

# SECURITIES AND EXCHANGE COMMISSION

## FORM 8-K

Current report filing

Filing Date: **2004-05-18** | Period of Report: **2004-05-18**  
SEC Accession No. **0001162318-04-000287**

([HTML Version](#) on [secdatabase.com](http://secdatabase.com))

### FILER

#### **GREENWICH CAPITAL ACCEPTANCE INC**

CIK: **826219** | IRS No.: **061199884** | State of Incorporation: **DE** | Fiscal Year End: **1231**  
Type: **8-K** | Act: **34** | File No.: **033-42443** | Film No.: **04816141**  
SIC: **6189** Asset-backed securities

Mailing Address  
600 STEAMBOAT ROAD  
GREENWICH CAPITAL  
MARKETS INC  
GREENWICH CT 06830

Business Address  
C/O NORWEST BANK  
MINNESOTA NA  
11000 BROKEN LAND  
PARKWAY  
COLUMBIA MD 21044  
2036222700

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 8-K

CURRENT REPORT

PURSUANT TO SECTION 13 OR 15(d) OF THE  
SECURITIES AND EXCHANGE ACT OF 1934

Date of Report (Date of earliest event reported)  
May 18, 2004

Greenwich Capital Acceptance, Inc.  
(Exact Name of Registrant as Specified in its Charter)

Delaware  
State or Other Jurisdiction  
Of Incorporation)

333-111379-01  
(Commission  
File Number)

06-1199884  
(I.R.S. Employer  
Identification No.)

600 Steamboat Road  
Greenwich, C  
(Address of Principal  
Executive Offices)

06830  
(Zip Code)

Registrant' s telephone number, including area code: (203) 625-2700

No Change  
(Former Name or Former Address, if Changed Since Last Report)

Item 5. Other Events. 1/

Filed concurrently herewith are certain materials (the "Computational Materials") furnished to the Registrant by Greenwich Capital Markets, Inc. (the "Underwriter") in respect of the HarborView Mortgage Loan Trust 2004-4, Mortgage Loan Pass-Through Certificates, Series 2004-4 (the "Certificates"). The Certificates are being offered pursuant to a prospectus supplement and the related prospectus, dated (together, the "Prospectus"), which are being filed with the Commission pursuant to Rule 424(b) under the Securities Act of 1933, as amended (the "Act"). The Certificates have been registered pursuant to the Act under a Registration Statement on Form S-3 (No. 333-111379-01) (the "Registration Statement"). The Computational Materials are incorporated by reference in the Registration Statement.

The Computational Materials were prepared solely by the Underwriter, and the Registrant did not prepare or participate (other than providing the background information concerning each underlying pool of assets upon which the Computational Materials are based to the Underwriter) in the preparation of the Computational Materials.

Any statements or information contained in the Computational Materials shall be deemed to be modified or superseded for purposes of the Prospectus and the Registration Statement by statements or information contained in the Prospectus.

---

1/ Capitalized terms used but not otherwise defined herein shall have the same meanings ascribed to them in the Prospectus.

**Item 7. Financial Statements; Pro Forma Financial Information and Exhibits.**

- (a) Not applicable.
- (b) Not applicable.
- (c) Exhibits:

99.1 Computational Materials. (P)

**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934, the Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

GREENWICH CAPITAL ACCEPTANCE, INC.,

By: /s/Shakti Radhakishun  
Name: Shakti Radhakishun  
Title: Vice President

Dated: May 18, 2004

**EXHIBIT INDEX**

Exhibit No.

Description

Page No.

  
**Exhibit 99.1 Computational Materials (P)**

Cap at 5% CPR  
All Indices spiked to 20% in month 1

<u>Period</u>	<u>Class 1A Effective NetWAC Cap</u>
0	
1	3.94
2	9.88
3	9.76
4	9.66
5	9.72
6	9.66
7	9.60
8	9.53
9	9.47
10	9.45
11	9.40
12	9.43
13	9.39
14	9.34
15	9.30
16	9.32
17	9.29
18	9.27
19	9.24
20	9.20
21	9.17
22	9.30
23	9.29
24	9.26
25	9.24
26	9.22
27	9.19
28	9.28
29	9.28
30	9.28
31	9.32
32	9.34
33	9.33
34	9.62
35	9.77
36	9.77
37	9.78
38	9.81
39	9.81
40	9.86
41	9.88
42	9.90
43	9.92
44	9.95
45	9.95

46	10.08
47	10.32
48	10.32
49	10.32
50	10.38
51	10.38
52	10.39
53	10.41
54	10.41
55	10.41
56	10.46
57	10.47
58	10.94
59	11.15
60	11.15
61	11.15
62	11.15
63	11.15
64	11.15
65	11.15
66	11.15
67	11.15
68	11.15
69	11.15
70	11.15
71	11.15
72	11.15
73	11.16
74	11.16
75	11.16
76	11.16
77	11.16
78	11.16
79	11.16
80	11.16
81	11.16
82	11.16
83	11.16
84	11.16
85	11.16
86	11.16
87	11.16
88	11.16
89	11.16
90	11.16
91	11.16
92	11.16
93	11.16
94	11.16
95	11.16
96	11.16
97	11.16
98	11.16
99	11.16

100	11.16
101	11.16
102	11.16
103	11.16
104	11.16
105	11.16
106	11.16
107	11.16
108	11.16
109	11.16
110	11.16
111	11.16
112	11.16
113	11.16
114	11.16
115	11.16
116	11.16
117	11.16
118	11.16
119	11.16
120	11.16
121	11.16
122	11.16
123	11.16
124	11.16
125	11.16
126	11.16
127	11.16
128	11.16
129	11.16
130	11.16
131	11.16
132	11.16
133	11.16
134	11.16
135	11.16
136	11.16
137	11.16
138	11.16
139	11.16
140	11.16
141	11.16
142	11.16
143	11.16
144	11.16
145	11.16
146	11.16
147	11.16
148	11.16
149	11.16
150	11.16
151	11.16
152	11.16
153	11.16

154	11.16
155	11.16
156	11.16
157	11.16
158	11.16
159	11.16
160	11.16
161	11.16
162	11.16
163	11.16
164	11.16
165	11.16
166	11.16
167	11.16
168	11.16
169	11.16
170	11.16
171	11.16
172	11.16
173	11.16
174	11.16
175	11.16
176	11.16
177	11.16
178	11.16
179	11.16
180	11.16
181	11.16
182	11.16
183	11.16
184	11.16
185	11.16
186	11.16
187	11.16
188	11.16
189	11.16
190	11.16
191	11.16
192	11.15
193	11.15
194	11.15
195	11.15
196	11.15
197	11.15
198	11.15
199	11.15
200	11.15
201	11.15
202	11.15
203	11.15
204	11.15
205	11.15
206	11.15
207	11.15



208	11.15
209	11.15
210	11.15
211	11.15
212	11.15
213	11.15
214	11.15
215	11.15
216	11.15
217	11.15
218	11.15
219	11.15
220	11.15
221	11.15
222	11.15
223	11.15
224	11.15
225	11.15
226	11.15
227	11.15
228	11.15
229	11.15
230	11.15
231	11.15
232	11.15
233	11.15
234	11.14
235	11.14
236	11.14
237	11.14
238	11.14
239	11.14
240	11.14
241	11.14
242	11.14
243	11.14
244	11.14
245	11.14
246	11.14
247	11.14
248	11.14
249	11.14
250	11.14
251	11.14
252	11.14
253	11.13
254	11.13
255	11.13
256	11.13
257	11.13
258	11.13
259	11.13
260	11.13
261	11.13

262	11.13
263	11.13
264	11.12
265	11.12
266	11.12
267	11.12
268	11.12
269	11.12
270	11.12
271	11.12
272	11.12
273	11.11
274	11.11
275	11.11
276	11.11
277	11.11
278	11.11
279	11.10
280	11.10
281	11.10
282	11.10
283	11.10
284	11.09
285	11.09
286	11.09
287	11.09
288	11.08
289	11.08
290	11.08
291	11.08
292	11.07
293	11.07
294	11.07
295	11.06
296	11.06
297	11.05
298	11.05
299	11.05
300	11.05
301	11.05
302	11.04
303	0.00

# HVMLT 04-4 Cap Cashflow Analysis 25% CPR

	Class 1A	Class 1A	Class 1A					Increased	Class 1A	
	Cap	Cap	Cap	Class 1A	Group 1	<u>IMO</u>		<u>Cap</u>	Effective	
Period	Notional	Strike	Ceiling	Balance	NetWAC	LIBOR	Difference	Cashflows	Percentage	NetWAC
										Cap
0	289,859,000	3.94216	10.00000	289,859,000		1.10000	0.00000			
1	282,391,657	4.26878	10.00000	282,391,657	3.94216	20.00000	5.73122	0	0.00000	3.94216
2	275,104,103	4.27117	10.00000	275,104,103	4.26878	20.00000	5.72883	1,348,708	5.73122	10.00000
3	267,992,120	4.50856	10.00000	267,992,120	4.27117	20.00000	5.49144	1,313,354	5.72883	10.00000
4	261,059,694	6.55816	10.00000	261,059,694	4.50856	20.00000	3.44184	1,226,386	5.49144	10.00000
5	254,295,164	6.61320	10.00000	254,295,164	6.55816	20.00000	3.38680	748,772	3.44184	10.00000
6	247,696,412	6.61622	10.00000	247,696,412	6.61320	20.00000	3.38378	717,705	3.38680	10.00000
7	241,256,355	6.61735	10.00000	241,256,355	6.61622	20.00000	3.38265	698,457	3.38378	10.00000
8	234,971,189	6.61848	10.00000	234,971,189	6.61735	20.00000	3.38152	680,072	3.38265	10.00000
9	228,837,203	6.85420	10.00000	228,837,203	6.61848	20.00000	3.14580	662,133	3.38152	10.00000
10	222,856,491	6.89449	10.00000	222,856,491	6.85420	20.00000	3.10551	599,897	3.14580	10.00000
11	217,020,311	7.28987	10.00000	217,020,311	6.89449	20.00000	2.71013	576,736	3.10551	10.00000
12	211,341,683	7.29036	10.00000	211,341,683	7.28987	20.00000	2.70964	490,127	2.71013	10.00000
13	205,799,030	7.29085	10.00000	205,799,030	7.29036	20.00000	2.70915	477,216	2.70964	10.00000
14	200,389,108	7.29135	10.00000	200,389,108	7.29085	20.00000	2.70865	464,616	2.70915	10.00000
15	195,108,751	7.52612	10.00000	195,108,751	7.29135	20.00000	2.47388	452,321	2.70865	10.00000
16	189,958,810	7.56576	10.00000	189,958,810	7.52612	20.00000	2.43424	402,230	2.47388	10.00000
17	184,932,719	7.61766	10.00000	184,932,719	7.56576	20.00000	2.38234	385,337	2.43424	10.00000
18	180,028,465	7.61804	10.00000	180,028,465	7.61766	20.00000	2.38196	367,144	2.38234	10.00000
19	175,241,544	7.61842	10.00000	175,241,544	7.61804	20.00000	2.38158	357,350	2.38196	10.00000
20	170,569,161	7.61881	10.00000	170,569,161	7.61842	20.00000	2.38119	347,792	2.38158	10.00000
21	166,008,583	8.06814	10.00000	166,008,583	7.61881	20.00000	1.93186	338,465	2.38119	10.00000
22	161,562,384	8.12692	10.00000	161,562,384	8.06814	20.00000	1.87308	267,255	1.93186	10.00000
23	157,223,398	8.12723	10.00000	157,223,398	8.12692	20.00000	1.87277	252,183	1.87308	10.00000
24	152,988,105	8.12755	10.00000	152,988,105	8.12723	20.00000	1.87245	245,369	1.87277	10.00000
25	148,854,036	8.12786	10.00000	148,854,036	8.12755	20.00000	1.87214	238,719	1.87245	10.00000
26	144,818,780	8.12818	10.00000	144,818,780	8.12786	20.00000	1.87182	232,229	1.87214	10.00000
27	140,879,985	8.37610	10.00000	140,879,985	8.12818	20.00000	1.62390	225,895	1.87182	10.00000
28	137,037,659	8.42195	10.00000	137,037,659	8.37610	20.00000	1.57805	190,646	1.62390	10.00000
29	133,287,565	8.47339	10.00000	133,287,565	8.42195	20.00000	1.52661	180,211	1.57805	10.00000
30	129,864,263	8.57994	10.00000	129,864,263	8.47339	20.00000	1.42006	169,565	1.52661	10.00000
31	126,525,475	8.66101	10.00000	126,525,475	8.57994	20.00000	1.33899	153,679	1.42006	10.00000
32	123,262,118	8.67126	10.00000	123,262,118	8.66101	20.00000	1.32874	141,181	1.33899	10.00000
33	120,079,813	9.26043	10.00000	120,079,813	8.67126	20.00000	0.73957	136,486	1.32874	10.00000
34	116,974,948	9.56314	10.00000	116,974,948	9.26043	20.00000	0.43686	74,006	0.73957	10.00000
35	113,938,659	9.56381	10.00000	113,938,659	9.56314	20.00000	0.43619	42,585	0.43686	10.00000
36	110,977,827	9.59808	10.00000	110,977,827	9.56381	20.00000	0.40192	41,416	0.43619	10.00000
37	108,307,624	9.65537	10.00000	108,307,624	9.59808	20.00000	0.34463	37,170	0.40192	10.00000

38	105,702,395	9.65601	10.00000	105,702,395	9.65537	20.00000	0.34399	31,105	0.34463	10.00000
39	103,159,550	9.75289	10.00000	103,159,550	9.65601	20.00000	0.24711	30,301	0.34399	10.00000
40	100,678,526	9.78888	10.00000	100,678,526	9.75289	20.00000	0.21112	21,243	0.24711	10.00000
41	98,257,057	9.82911	10.00000	98,257,057	9.78888	20.00000	0.17089	17,713	0.21112	10.00000
42	95,893,897	9.85774	10.00000	95,893,897	9.82911	20.00000	0.14226	13,993	0.17089	10.00000
43	93,587,316	9.91482	10.00000	93,587,316	9.85774	20.00000	0.08518	11,368	0.14226	10.00000
44	91,336,736	9.92518	10.00000	91,336,736	9.91482	20.00000	0.07482	6,643	0.08518	10.00000
45	0	0.00000	0.00000	89,140,182	9.92518	20.00000	0.00000	5,695	0.07482	10.00000
46				86,998,199	10.07716	20.00000	0.00000	0	0.00000	10.07716
47				84,910,196	10.31842	20.00000	0.00000	0	0.00000	10.31842
48				82,872,085	10.31874	20.00000	0.00000	0	0.00000	10.31874
49				80,882,674	10.31906	20.00000	0.00000	0	0.00000	10.31906
50				78,941,395	10.37563	20.00000	0.00000	0	0.00000	10.37563
51				77,046,497	10.37592	20.00000	0.00000	0	0.00000	10.37592
52				75,197,035	10.38959	20.00000	0.00000	0	0.00000	10.38959
53				73,391,853	10.41166	20.00000	0.00000	0	0.00000	10.41166
54				71,629,807	10.41194	20.00000	0.00000	0	0.00000	10.41194
55				69,909,867	10.41223	20.00000	0.00000	0	0.00000	10.41223
56				68,231,381	10.45527	20.00000	0.00000	0	0.00000	10.45527
57				66,593,093	10.46521	20.00000	0.00000	0	0.00000	10.46521
58				64,996,129	10.94159	20.00000	0.00000	0	0.00000	10.94159
59				63,438,822	11.14553	20.00000	0.00000	0	0.00000	11.14553
60				61,918,660	11.14556	20.00000	0.00000	0	0.00000	11.14556
61				60,434,758	11.14558	20.00000	0.00000	0	0.00000	11.14558
62				58,986,254	11.14561	20.00000	0.00000	0	0.00000	11.14561
63				57,572,306	11.14563	20.00000	0.00000	0	0.00000	11.14563
64				56,192,093	11.14566	20.00000	0.00000	0	0.00000	11.14566
65				54,844,422	11.15310	20.00000	0.00000	0	0.00000	11.15310
66				53,528,915	11.15314	20.00000	0.00000	0	0.00000	11.15314
67				52,244,806	11.15318	20.00000	0.00000	0	0.00000	11.15318
68				50,991,347	11.15323	20.00000	0.00000	0	0.00000	11.15323
69				49,767,810	11.15327	20.00000	0.00000	0	0.00000	11.15327
70				48,573,481	11.15331	20.00000	0.00000	0	0.00000	11.15331
71				47,407,673	11.15492	20.00000	0.00000	0	0.00000	11.15492
72				46,269,699	11.15497	20.00000	0.00000	0	0.00000	11.15497
73				45,158,898	11.15501	20.00000	0.00000	0	0.00000	11.15501
74				44,074,622	11.15505	20.00000	0.00000	0	0.00000	11.15505
75				43,016,241	11.15510	20.00000	0.00000	0	0.00000	11.15510
76				41,983,137	11.15514	20.00000	0.00000	0	0.00000	11.15514
77				40,974,710	11.15518	20.00000	0.00000	0	0.00000	11.15518
78				39,990,371	11.15523	20.00000	0.00000	0	0.00000	11.15523
79				39,029,548	11.15527	20.00000	0.00000	0	0.00000	11.15527
80				38,091,679	11.15532	20.00000	0.00000	0	0.00000	11.15532
81				37,176,219	11.15536	20.00000	0.00000	0	0.00000	11.15536
82				36,282,634	11.15541	20.00000	0.00000	0	0.00000	11.15541
83				35,410,404	11.15545	20.00000	0.00000	0	0.00000	11.15545

84	34,559,018	11.15550	20.00000	0.00000	0	0.00000	11.15550
85	33,727,982	11.15554	20.00000	0.00000	0	0.00000	11.15554
86	32,916,810	11.15559	20.00000	0.00000	0	0.00000	11.15559
87	32,125,030	11.15564	20.00000	0.00000	0	0.00000	11.15564
88	31,352,179	11.15568	20.00000	0.00000	0	0.00000	11.15568
89	30,597,806	11.15573	20.00000	0.00000	0	0.00000	11.15573
90	29,861,472	11.15577	20.00000	0.00000	0	0.00000	11.15577
91	29,142,746	11.15582	20.00000	0.00000	0	0.00000	11.15582
92	28,441,209	11.15587	20.00000	0.00000	0	0.00000	11.15587
93	27,756,452	11.15591	20.00000	0.00000	0	0.00000	11.15591
94	27,088,074	11.15596	20.00000	0.00000	0	0.00000	11.15596
95	0	11.15601	20.00000	0.00000	0	0.00000	11.15601
96	0	0.00000	20.00000	0.00000	0	0.00000	0.00000

# HarborView Mortgage Pass-Through Certificates Series 2004-4

## Preliminary Marketing Materials

**\$590,950,000 (Approximate)**



*This information is furnished to you solely by Greenwich Capital Markets, Inc. and not by the issuer of the securities or any of its affiliates. Greenwich Capital Markets, Inc. is acting as Underwriter and not acting as Agent for the issuer or its affiliates in connection with the proposed transaction.*

*This Preliminary Term Sheet is provided for information purposes only, and does not constitute an offer to sell, nor a solicitation of an offer to buy, the referenced securities. It does not purport to be all-inclusive or to contain all of the information that a prospective investor may require to make a full analysis of the transaction. All amounts are approximate and subject to change. The information contained herein supersedes information contained in any prior term sheet for this transaction. In addition, the information contained herein will be superseded by information contained in term sheets circulated after the date hereof and by information contained in the Prospectus and Prospectus Supplement for this transaction. An offering may be made only through the delivery of the Prospectus and Prospectus Supplement.*

**Preliminary Term Sheet**

**Date Prepared: April 14, 2004**

## HarborView Mortgage Pass-Through Certificates, Series 2004-4

**\$590,950,000 (Approximate, Subject to +/- 10% Variance)**

### Publicly Offered Certificates

<u>Principal Amount (Approx.) (1)</u>	<u>WAL (Yrs) WAVG Roll or Call/Mat(2)</u>	<u>Pmt Window (Mths) WAVG Roll or Call/Mat(2)</u>	<u>Interest Rate Type</u>	<u>Tranche</u>	<u>Expected Ratings S&amp;P/Moody's</u>
---------------------------------------	---	---	---------------------------	----------------	---

Class					Type	
1-A	\$289,859,000	2.91/3.20	1-93/1-359	Floater(3)	Senior	[AAA/Aaa]
2-A	\$271,666,000	1.91	1-35	Hybrid(4)	Senior	[AAA/Aaa]
X	Notional	Not Offered Herein			Senior/ IO	[AAA/Aaa]
R	\$100				Senior/Residual	[AAA/Aaa]
B-1	\$14,713,000	5.25/5.92	1-93/1-359	Floater(5)	Subordinate	[AA/Aa2]
B-2	\$9,308,000	5.25/5.92	1-93/1-359	Floater(5)	Subordinate	[A/A2]
B-3	\$5,404,000	5.25/5.92	1-93/1-359	Floater(5)	Subordinate	[BBB/Baa2]
B-4	\$4,504,000	Privately Offered Certificates			Subordinate	[BB/NR]
B-5	\$3,002,000				Subordinate	[B/NR]
B-6	\$2,106,345				Subordinate	NR
<b>Total:</b>	<b>\$600,562,445</b>					

- (1) Distributions on the Class 1-A and Class 2-A Certificates will be primarily derived from the Group 1 and Group 2 adjustable rate mortgage loans, respectively (See "Mortgage Loans" herein). Distributions on the Subordinate Certificates (as described herein) will be primarily derived from all Mortgage Loans (as described herein). Class sizes are subject to final collateral pool size and rating agency approval and may increase or decrease by up to 10%.
- (2) WAL and Payment Window for the Class 1-A and Senior Subordinate Certificates are shown to the Optional Call Date and to maturity (as described herein). WAL and Payment Window for the Class 2-A Certificates are shown to (x) the earlier of (i) Weighted Average Roll Date or (ii) the Optional Call Date.
- (3) For every Distribution Date, the interest rate for the Class 1-A Certificates will be equal to the lesser of (a) One-Month LIBOR plus a margin (which margin doubles after the Optional Call Date) and (b) 11.15%, subject to the related Net WAC Rate.
- (4) For every Distribution Date on or prior to the Weighted Average Roll Date, the Class 2-A Certificates will have an interest rate equal to the lesser of (a) the fixed interest rate for the related Certificate and (b) the Net WAC Rate of the Group 2 Mortgage Loans. For every Distribution Date after the Weighted Average Roll Date the Class 2-A Certificates will have an interest rate equal to the lesser of (a) One-Month LIBOR plus 75 bps (which is multiplied by 1.5 after the Optional Call Date) and (b) the Net WAC Rate of the Group 2 Mortgage Loans.
- (5) For every Distribution Date, the interest rate for the Senior Subordinate Certificates will be equal to the lesser of (a) One-Month LIBOR plus a margin (which margin is multiplied by 1.5 after the Optional Call Date) and (b) 10.50%, subject to the related Net WAC Rate.

## RBS Greenwich Capital

This information is furnished to you solely by Greenwich Capital Markets, Inc. and not by the issuer of the securities or any of its affiliates. Greenwich Capital Markets, Inc. is acting as Underwriter and not acting as Agent for the issuer or its affiliates in connection with the proposed transaction.

This Preliminary Term Sheet is provided for information purposes only, and does not constitute an offer to sell, nor a solicitation of an offer to buy, the referenced securities. It does not purport to be all-inclusive or to contain all of the information that a prospective investor may require to make a full analysis of the transaction. All amounts are approximate and subject to change. The information contained herein supersedes information contained in any prior term sheet for this transaction. In addition, the information contained herein will be superseded by information contained in term sheets circulated after the date hereof and by information contained in the Prospectus and Prospectus Supplement for this transaction. An offering may be made only through the delivery of the Prospectus and Prospectus Supplement.

Depositor:	Greenwich Capital Acceptance, Inc.
Underwriter:	Greenwich Capital Markets, Inc.
Co-Manager:	WaMu Capital Corp.
Master Servicer:	Wells Fargo Bank Minnesota, National Association.
Servicers:	GMAC Mortgage Corporation and Downey Savings and Loan Association, F.A.
Custodian/ Trustee:	Deutsche Bank National Trust Company.
Rating Agencies:	S&P and Moody' s will rate the Offered Certificates. It is expected that the Offered Certificates will be assigned the credit ratings on page 2 of this Preliminary Term Sheet.
Cut-off Date:	May 1, 2004.
Statistical Cut-off Date:	April 1, 2004.
Expected Pricing Date:	April [16], 2004.
Closing Date:	On or about May 27, 2004.
Distribution Date:	The 19 <sup>th</sup> of each month (or if such day is not a business day, the next succeeding business day), commencing in June 2004.

<i>Certificates:</i>	The “ <b>Senior Certificates</b> ” will consist of the Class 1-A and Class 2-A Certificates (collectively the “ <b>Class A Certificates</b> ”), the Class X Certificates and Class R Certificate. The Class B-1, Class B-2 and Class B-3 Certificates will be referred to herein as the “ <b>Senior Subordinate Certificates</b> ” and the Class B-4, Class B-5 and Class B-6 Certificates will be referred to herein as the “ <b>Junior Subordinate Certificates</b> ,” together with the Senior Subordinate Certificates, the “ <b>Subordinate Certificates</b> .” The Senior Certificates and the Subordinate Certificates are collectively referred to herein as the “ <b>Certificates</b> .” The Class A Certificates and Senior Subordinate Certificates (the “ <b>Offered Certificates</b> ”) are being offered publicly.
<i>Accrued Interest:</i>	The price to be paid by investors for the Class 1-A and Senior Subordinate Certificates will not include accrued interest (settling flat). The price to be paid by investors for the Class 2-A Certificates will include accrued interest from the Cut-off Date up to, but not including, the Closing Date (26 days).
<i>Interest Accrual Period:</i>	The interest accrual period with respect to the Class 1-A and Senior Subordinate Certificates for a given Distribution Date will be the period beginning with the previous Distribution Date (or, in the case of the first Distribution Date, the Closing Date) and ending on the day prior to such Distribution Date (on a 30/360 basis).  The interest accrual period with respect to the Class 2-A Certificates for a given Distribution Date will be the calendar month preceding the month in which such Distribution Date occurs (on a 30/360 basis).
<i>Registration:</i>	The Offered Certificates will be made available in book-entry form through DTC. It is anticipated that the Offered Certificates will also be made available in book-entry form through Clearstream, Luxembourg and the Euroclear System.
<i>Federal Tax Treatment:</i>	It is anticipated that the Class A Certificates and Senior Subordinate Certificates will be treated as REMIC regular interests for federal tax income purposes. The Class R Certificate will be treated as a REMIC residual interest for tax purposes.
<i>ERISA Eligibility:</i>	The Class A Certificates and Senior Subordinate Certificates are expected to be ERISA eligible. Prospective investors should review with their legal advisors whether the purchase and holding of the Class A Certificates and Senior Subordinate Certificates could give rise to a transaction prohibited or not otherwise permissible under ERISA, the Internal Revenue Code or other similar laws. The Class R Certificate is not expected to be ERISA eligible.
<i>SMMEA Treatment:</i>	The Senior Certificates and Class B-1 Certificates are expected to constitute “mortgage related securities” for purposes of SMMEA. The Class B-2 and Class B-3 Certificates <b>will not</b> constitute “mortgage related securities” for purposes of SMMEA.
<i>Optional Termination:</i>	The terms of the transaction allow for a termination of the Offered Certificates, which may be exercised once the aggregate principal balance of the Mortgage Loans is equal to or less than [ 10]% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date (the “ <b>Optional Call Date</b> ”).
<i>Weighted Average Roll Date:</i>	The Weighted Average Months to Roll with respect to the Group 2 Mortgage Loans is the Distribution Date in April 2007.
<i>Pricing Prepayment Speed:</i>	The Offered Certificates will be priced to a prepayment speed of 25% CPR.
<i>Mortgage Loans:</i>	Collectively, the Group 1 Mortgage Loans and the Group 2 Mortgage Loans will be referred to as the “ <b>Mortgage Loans</b> ”. The aggregate principal balance of the Mortgage Loans as of the Statistical Cut-off Date is approximately \$600,562,445, the “ <b>Statistical Mortgage Loans</b> ”.
	<b>It is anticipated that the characteristics of the Mortgage Loans will be substantially similar to the characteristics of the Statistical Mortgage Loans, as described and shown herein. As a result of scheduled and unscheduled principal payments, on the Closing Date the aggregate principal balance of the Mortgage Loans as of the Cut-off Date is expected to be approximately \$600,562,445, subject to an increase or decrease of up to 10%.</b>
<i>Group 1 Mortgage Loans:</i>	As of the Statistical Cut-off Date, the aggregate principal balance of the Group 1 mortgage loans described herein is approximately \$310,010,054, the “ <b>Group 1 Statistical Mortgage Loans</b> ”. The Group 1 Statistical Mortgage Loans are non-convertible, adjustable rate mortgage loans, a portion of which adjust based on 6 Month LIBOR, 1 Month LIBOR, 12 Month LIBOR and 1 Year CMT (“ <b>Group 1 Adjustable Rate Mortgage Loans</b> ”) and a portion of which have initial rate adjustments primarily occurring approximately 2, 3 or 5 years after the date of origination of each mortgage loan (“ <b>Group 1 Hybrid ARMs</b> ”). Each of the Group 1 Statistical Mortgage Loans has an original term to maturity of 25 or 30 years. A portion of the Group 1 Mortgage Loans (see attached preliminary collateral summary) are scheduled to pay interest only for a term of approximately 3, 5 or 10 years following origination. Thereafter, each such Mortgage Loan will pay scheduled principal, in addition to interest, in an amount sufficient to fully amortize such Mortgage Loans over its remaining term. The Group 1 Mortgage Loans are secured by first liens on one- to four-family residential properties. See the attached preliminary collateral information.
<i>Group 2 Mortgage Loans:</i>	



As of the Statistical Cut-off Date, the aggregate principal balance of the Group 2 mortgage loans described herein is approximately \$290,552,391 (the “**Group 2 Statistical Mortgage Loans**”). The Group 2 Mortgage Loans are non-convertible, adjustable rate mortgage loans with initial rate adjustments primarily occurring approximately 3 years after the date of origination of each mortgage loan (“**Group 2 Hybrid ARMs**”). Each of the Group 2 Mortgage Loans has an original term to maturity of 30 years. A portion of the Group 2 Mortgage Loans (see attached preliminary collateral summary) are scheduled to pay interest only for the first 3 years. Thereafter, each such Mortgage Loan will pay scheduled principal, in addition to interest, in an amount sufficient to fully amortize such Mortgage Loans over its remaining term. The Group 2 Mortgage Loans are secured by first liens on one- to four-family residential properties. See the attached preliminary collateral information.

*Credit Enhancement:*

Senior/subordinate, shifting interest structure. The credit enhancement information shown below is subject to final rating agency approval.

Credit enhancement for the Senior Certificates will consist of the subordination of the Class B-1, Class B-2, Class B-3, Class B-4, Class B-5 and Class B-6 Certificates, initially [6.50]% total subordination.

Credit enhancement for the Class B-1 Certificates will consist of the subordination of the Class B-2, Class B-3, Class B-4, Class B-5 and Class B-6 Certificates, initially [4.05]% total subordination.

Credit enhancement for the Class B-2 Certificates will consist of the subordination of the Class B-3, Class B-4, Class B-5 and Class B-6 Certificates, initially [2.50]% total subordination.

Credit enhancement for the Class B-3 Certificates will consist of the subordination of the Class B-4, Class B-5 and Class B-6 Certificates, initially [1.60]% total subordination.

*Shifting Interest:*

Until the first Distribution Date occurring after May 2011, the Subordinate Certificates will be locked out from receipt of unscheduled principal (unless the Senior Certificates are paid down to zero or the credit enhancement provided by the Subordinate Certificates has doubled prior to such date as described below). After such time and subject to standard collateral performance triggers (as described in the prospectus supplement), the Subordinate Certificates will receive their increasing portions of unscheduled principal.

The prepayment percentages on the Subordinate Certificates are as follows:

<u>Periods:</u>	<u>Unscheduled Principal Payments (%)</u>
June 2004 - May 2011	0% Pro Rata Share
June 2011 - May 2012	30% Pro Rata Share
June 2012 - May 2013	40% Pro Rata Share
June 2013 - May 2014	60% Pro Rata Share
June 2014 - May 2015	80% Pro Rata Share
June 2015 and after	100% Pro Rata Share

Notwithstanding the foregoing, if the credit enhancement provided by the Subordinate Certificates doubles (from the initial credit enhancement) unscheduled principal payments will be paid pro-rata between the Senior and Subordinate Certificates (subject to the performance triggers described in the prospectus supplement). However, if the credit enhancement provided by the Subordinate Certificates has doubled (subject to the performance triggers described in the prospectus supplement), (i) prior to the Distribution Date in June 2007, the Subordinate Certificates will be entitled to only 50% of their pro rata share of unscheduled principal payments or (ii) on or after the Distribution Date in June 2007, the Subordinate Certificates will be entitled to 100% of their pro rata share of unscheduled principal payments.

Any principal not allocated to the Subordinate Certificates will be allocated to the Senior Certificates. In the event the current senior percentage (aggregate principal balance of the Senior Certificates, divided by the aggregate principal balance of the Mortgage Loans) exceeds the applicable initial senior percentage (aggregate principal balance of the Senior Certificates as of the Closing Date, divided by the aggregate principal balance of the Mortgage Loans as of the Cut-off Date), the Senior Certificates will receive all principal prepayments for the Mortgage Loan group, regardless of any prepayment percentages.

*Allocation of Realized Losses:*

Any realized losses, other than excess losses, on the Mortgage Loans will be allocated as follows: first, to the Subordinate Certificates in reverse order of their numerical Class designations, in each case until the respective class principal balance has been reduced to zero; and *second*; to the related Senior Certificates (other than the Class X Certificates) until its class principal balance has been reduced to zero.

Excess losses (bankruptcy, special hazard and fraud losses in excess of the amounts established by the rating agencies) will be allocated to the related Class A Certificates and the related component of the Subordinate Certificates on a pro rata basis.

*Net WAC Rate:*

The “**Net WAC Rate**” for the Mortgage Loans or any Mortgage Loan Group is the weighted average of the Net Mortgage Rates of the related mortgage loans. The “**Net Mortgage Rate**” with respect to each mortgage loan is equal to the loan rate less the related servicing fee rate and trust expense fee rate.

*Carryover Shortfall*

**Amount:** If on any Distribution Date, the Class 1-A Certificates and the Senior Subordinate Certificates Interest Rates are subject to the Net WAC Rate of the related Mortgage Loans, such Certificates become entitled to payment of an amount equal to the sum of (i) the excess of (a) interest accrued at the Certificate Interest Rates (without giving effect to the Net WAC Rate of the related Mortgage Loans) over (b) the sum of (x) the amount of interest received on such Certificates based on the Net WAC Rate of the related Mortgage Loans and in the case of the Class 1-A Certificates (y) payments received, if any, from the Class 1-A Yield Maintenance Agreement for such Distribution Date, plus (ii) the unpaid portion of any such excess from previous Distribution Dates (and any interest thereon at such class' Certificate Interest Rate without giving effect to the Net WAC Rate of the related Mortgage Loans) (together, the **"Carryover Shortfall Amount"**).

**Reserve Fund:** As of the Closing Date, the **"Reserve Fund"** is established on behalf of the Class 1-A Certificates, the Senior Subordinate Certificates and the Class X Certificates. The Reserve Fund will be funded with interest otherwise distributable to the Class X Certificates for such Distribution Date. The Reserve Fund will not be an asset of the REMIC. On any Distribution Date, the Class 1-A Certificates and the Senior Subordinate Certificates will be entitled to receive payments from the Reserve Fund in an amount equal to the Carryover Shortfall Amount. Any amounts remaining in the Reserve Fund after such distribution will be distributed to the Class X Certificates.

**Certificates Priority of Distributions:** Available funds from the Mortgage Loans in the related group will be distributed in the following order of priority:

- 1) Senior Certificates, accrued and unpaid interest, at the related Certificate Interest Rate;
- 2) Class R Certificate, principal, until its balance is reduced to zero;
- 3) Concurrently to the Class A Certificates:
  - i) Class 1-A Certificates until the principal balance thereof has been reduced to zero, from the Group 1 Mortgage Loans;
  - ii) Class 2-A Certificates until the principal balance thereof has been reduced to zero, from the Group 2 Mortgage Loans;
- 4) In certain limited circumstances described in the prospectus supplement, Senior Certificates, in the same order as described above, from the unrelated Mortgage Loan group, principal, to the extent not received from the related Mortgage Loan group;
- 5) Class B-1 Certificates, accrued and unpaid interest at the Class B-1 Certificate Interest Rate;
- 6) Class B-1 Certificates, principal allocable to such Class;
- 7) Class B-2 Certificates, accrued and unpaid interest at the Class B-2 Certificate Interest Rate;
- 8) Class B-2 Certificates, principal allocable to such Class;
- 9) Class B-3 Certificates, accrued and unpaid interest at the Class B-3 Certificate Interest Rate;
- 10) Class B-3 Certificates, principal allocable to such Class;
- 11) Class 1-A Certificates to pay the Carryover Shortfall Amount, if any;
- 12) Class B-1 Certificates to pay the Carryover Shortfall Amount, if any;
- 13) Class B-2 Certificates to pay the Carryover Shortfall Amount, if any;
- 14) Class B-3 Certificates to pay the Carryover Shortfall Amount, if any;
- 15) Class B-4, Class B-5 and Class B-6 Certificates, in sequential order, accrued and unpaid interest at the related Certificate Interest Rate and their respective share of principal allocable to such Classes;
- 16) Class R Certificate, any remaining amount.

**Class 1-A Yield Maintenance Agreement:** On the Closing Date, the Trustee will enter into a yield maintenance agreement with a counterparty (the **"Counterparty"**) for the benefit of the Class 1-A Certificates (the **"Class 1-A Yield Maintenance Agreement"**). The notional balance of the Class 1-A Yield Maintenance Agreement on each Distribution Date is set forth in the table below. On each such Distribution Date, the counterparty to the Class 1-A Yield Maintenance Agreement will be obligated to make a payment to the trust equal to the product of (a) the excess, if any, of (i) One Month LIBOR, subject to a maximum of 10.00% over (ii) the strike price for such Distribution Date specified on the Class 1-A Yield Maintenance Agreement Schedule herein, accrued during the related Interest Accrual Period for the Offered Certificates and (b) the notional balance for such Distribution Date specified on the Yield Maintenance Agreement Schedule herein and (c) 30 days divided by 360.

<u>Period</u>	<u>Notional Balance (\$)</u>	<u>Class 1-A Cap Strike (%)</u>	<u>Class 1-A Cap Ceiling (%)</u>	<u>Period</u>	<u>Notional Balance (\$)</u>	<u>Class 1-A Cap Strike (%)</u>	<u>Class 1-A Cap Ceiling (%)</u>
1	289,859,000	3.94216	10.00000	24	157,223,398	8.12723	10.00000
2	282,391,657	4.26878	10.00000	25	152,988,105	8.12755	10.00000
3	275,104,103	4.27117	10.00000	26	148,854,036	8.12786	10.00000
4	267,992,120	4.50856	10.00000	27	144,818,780	8.12818	10.00000
5	261,059,694	6.55816	10.00000	28	140,879,985	8.37610	10.00000
6	254,295,164	6.61320	10.00000	29	137,037,659	8.42195	10.00000
7	247,696,412	6.61622	10.00000	30	133,287,565	8.47339	10.00000
8	241,256,355	6.61735	10.00000	31	129,864,263	8.57994	10.00000
9	234,971,189	6.61848	10.00000	32	126,525,475	8.66101	10.00000
10	228,837,203	6.85420	10.00000	33	123,262,118	8.67126	10.00000
11	222,856,491	6.89449	10.00000	34	120,079,813	9.26043	10.00000

12	217,020,311	7.28987	10.00000	35	116,974,948	9.56314	10.00000
13	211,341,683	7.29036	10.00000	36	113,938,659	9.56381	10.00000
14	205,799,030	7.29085	10.00000	37	110,977,827	9.59808	10.00000
15	200,389,108	7.29135	10.00000	38	108,307,624	9.65537	10.00000
16	195,108,751	7.52612	10.00000	39	105,702,395	9.65601	10.00000
17	189,958,810	7.56576	10.00000	40	103,159,550	9.75289	10.00000
18	184,932,719	7.61766	10.00000	41	100,678,526	9.78888	10.00000
19	180,028,465	7.61804	10.00000	42	98,257,057	9.82911	10.00000
20	175,241,544	7.61842	10.00000	43	95,893,897	9.85774	10.00000
21	170,569,161	7.61881	10.00000	44	93,587,316	9.91482	10.00000
22	166,008,583	8.06814	10.00000	45	91,336,736	9.92518	10.00000
23	161,562,384	8.12692	10.00000				



## COMPUTATIONAL MATERIALS DISCLAIMER

The attached tables and other statistical analyses (the “Computational Materials”) are privileged and intended for use by the addressee only. These Computational Materials have been prepared by Greenwich Capital Markets, Inc. in reliance upon information furnished by the issuer of the securities and its affiliates. These Computational Materials are furnished to you solely by Greenwich Capital Markets, Inc. and not by the issuer of the securities. They may not be provided to any third party other than the addressee’s legal, tax, financial and/or accounting advisors for the purposes of evaluating said material.

Numerous assumptions were used in preparing the Computational Materials which may or may not be reflected therein. As such, no assurance can be given as to the Computational Materials’ accuracy, appropriateness or completeness in any particular context; nor as to whether the Computational Materials and/or the assumptions upon which they are based reflect present market conditions or future market performance. These Computational Materials should not be construed as either projections or predictions or as legal, tax, financial or accounting advice.

Any weighted average lives, yields and principal payment periods shown in the Computational Materials are based on prepayment assumptions, and changes in such prepayment assumptions may dramatically affect such weighted average lives, yields and principal payment periods. In addition, it is possible that prepayments on the underlying assets will occur at rates slower or faster than the rates shown in the attached Computational Materials. Furthermore, unless otherwise provided, the Computational Materials assume no losses on the underlying assets and no interest shortfall. The specific characteristics of the securities may differ from those shown in the Computational Materials due to differences between the actual underlying assets and the hypothetical underlying assets used in preparing the Computational Materials. The principal amount and designation of any security described in the Computational Materials are subject to change prior to issuance. Neither Greenwich Capital Markets, Inc. nor any of its affiliates makes any representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities.

Although a registration statement (including the Prospectus) relating to the securities discussed in this communication has been filed with the Securities and Exchange Commission and is effective, the final prospectus supplement relating to the securities discussed in this communication has not been filed with Securities and Exchange Commission. This communication shall not constitute an offer to sell or the solicitation of an offer to buy nor shall there be any sale of the securities discussed in this communication in any state in which such offer, solicitation or sale would be unlawful prior to registration or qualification of such securities under the securities laws of any such state. Prospective purchasers are referred to the final prospectus supplement relating to the securities discussed in this communication for definitive Computational Materials and any matter discussed in this communication. Once available, a final prospectus and prospectus supplement may be obtained by contacting the Greenwich Capital Markets, Inc. Trading Desk at (203) 625-6160.

Please be advised that the securities described herein may not be appropriate for all investors. Potential investors must be willing to assume, among other things, market price volatility, prepayment, yield curve and interest rate risks. Investors should make every effort to consider the risks of these securities.

If you have received this communication in error, please notify the sending party immediately by telephone and return the original to such party by mail.



## Weighed Average Life Tables

### Class 1-A To Call

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
WAL	7.05	4.95	2.91	1.95	1.65
Mod Dur	6.49	4.65	2.80	1.89	1.61
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	07/19/2021	01/19/2017	02/19/2012	08/19/2009	11/19/2008

### Class 1-A To Maturity

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
WAL	7.44	5.35	3.20	2.15	1.81
Mod Durn	6.79	4.97	3.05	2.07	1.76
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	04/19/2034

### Class 2-A To Earlier of WAVG Roll and Call

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
WAL	2.46	2.27	1.91	1.59	1.44
Mod Dur	2.33	2.15	1.81	1.51	1.38
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2007	04/19/2007	04/19/2007	04/19/2007	04/19/2007

### Class B-1 To Call

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
WAL	11.66	8.43	5.25	3.87	3.40
Mod Dur	10.38	7.72	4.96	3.71	3.27
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	07/19/2021	01/19/2017	02/19/2012	08/19/2009	11/19/2008

### Class B-1 To Maturity

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
WAL	12.53	9.29	5.92	4.48	3.98
Mod Durn	11.00	8.38	5.52	4.25	3.79
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	04/19/2034

### Class B-2 To Call

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
WAL	11.66	8.43	5.25	3.87	3.40
Mod Dur	10.04	7.53	4.88	3.66	3.23
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	07/19/2021	01/19/2017	02/19/2012	08/19/2009	11/19/2008

### Class B-2 To Maturity

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
WAL	12.53	9.29	5.92	4.48	3.98
Mod Durn	10.61	8.14	5.41	4.18	3.73
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	04/19/2034

### Class B-3 To Call

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
WAL	11.66	8.43	5.25	3.87	3.40
Mod Dur	9.47	7.21	4.73	3.58	3.17
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	07/19/2021	01/19/2017	02/19/2012	08/19/2009	11/19/2008

### Class B-3 To Maturity

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
WAL	12.53	9.29	5.92	4.48	3.98
Mod Durn	9.94	7.73	5.22	4.06	3.64
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	04/19/2034



*This information is furnished to you solely by Greenwich Capital Markets, Inc. and not by the issuer of the securities or any of its affiliates. Greenwich Capital Markets, Inc. is acting as underwriter and not as agent for the issuer or its affiliates in connection with the proposed transaction.*

### Class 1-A Certificates Available Funds Cap

Period	30/ 360	Period	30/ 360
	Available Funds Cap Schedule <sup>(1)(2)</sup>		Available Funds Cap Schedule <sup>(1)(2)</sup>
1	3.94 %	31	10.00 %
2	10.00 %	32	10.00 %
3	10.00 %	33	10.00 %
4	10.00 %	34	10.00 %
5	10.00 %	35	10.00 %
6	10.00 %	36	10.00 %
7	10.00 %	37	10.00 %
8	10.00 %	38	10.00 %
9	10.00 %	39	10.00 %
10	10.00 %	40	10.00 %
11	10.00 %	41	10.00 %
12	10.00 %	42	10.00 %
13	10.00 %	43	10.00 %
14	10.00 %	44	10.00 %
15	10.00 %	45	10.00 %
16	10.00 %	46	10.08 %
17	10.00 %	47	10.32 %
18	10.00 %	48	10.32 %
19	10.00 %	49	10.32 %
20	10.00 %	50	10.38 %
21	10.00 %	51	10.38 %
22	10.00 %	52	10.39 %
23	10.00 %	53	10.41 %
24	10.00 %	54	10.41 %
25	10.00 %	55	10.41 %
26	10.00 %	56	10.46 %

27	10.00 %	57	10.47 %
28	10.00 %	58	10.94 %
29	10.00 %	59 and there after	11.15%
30	10.00 %		

(1) The Available Funds Cap is calculated assuming that following the first Distribution Date the rate for all indices is 20.00% and is run at the pricing speed of 25% CPR to the Optional Call Date.

(2) The Available Funds Cap = ((the aggregate of net interest collections from the Group 1 Mortgage Loans / the aggregate collateral balance of the Group 1 Mortgage Loans at the beginning of the related collection period)\*12)+((any payments received related to the Class 1-A Yield Maintenance Agreement/ the Class 1-A Certificate balance)\*12)



*This information is furnished to you solely by Greenwich Capital Markets, Inc. and not by the issuer of the securities or any of its affiliates. Greenwich Capital Markets, Inc. is acting as underwriter and not as agent for the issuer or its affiliates in connection with the proposed transaction.*

### Senior Subordinate Certificates Available Funds Cap

30/ 360 Available Funds		30/ 360 Available Funds	
Period	Cap Schedule <sup>(1)(2)</sup>	Period	Cap Schedule <sup>(1)(2)</sup>
1	4.06%	30	6.40%
2	4.23%	31	6.46%
3	4.23%	32	6.50%
4	4.36%	33	6.50%
5	5.41%	34	6.81%
6	5.44%	35	7.34%
7	5.44%	36	9.38%
8	5.44%	37	9.40%
9	5.44%	38	9.43%
10	5.57%	39	9.43%
11	5.59%	40	9.48%
12	5.79%	41	9.58%
13	5.79%	42	10.01%
14	5.79%	43	10.02%
15	5.79%	44	10.05%
16	5.91%	45	10.06%
17	5.93%	46	10.13%
18	5.96%	47	10.26%
19	5.96%	48	10.26%
20	5.96%	49	10.26%
21	5.96%	50	10.29%
22	6.19%	51	10.29%
23	6.22%	52	10.29%
24	6.22%	53	10.31%
25	6.22%	54	10.31%
26	6.22%	55	10.31%

27	6.22%	56	10.33%
28	6.35%	57	10.33%
29	6.37%	58 and thereafter	10.50%

(1) The Available Funds Cap is calculated assuming current rate for all indices is 20.00% and is run at the pricing speed of 25% CPR to the Optional Call Date.

(2) The Available Funds Cap = ((the aggregate of net interest collections from the Mortgage Loans less interest distributable to the Senior Certificates) / the aggregate collateral balance of the Mortgage Loans at the beginning of the related collection period)\*12



*The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein.*

*The information contained herein will be superseded by the description of the mortgage loans contained in the prospectus supplement. Such information supersedes the information in all prior collateral term sheets, if any.*

## HarborView Mortgage Pass-Through Certificates Series 2004-4 Statistical Mortgage Loans Preliminary Collateral Information As of the Statistical Cut-off Date

<b>Total Current Balance:</b>	\$600,562,445
<b>Total Original Balance:</b>	\$611,470,115
<b>Number Of Loans:</b>	1,822

			<b>Minimum</b>		<b>Maximum</b>		
<b>Average Current Balance:</b>	\$329,617.15		\$34,000.00		\$2,000,000.00		
<b>Average Original Amount:</b>	\$335,603.80		\$34,000.00		\$2,000,000.00		
<b>Weighted Average Gross Coupon:</b>	4.379	%	1.250	%	7.875	%	
<b>Weighted Average Gross Margin:</b>	2.603	%	1.125	%	4.500	%	
<b>Weighted Average Max Int Rate:</b>	11.005	%	7.500	%	16.500	%	
<b>Weighted Average Min Int Rate:</b>	2.607	%	1.125	%	6.750	%	
<b>Weighted Average Periodic Rate Cap:</b>	1.173	%	1.000	%	2.500	%	
<b>Weighted Average First Rate Cap:</b>	3.944	%	1.000	%	6.000	%	
<b>Weighted Average Original LTV:</b>	73.41	%	8.97	%	100.00	%	
<b>Weighted Average Credit Score:</b>	712		579		815		
<b>Weighted Average Original Term:</b>	353	months	300	months	360	months	
<b>Weighted Average Remaining Term:</b>	350	months	291	months	360	months	
<b>Weighted Average Seasoning:</b>	3	months	0	months	19	months	
<b>Weighted Average Next Rate Reset:</b>	26	months	1	months	58	months	

<b>Weighted Average Rate Adj Freq:</b>	7 months	1 months	12 months
<b>Weighted Average First Rate Adj Freq:</b>	28 months	1 months	60 months
<b>Weighted Average Prepay Term:</b>	34 months	12 months	60 months
<b>Weighted Average Io Term:</b>	65 months	36 months	120 months

<b>Top State Concentrations (\$):</b>	57.26 % California, 10.96 % South Carolina, 5.96 % Georgia
<b>Top Prepay Penalty Concentrations (\$):</b>	83.23 % No Prepayment Penalty, 16.77 % Has Prepayment Penalty
<b>Top Interest Only Concentrations (\$):</b>	77.20 % IO, 22.80 % Not IO
<b>Maximum Zip Code Concentration (\$):</b>	5.31 % 29928

<b>First Pay Date:</b>	Nov 01, 2002	Jun 01, 2004
<b>Rate Chg Date:</b>	Jun 01, 2004	Mar 01, 2009
<b>Mature Date:</b>	Aug 01, 2028	May 01, 2034

## RBS Greenwich Capital

*The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein.*

*The information contained herein will be superseded by the description of the mortgage loans contained in the prospectus supplement. Such information supersedes the information in all prior collateral term sheets, if any.*

<b>Product:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate</b>	
			<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>%</b>
3/27 6 MO LIBOR IO	792	\$275,982,203.19	45.95	%
6 MO LIBOR IO	314	115,949,535.00	19.31	
3/27 6 MO LIBOR	204	55,157,856.31	9.18	
3/1 YR LIBOR IO	148	44,311,573.24	7.38	
6 MO LIBOR	97	29,505,415.23	4.91	
3/1 YR LIBOR	67	15,087,843.17	2.51	
1 YR CMT	31	13,793,555.00	2.30	
1 MO LIBOR IO	22	11,960,264.00	1.99	
5/25 6 MO LIBOR IO	38	8,510,933.18	1.42	
2/28 6 MO LIBOR	35	8,429,114.87	1.40	
1 YR LIBOR	14	6,480,785.39	1.08	
5/25 6 MO LIBOR	30	6,215,733.14	1.03	
2/28 6 MO LIBOR IO	17	4,824,644.50	0.80	
5/1 YR LIBOR IO	6	2,079,862.00	0.35	
3/1 YR CMT	3	1,581,818.40	0.26	
5/1 YR LIBOR	4	691,308.39	0.12	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

**% of Aggregate**



<b>Index:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	
6 MO LIBOR	1,527	\$504,575,435.42	84.02	%
1 YR LIBOR	239	68,651,372.19	11.43	
1 YR CMT	34	15,375,373.40	2.56	
1 MO LIBOR	22	11,960,264.00	1.99	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Current Balance (\$):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
34,000.00 - 100,000.00	86	\$6,978,827.12	1.16	%
100,000.01 - 150,000.00	239	30,211,888.96	5.03	
150,000.01 - 200,000.00	243	42,736,063.10	7.12	
200,000.01 - 250,000.00	196	44,156,173.86	7.35	
250,000.01 - 300,000.00	230	63,053,641.14	10.50	
300,000.01 - 350,000.00	178	57,589,189.76	9.59	
350,000.01 - 400,000.00	152	57,374,091.17	9.55	
400,000.01 - 450,000.00	115	48,928,145.93	8.15	
450,000.01 - 500,000.00	102	48,889,837.03	8.14	
500,000.01 - 550,000.00	57	30,060,582.51	5.01	
550,000.01 - 600,000.00	63	36,436,397.77	6.07	
600,000.01 - 650,000.00	44	27,947,075.53	4.65	
650,000.01 - 700,000.00	23	15,582,099.00	2.59	
700,000.01 - 800,000.00	36	27,035,696.64	4.50	
800,000.01 - 900,000.00	15	12,860,750.00	2.14	
900,000.01 - 1,000,000.00	22	21,528,440.49	3.58	
1,000,000.01 - 1,250,000.00	9	10,147,500.00	1.69	
1,250,000.01 - 1,500,000.00	7	9,668,600.00	1.61	
1,500,000.01 - 1,750,000.00	1	1,677,445.00	0.28	
1,750,000.01 - 2,000,000.00	4	7,700,000.00	1.28	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Gross Coupon (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
1.250 - 1.500	27	\$12,446,725.00	2.07	%
1.501 - 2.000	3	1,753,685.77	0.29	
2.001 - 2.500	14	4,982,016.01	0.83	
2.501 - 3.000	67	24,875,311.01	4.14	
3.001 - 3.500	230	92,238,061.71	15.36	
3.501 - 4.000	101	39,639,334.78	6.60	
4.001 - 4.500	514	182,045,860.05	30.31	

4.501 - 5.000	416	129,923,051.09	21.63	
5.001 - 5.500	211	53,324,968.37	8.88	
5.501 - 6.000	100	26,983,816.65	4.49	
6.001 - 6.500	83	19,713,879.41	3.28	
6.501 - 7.000	44	9,668,546.47	1.61	
7.001 - 7.500	9	2,249,008.88	0.37	
7.501 - 7.875	3	718,179.80	0.12	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Gross Margin (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
1.125 - 1.500	6	3,600,750.00	0.60	%
1.501 - 2.000	44	17,573,196.64	2.93	
2.001 - 2.500	551	176,751,144.27	29.43	
2.501 - 3.000	1,094	371,025,351.08	61.78	
3.001 - 3.500	104	26,103,717.47	4.35	
3.501 - 4.000	21	4,852,055.55	0.81	
4.001 - 4.500	2	656,230.00	0.11	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Maximum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
7.500 - 7.500	1	\$390,000.00	0.06	%
7.501 - 8.000	1	150,000.00	0.02	
8.001 - 8.500	2	571,600.00	0.10	
8.501 - 9.000	13	2,981,171.16	0.50	
9.001 - 9.500	38	7,758,424.03	1.29	
9.501 - 10.000	134	42,976,231.61	7.16	
10.001 - 10.500	552	197,596,252.78	32.90	
10.501 - 11.000	386	130,400,375.47	21.71	
11.001 - 11.500	199	50,816,694.42	8.46	
11.501 - 12.000	291	103,711,154.31	17.27	
12.001 - 12.500	59	14,408,039.98	2.40	
12.501 - 13.000	125	40,906,692.36	6.81	
13.001 - 16.500	21	7,895,808.88	1.31	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Minimum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
1.125 - 1.500	6	\$3,600,750.00	0.60	%

1.501 - 2.000	44	17,573,196.64	2.93	
2.001 - 2.500	550	176,149,494.27	29.33	
2.501 - 3.000	1,091	370,572,601.08	61.70	
3.001 - 3.500	105	26,443,317.47	4.40	
3.501 - 4.000	21	4,852,055.55	0.81	
4.001 - 4.500	2	656,230.00	0.11	
4.501 - 5.000	1	332,800.00	0.06	
5.001 - 6.750	2	382,000.00	0.06	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Periodic Rate Cap (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
None	228	\$97,968,675.46	16.31	%
0.501 - 1.000	1,271	406,919,489.19	67.76	
1.001 - 1.500	72	23,894,965.23	3.98	
1.501 - 2.000	237	65,298,529.74	10.87	
2.001 - 2.500	14	6,480,785.39	1.08	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>First Rate Cap (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
None	228	\$97,968,675.46	16.31	%
0.501 - 1.000	226	63,191,566.13	10.52	
1.001 - 1.500	72	23,894,965.23	3.98	
1.501 - 2.000	256	66,587,527.47	11.09	
2.001 - 2.500	14	6,480,785.39	1.08	
2.501 - 3.000	14	4,408,930.00	0.73	
3.501 - 4.000	38	6,019,628.48	1.00	
4.501 - 5.000	823	295,485,961.54	49.20	
5.501 - 6.000	151	36,524,405.31	6.08	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Original Term (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
300	176	\$73,276,711.00	12.20	%
360	1,646	527,285,734.01	87.80	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

**% of Aggregate**  
**Principal Balance**

<b>Prepay Term (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Outstanding as of the Stat Cutoff Date</b>	<b>Outstanding as of the Stat Cutoff Date</b>	
0	1,469	\$499,842,356.11	83.23	%
12	44	14,553,899.73	2.42	
24	30	7,420,016.31	1.24	
34	1	471,600.00	0.08	
36	230	67,341,830.17	11.21	
60	48	10,932,742.69	1.82	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Remaining Term (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	
291 - 300	176	\$73,276,711.00	12.20	%
337 - 348	4	1,583,497.65	0.26	
349 - 360	1,642	525,702,236.36	87.53	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Rate Adj Freq (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	
1	22	\$11,960,264.00	1.99	%
6	1,527	504,575,435.42	84.02	
12	273	84,026,745.59	13.99	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>First Rate Adj Freq (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	
1	11	\$6,097,550.00	1.02	%
2	11	5,862,714.00	0.98	
6	411	145,454,950.23	24.22	
12	45	20,274,340.39	3.38	
24	52	13,253,759.37	2.21	
36	1,214	392,121,294.31	65.29	
60	78	17,497,836.71	2.91	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Rate Change Date:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	
06/01/04 - 06/30/04	93	\$33,782,132.35	5.63	%

07/01/04 - 07/31/04	74	22,865,713.18	3.81
08/01/04 - 08/31/04	93	37,432,305.14	6.23
09/01/04 - 09/30/04	59	20,529,226.23	3.42
10/01/04 - 10/31/04	58	24,607,816.92	4.10
11/01/04 - 11/30/04	65	22,946,300.24	3.82
12/01/04 - 12/31/04	2	837,825.91	0.14
01/01/05 - 01/31/05	2	453,307.52	0.08
03/01/05 - 03/31/05	12	4,273,005.00	0.71
04/01/05 - 04/30/05	19	9,520,550.00	1.59
05/01/05 - 05/31/05	1	441,372.13	0.07
12/01/05 - 12/31/05	1	175,500.00	0.03
01/01/06 - 01/31/06	4	1,193,587.89	0.20
02/01/06 - 02/28/06	38	9,861,641.48	1.64
03/01/06 - 03/31/06	8	1,915,030.00	0.32
04/01/06 - 04/30/06	1	108,000.00	0.02
06/01/06 - 06/30/06	1	227,274.33	0.04
07/01/06 - 07/31/06	5	1,842,384.47	0.31
08/01/06 - 08/31/06	19	3,437,525.76	0.57
09/01/06 - 09/30/06	4	745,568.01	0.12
10/01/06 - 10/31/06	1	229,125.29	0.04
11/01/06 - 11/30/06	3	480,200.00	0.08
12/01/06 - 12/31/06	58	11,506,906.51	1.92
01/01/07 - 01/31/07	80	17,450,679.98	2.91
02/01/07 - 02/28/07	112	32,330,021.72	5.38
03/01/07 - 03/31/07	510	177,103,601.33	29.49
04/01/07 - 04/30/07	356	126,016,829.09	20.98
05/01/07 - 05/31/07	65	20,751,177.82	3.46
01/01/09 - 01/31/09	10	2,046,532.63	0.34
02/01/09 - 02/28/09	64	14,581,934.08	2.43
03/01/09 - 03/31/09	4	869,370.00	0.14
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b> %

<b>Original LTV (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>
8.97 - 50.00	104	\$37,974,407.47	6.32 %
50.01 - 55.00	40	17,990,174.03	3.00
55.01 - 60.00	66	23,379,420.86	3.89
60.01 - 65.00	116	45,920,583.67	7.65
65.01 - 70.00	163	59,517,120.39	9.91
70.01 - 75.00	299	121,235,514.13	20.19
75.01 - 80.00	725	221,111,949.22	36.82
80.01 - 85.00	32	8,699,294.67	1.45
85.01 - 90.00	170	42,733,341.85	7.12
90.01 - 95.00	97	20,256,123.72	3.37

95.01 - 100.00	10	1,744,515.00	0.29	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>
			<b>% of Aggregate</b>	
		<b>Principal Balance</b>	<b>Principal Balance</b>	
<b>Credit Score:</b>	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>	
	<b>Mortgage Loans</b>	<b>the Stat Cutoff Date</b>	<b>the Stat Cutoff Date</b>	
Not Available	9	\$1,802,183.77	0.30	%
550 - 620	11	4,099,868.77	0.68	
621 - 640	89	28,290,183.05	4.71	
641 - 660	146	47,943,572.78	7.98	
661 - 680	245	80,492,595.76	13.40	
681 - 700	291	92,083,584.82	15.33	
701 - 720	298	96,220,989.72	16.02	
721 - 740	220	73,101,922.48	12.17	
741 - 760	218	75,471,491.34	12.57	
761 - 780	160	57,595,449.61	9.59	
781 - 800	117	36,542,985.81	6.08	
801 - 815	18	6,917,617.11	1.15	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

			<b>% of Aggregate</b>	
		<b>Principal Balance</b>	<b>Principal Balance</b>	
<b>Interest Only Term (Months):</b>	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>	
	<b>Mortgage Loans</b>	<b>the Stat Cutoff Date</b>	<b>the Stat Cutoff Date</b>	
0	485	\$136,943,429.90	22.80	%
36	859	303,852,612.63	50.59	
60	10	1,801,434.00	0.30	
120	468	157,964,968.48	26.30	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

			<b>% of Aggregate</b>	
		<b>Principal Balance</b>	<b>Principal Balance</b>	
<b>Loan Purpose:</b>	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>	
	<b>Mortgage Loans</b>	<b>the Stat Cutoff Date</b>	<b>the Stat Cutoff Date</b>	
Cash Out Refinance	809	\$272,666,266.51	45.40	%
Purchase	771	248,378,553.51	41.36	
Rate/Term Refinance	242	79,517,624.99	13.24	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

			<b>% of Aggregate</b>	
		<b>Principal Balance</b>	<b>Principal Balance</b>	
<b>Occupancy:</b>	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>	
	<b>Mortgage Loans</b>	<b>the Stat Cutoff Date</b>	<b>the Stat Cutoff Date</b>	
Primary	1,571	\$524,595,290.60	87.35	%
Second Home	118	41,637,748.44	6.93	

Non-owner	133	34,329,405.96	5.72	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Originator Documentation:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
				<b>%</b>
Stated Documentation	830	\$297,720,098.76	49.57	%
Full Documentation	561	184,239,386.62	30.68	
No Ratio	121	35,330,043.76	5.88	
Alternative Documentation	96	26,554,331.13	4.42	
No Income Verification	67	18,481,894.82	3.08	
Express Documentation	50	15,199,778.18	2.53	
No Documentation	72	15,025,055.64	2.50	
Reduced Documentation	24	6,511,856.10	1.08	
Streamline Documentation	1	1,500,000.00	0.25	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>Property Type:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
				<b>%</b>
Single Family	1,035	\$359,692,753.21	59.89	%
Planned Unit Development	412	137,338,068.50	22.87	
Condominium	275	69,645,219.95	11.60	
Two-to-Four Family	94	32,303,103.98	5.38	
Cooperative	2	865,000.00	0.14	
Deminimus PUD	2	522,699.37	0.09	
Townhouse	2	195,600.00	0.03	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>

<b>State:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
				<b>%</b>
California	923	\$343,883,274.25	57.26	%
South Carolina	186	65,840,404.94	10.96	
Georgia	179	35,822,650.59	5.96	
Arizona	101	23,663,413.37	3.94	
All Others ( 34 ) + DC	433	131,352,701.86	21.87	
<b>Total</b>	<b>1,822</b>	<b>\$600,562,445.01</b>	<b>100.00</b>	<b>%</b>



The information contained herein will be superseded by the description of the mortgage loans contained in the prospectus supplement. Such information supersedes the information in all prior collateral term sheets, if any.

## HarborView Mortgage Pass-Through Certificates Series 2004-4 Group I Statistical Mortgage Loans Preliminary Collateral Information As of the Statistical Cut-off Date

<b>Total Current Balance:</b>	\$310,010,054				
<b>Total Original Balance:</b>	\$310,756,203				
<b>Number Of Loans:</b>	1,015				
		<b>Minimum</b>		<b>Maximum</b>	
<b>Average Current Balance:</b>	\$305,428.62	\$34,847.48		\$2,000,000.00	
<b>Average Original Amount:</b>	\$306,163.75	\$50,000.00		\$2,000,000.00	
<b>Weighted Average Gross Coupon:</b>	4.317 %	1.250 %		7.875 %	
<b>Weighted Average Gross Margin:</b>	2.462 %	1.125 %		4.500 %	
<b>Weighted Average Max Int Rate:</b>	11.531 %	7.500 %		16.500 %	
<b>Weighted Average Min Int Rate:</b>	2.470 %	1.125 %		6.750 %	
<b>Weighted Average Periodic Rate Cap:</b>	1.410 %	1.000 %		2.500 %	
<b>Weighted Average First Rate Cap:</b>	2.497 %	1.000 %		6.000 %	
<b>Weighted Average Original LTV:</b>	73.22 %	18.65 %		100.00 %	
<b>Weighted Average Credit Score:</b>	720	617		813	
<b>Weighted Average Original Term:</b>	346 months	300 months		360 months	
<b>Weighted Average Remaining Term:</b>	342 months	291 months		359 months	
<b>Weighted Average Seasoning:</b>	4 months	1 months		19 months	
<b>Weighted Average Next Rate Reset:</b>	17 months	1 months		58 months	
<b>Weighted Average Rate Adj Freq:</b>	7 months	1 months		12 months	
<b>Weighted Average First Rate Adj Freq:</b>	20 months	1 months		60 months	
<b>Weighted Average Prepay Term:</b>	33 months	12 months		60 months	
<b>Weighted Average Io Term:</b>	96 months	36 months		120 months	
<b>Top State Concentrations (\$):</b>	22.31 % California, 21.24 % South Carolina, 11.56 % Georgia				
<b>Top Prepay Penalty Concentrations (\$):</b>	80.84 % No Prepayment Penalty, 19.16 % Has Prepayment Penalty				
<b>Top Interest Only Concentrations (\$):</b>	71.13 % IO, 28.87 % Not IO				



Maximum Zip Code Concentration (\$): 10.28 % 29928

First Pay Date:	Nov 01, 2002	May 01, 2004
Rate Chg Date:	Jun 01, 2004	Mar 01, 2009
Mature Date:	Aug 01, 2028	Apr 01, 2034

## RBS Greenwich Capital

*The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein.*

*The information contained herein will be superseded by the description of the mortgage loans contained in the prospectus supplement. Such information supersedes the information in all prior collateral term sheets, if any.*

Product:	Number of Mortgage Loans	Principal Balance Outstanding as of the Stat Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date	
				%
6 MO LIBOR IO	314	\$115,949,535.00	37.40	%
3/1 YR LIBOR IO	148	44,311,573.24	14.29	
3/27 6 MO LIBOR IO	159	32,858,693.83	10.60	
6 MO LIBOR	97	29,505,415.23	9.52	
3/1 YR LIBOR	67	15,087,843.17	4.87	
1 YR CMT	31	13,793,555.00	4.45	
1 MO LIBOR IO	22	11,960,264.00	3.86	
5/25 6 MO LIBOR IO	38	8,510,933.18	2.75	
2/28 6 MO LIBOR	35	8,429,114.87	2.72	
3/27 6 MO LIBOR	30	7,728,974.52	2.49	
1 YR LIBOR	14	6,480,785.39	2.09	
5/25 6 MO LIBOR	30	6,215,733.14	2.01	
2/28 6 MO LIBOR IO	17	4,824,644.50	1.56	
5/1 YR LIBOR IO	6	2,079,862.00	0.67	
3/1 YR CMT	3	1,581,818.40	0.51	
5/1 YR LIBOR	4	691,308.39	0.22	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Index:	Number of Mortgage Loans	Principal Balance Outstanding as of the Stat Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date	
				%
6 MO LIBOR	720	\$214,023,044.27	69.04	%
1 YR LIBOR	239	68,651,372.19	22.14	
1 YR CMT	34	15,375,373.40	4.96	
1 MO LIBOR	22	11,960,264.00	3.86	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Current Balance (\$):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
34,847.48 - 100,000.00	57	\$4,698,759.08	1.52	%
100,000.01 - 150,000.00	191	23,964,045.47	7.73	
150,000.01 - 200,000.00	170	29,704,710.28	9.58	
200,000.01 - 250,000.00	111	24,881,326.96	8.03	
250,000.01 - 300,000.00	121	33,067,862.57	10.67	
300,000.01 - 350,000.00	70	22,700,263.68	7.32	
350,000.01 - 400,000.00	66	25,017,362.74	8.07	
400,000.01 - 450,000.00	60	25,531,475.10	8.24	
450,000.01 - 500,000.00	38	18,230,154.95	5.88	
500,000.01 - 550,000.00	22	11,701,444.12	3.77	
550,000.01 - 600,000.00	23	13,269,457.77	4.28	
600,000.01 - 650,000.00	26	16,493,650.53	5.32	
650,000.01 - 700,000.00	6	4,025,200.00	1.30	
700,000.01 - 800,000.00	14	10,353,096.64	3.34	
800,000.01 - 900,000.00	10	8,639,750.00	2.79	
900,000.01 - 1,000,000.00	11	10,857,948.97	3.50	
1,000,000.01 - 1,250,000.00	7	7,827,500.00	2.52	
1,250,000.01 - 1,500,000.00	7	9,668,600.00	3.12	
1,500,000.01 - 1,750,000.00	1	1,677,445.00	0.54	
1,750,000.01 - 2,000,000.00	4	7,700,000.00	2.48	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Gross Coupon (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
1.250 - 1.500	27	\$12,446,725.00	4.01	%
1.501 - 2.000	3	1,753,685.77	0.57	
2.001 - 2.500	14	4,982,016.01	1.61	
2.501 - 3.000	67	24,875,311.01	8.02	
3.001 - 3.500	230	92,238,061.71	29.75	
3.501 - 4.000	37	11,590,938.28	3.74	
4.001 - 4.500	47	12,425,433.87	4.01	
4.501 - 5.000	190	50,297,309.17	16.22	
5.001 - 5.500	163	40,348,441.83	13.02	
5.501 - 6.000	98	26,702,516.65	8.61	
6.001 - 6.500	83	19,713,879.41	6.36	
6.501 - 7.000	44	9,668,546.47	3.12	
7.001 - 7.500	9	2,249,008.88	0.73	
7.501 - 7.875	3	718,179.80	0.23	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Gross Margin (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
1.125 - 1.500	6	\$3,600,750.00	1.16	%
1.501 - 2.000	44	17,573,196.64	5.67	
2.001 - 2.500	551	176,751,144.27	57.01	
2.501 - 3.000	287	80,472,959.93	25.96	
3.001 - 3.500	104	26,103,717.47	8.42	
3.501 - 4.000	21	4,852,055.55	1.57	
4.001 - 4.500	2	656,230.00	0.21	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Maximum Rate (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
7.500 - 7.500	1	\$390,000.00	0.13	%
7.501 - 8.000	1	150,000.00	0.05	
8.001 - 8.500	2	571,600.00	0.18	
8.501 - 9.000	13	2,981,171.16	0.96	
9.001 - 9.500	38	7,758,424.03	2.50	
9.501 - 10.000	70	14,927,835.11	4.82	
10.001 - 10.500	85	27,975,826.60	9.02	
10.501 - 11.000	160	50,774,633.55	16.38	
11.001 - 11.500	151	37,840,167.88	12.21	
11.501 - 12.000	289	103,429,854.31	33.36	
12.001 - 12.500	59	14,408,039.98	4.65	
12.501 - 13.000	125	40,906,692.36	13.20	
13.001 - 16.500	21	7,895,808.88	2.55	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Minimum Rate (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
1.125 - 1.500	6	3,600,750.00	1.16	%
1.501 - 2.000	44	17,573,196.64	5.67	
2.001 - 2.500	550	176,149,494.27	56.82	
2.501 - 3.000	284	80,020,209.93	25.81	
3.001 - 3.500	105	26,443,317.47	8.53	
3.501 - 4.000	21	4,852,055.55	1.57	
4.001 - 4.500	2	656,230.00	0.21	
4.501 - 5.000	1	332,800.00	0.11	
5.001 - 6.750	2	382,000.00	0.12	
<b>Total</b>	<b>1,015</b>	<b>310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Periodic Rate Cap (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
None	228	\$97,968,675.46	31.60	%
0.501 - 1.000	464	116,367,098.04	37.54	
1.001 - 1.500	72	23,894,965.23	7.71	
1.501 - 2.000	237	65,298,529.74	21.06	
2.001 - 2.500	14	6,480,785.39	2.09	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

First Rate Cap (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
None	228	\$97,968,675.46	31.60	%
0.501 - 1.000	226	63,191,566.13	20.38	
1.001 - 1.500	72	23,894,965.23	7.71	
1.501 - 2.000	256	66,587,527.47	21.48	
2.001 - 2.500	14	6,480,785.39	2.09	
2.501 - 3.000	14	4,408,930.00	1.42	
3.501 - 4.000	38	6,019,628.48	1.94	
4.501 - 5.000	16	4,933,570.39	1.59	
5.501 - 6.000	151	36,524,405.31	11.78	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Original Term (Months):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
300	176	\$73,276,711.00	23.64	%
360	839	236,733,342.86	76.36	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Prepay Term (Months):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
0	800	\$250,611,530.64	80.84	%
12	44	14,553,899.73	4.69	
24	24	5,264,140.35	1.70	
36	99	28,647,740.45	9.24	
60	48	10,932,742.69	3.53	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

Remaining Term (Months):	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date
291 - 300	176	\$73,276,711.00	23.64 %
337 - 348	4	1,583,497.65	0.51
349 - 359	835	235,149,845.21	75.85
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00 %</b>

Rate Adj Freq (Months):	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date
1	22	\$11,960,264.00	3.86 %
6	720	214,023,044.27	69.04
12	273	84,026,745.59	27.10
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00 %</b>

First Rate Adj Freq (Months):	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date
1	11	\$6,097,550.00	1.97 %
2	11	5,862,714.00	1.89
6	411	145,454,950.23	46.92
12	45	20,274,340.39	6.54
24	52	13,253,759.37	4.28
36	407	101,568,903.16	32.76
60	78	17,497,836.71	5.64
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00 %</b>

Rate Change Date:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date
06/01/04 - 06/30/04	93	\$33,782,132.35	10.90 %
07/01/04 - 07/31/04	74	22,865,713.18	7.38
08/01/04 - 08/31/04	93	37,432,305.14	12.07
09/01/04 - 09/30/04	59	20,529,226.23	6.62
10/01/04 - 10/31/04	58	24,607,816.92	7.94
11/01/04 - 11/30/04	65	22,946,300.24	7.40
12/01/04 - 12/31/04	2	837,825.91	0.27
01/01/05 - 01/31/05	2	453,307.52	0.15
03/01/05 - 03/31/05	12	4,273,005.00	1.38
04/01/05 - 04/30/05	19	9,520,550.00	3.07
05/01/05 - 05/31/05	1	441,372.13	0.14

12/01/05 - 12/31/05	1	175,500.00	0.06
01/01/06 - 01/31/06	4	1,193,587.89	0.39
02/01/06 - 02/28/06	38	9,861,641.48	3.18
03/01/06 - 03/31/06	8	1,915,030.00	0.62
04/01/06 - 04/30/06	1	108,000.00	0.03
06/01/06 - 06/30/06	1	227,274.33	0.07
07/01/06 - 07/31/06	5	1,842,384.47	0.59
08/01/06 - 08/31/06	19	3,437,525.76	1.11
09/01/06 - 09/30/06	4	745,568.01	0.24
10/01/06 - 10/31/06	1	229,125.29	0.07
11/01/06 - 11/30/06	3	480,200.00	0.15
12/01/06 - 12/31/06	58	11,506,906.51	3.71
01/01/07 - 01/31/07	80	17,450,679.98	5.63
02/01/07 - 02/28/07	82	21,267,340.33	6.86
03/01/07 - 03/31/07	148	42,518,098.48	13.72
04/01/07 - 04/30/07	6	1,863,800.00	0.60
01/01/09 - 01/31/09	10	2,046,532.63	0.66
02/01/09 - 02/28/09	64	14,581,934.08	4.70
03/01/09 - 03/31/09	4	869,370.00	0.28
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>

%

Original LTV (%):	Number of Mortgage Loans	% of Aggregate Principal Balance	
		Principal Balance Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date
18.65 - 50.00	56	\$24,783,574.48	7.99
50.01 - 55.00	20	10,324,600.46	3.33
55.01 - 60.00	35	13,556,460.32	4.37
60.01 - 65.00	73	28,318,736.86	9.13
65.01 - 70.00	87	28,646,708.29	9.24
70.01 - 75.00	109	43,988,566.87	14.19
75.01 - 80.00	424	113,317,816.34	36.55
80.01 - 85.00	20	5,508,569.50	1.78
85.01 - 90.00	96	21,767,402.27	7.02
90.01 - 95.00	87	18,379,993.47	5.93
95.01 - 100.00	8	1,417,625.00	0.46
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>

%

Credit Score:	Number of Mortgage Loans	% of Aggregate Principal Balance	
		Principal Balance Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date
Not Available	7	\$1,053,183.77	0.34
550 - 620	4	1,283,868.77	0.41
621 - 640	26	7,325,384.74	2.36
641 - 660	63	16,337,337.17	5.27

%

661 - 680	142	41,997,948.37	13.55	
681 - 700	148	40,341,540.45	13.01	
701 - 720	172	51,214,637.96	16.52	
721 - 740	132	40,974,720.99	13.22	
741 - 760	131	45,010,712.36	14.52	
761 - 780	98	34,797,224.66	11.22	
781 - 800	80	24,761,977.51	7.99	
801 - 813	12	4,911,517.11	1.58	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

<b>Interest Only Term (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
				<b>%</b>
0	311	\$89,514,548.11	28.87	%
36	226	60,729,103.27	19.59	
60	10	1,801,434.00	0.58	
120	468	157,964,968.48	50.95	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

<b>Loan Purpose:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
				<b>%</b>
Purchase	511	\$149,511,561.68	48.23	%
Cash Out Refinance	272	84,915,267.19	27.39	
Rate/Term Refinance	232	75,583,224.99	24.38	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

<b>Occupancy:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
				<b>%</b>
Primary	818	\$247,356,070.24	79.79	%
Second Home	101	36,710,273.41	11.84	
Non-owner	96	25,943,710.21	8.37	
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b>	<b>%</b>

<b>Originator Documentation:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
				<b>%</b>
Full Documentation	515	\$168,445,978.02	54.34	%
Stated Documentation	202	61,511,727.96	19.84	
No Ratio	121	35,330,043.76	11.40	
No Income Verification	67	18,481,894.82	5.96	

No Documentation	72	15,025,055.64	4.85
Reduced Documentation	24	6,511,856.10	2.10
Alternative Documentation	13	3,203,497.56	1.03
Streamline Documentation	1	1,500,000.00	0.48
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b> %

Property Type:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date
Single Family	577	\$193,412,464.07	62.39 %
Planned Unit Development	251	70,547,452.89	22.76
Condominium	135	30,840,137.55	9.95
Two-to-Four Family	46	13,626,699.98	4.40
Cooperative	2	865,000.00	0.28
Deminimus PUD	2	522,699.37	0.17
Townhouse	2	195,600.00	0.06
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b> %

State:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date
California	183	\$69,168,038.69	22.31 %
South Carolina	186	65,840,404.94	21.24
Georgia	179	35,822,650.59	11.56
Arizona	66	16,815,256.02	5.42
Massachusetts	37	16,743,362.76	5.40
Florida	69	15,427,974.06	4.98
New York	32	13,922,969.17	4.49
New Jersey	48	13,840,945.99	4.46
All Others ( 30 ) + DC	215	62,428,451.64	20.14
<b>Total</b>	<b>1,015</b>	<b>\$310,010,053.86</b>	<b>100.00</b> %



The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein.

The information contained herein will be superseded by the description of the mortgage loans contained in the prospectus supplement. Such information supersedes the information in all prior collateral term sheets, if any.

## HarborView Mortgage Pass-Through Certificates Series 2004-4 Group II Statistical Mortgage Loans



## Preliminary Collateral Information As of the Statistical Cut-off Date

**Total Current Balance:** \$290,552,391  
**Total Original Balance:** \$300,713,912  
**Number Of Loans:** 807

			<b>Minimum</b>		<b>Maximum</b>	
<b>Average Current Balance:</b>	\$360,040.14		\$34,000.00		\$1,250,000.00	
<b>Average Original Amount:</b>	\$372,631.86		\$34,000.00		\$2,000,000.00	
<b>Weighted Average Gross Coupon:</b>	4.444 %		3.625 %		5.625 %	
<b>Weighted Average Gross Margin:</b>	2.753 %		2.750 %		3.000 %	
<b>Weighted Average Max Int Rate:</b>	10.444 %		9.625 %		11.625 %	
<b>Weighted Average Min Int Rate:</b>	2.753 %		2.750 %		3.000 %	
<b>Weighted Average Periodic Rate Cap:</b>	1.000 %		1.000 %		1.000 %	
<b>Weighted Average First Rate Cap:</b>	5.000 %		5.000 %		5.000 %	
<b>Weighted Average Original LTV:</b>	73.61 %		8.97 %		97.00 %	
<b>Weighted Average Credit Score:</b>	703		579		815	
<b>Weighted Average Original Term:</b>	360 months		360 months		360 months	
<b>Weighted Average Remaining Term:</b>	359 months		357 months		360 months	
<b>Weighted Average Seasoning:</b>	1 months		0 months		3 months	
<b>Weighted Average Next Rate Reset:</b>	35 months		33 months		36 months	
<b>Weighted Average Rate Adj Freq:</b>	6 months		6 months		6 months	
<b>Weighted Average First Rate Adj Freq:</b>	36 months		36 months		36 months	
<b>Weighted Average Prepay Term:</b>	35 months		24 months		36 months	
<b>Weighted Average Io Term:</b>	36 months		36 months		36 months	

**Top State Concentrations (\$):** 94.55 % California, 2.36 % Arizona, 2.28 % Illinois  
**Top Prepay Penalty Concentrations (\$):** 85.78 % No Prepayment Penalty, 14.22 % Has Prepayment Penalty  
**Top Interest Only Concentrations (\$):** 83.68 % IO, 16.32 % Not IO  
**Maximum Zip Code Concentration (\$):** 1.71 % 92677

**First Pay Date:** Mar 01, 2004 Jun 01, 2004  
**Rate Chg Date:** Feb 01, 2007 May 01, 2007  
**Mature Date:** Feb 01, 2034 May 01, 2034



The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein.

The information contained herein will be superseded by the description of the mortgage loans contained in the prospectus supplement. Such information supersedes the information in all prior collateral term sheets, if any.

Product:	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
3/27 6 MO LIBOR IO	633	\$243,123,509.36	83.68	%
3/27 6 MO LIBOR	174	47,428,881.79	16.32	
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

Index:	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
6 MO LIBOR	807	\$290,552,391.15	100.00	%
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

Current Balance (\$):	Number of Mortgage Loans	Principal Balance	% of Aggregate	
		Outstanding as of the Stat Cutoff Date	Principal Balance Outstanding as of the Stat Cutoff Date	
34,000.00 - 100,000.00	29	\$2,280,068.04	0.78	%
100,000.01 - 150,000.00	48	6,247,843.49	2.15	
150,000.01 - 200,000.00	73	13,031,352.82	4.49	
200,000.01 - 250,000.00	85	19,274,846.90	6.63	
250,000.01 - 300,000.00	109	29,985,778.57	10.32	
300,000.01 - 350,000.00	108	34,888,926.08	12.01	
350,000.01 - 400,000.00	86	32,356,728.43	11.14	
400,000.01 - 450,000.00	55	23,396,670.83	8.05	
450,000.01 - 500,000.00	64	30,659,682.08	10.55	
500,000.01 - 550,000.00	35	18,359,138.39	6.32	
550,000.01 - 600,000.00	40	23,166,940.00	7.97	
600,000.01 - 650,000.00	18	11,453,425.00	3.94	
650,000.01 - 700,000.00	17	11,556,899.00	3.98	
700,000.01 - 800,000.00	22	16,682,600.00	5.74	
800,000.01 - 900,000.00	5	4,221,000.00	1.45	
900,000.01 - 1,000,000.00	11	10,670,491.52	3.67	
1,000,000.01 - 1,250,000.00	2	2,320,000.00	0.80	
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Gross Coupon (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
3.625 - 4.000	64	\$28,048,396.50	9.65	%
4.001 - 4.500	467	169,620,426.18	58.38	
4.501 - 5.000	226	79,625,741.92	27.40	
5.001 - 5.500	48	12,976,526.54	4.47	
5.501 - 5.625	2	281,300.00	0.10	
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Gross Margin (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
2.750 - 3.000	807	\$290,552,391.15	100.00	%
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Maximum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
9.625 - 10.000	64	\$28,048,396.50	9.65	%
10.001 - 10.500	467	169,620,426.18	58.38	
10.501 - 11.000	226	79,625,741.92	27.40	
11.001 - 11.500	48	12,976,526.54	4.47	
11.501 - 11.625	2	281,300.00	0.10	
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Minimum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
2.750 - 3.000	807	\$290,552,391.15	100.00	%
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Periodic Rate Cap (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
1.000 - 1.000	807	\$290,552,391.15	100.00	%
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

**% of Aggregate**

<b>First Rate Cap (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	
5.000 - 5.000	807	\$290,552,391.15	100.00	%
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Original Term (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
360	807	\$290,552,391.15	100.00	%
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Prepay Term (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
0	669	\$249,230,825.47	85.78	%
24	6	2,155,875.96	0.74	
34	1	471,600.00	0.16	
36	131	38,694,089.72	13.32	
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Remaining Term (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
357 - 360	807	\$290,552,391.15	100.00	%
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Rate Adj Freq (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
6	807	\$290,552,391.15	100.00	%
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>First Rate Adj Freq (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>	
36	807	\$290,552,391.15	100.00	%
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b>	<b>%</b>

<b>Rate Change Date:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>
02/01/07 - 02/28/07	30	\$11,062,681.39	3.81 %
03/01/07 - 03/31/07	362	134,585,502.85	46.32
04/01/07 - 04/30/07	350	124,153,029.09	42.73
05/01/07 - 05/31/07	65	20,751,177.82	7.14
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b> %

<b>Original LTV (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>
8.97 - 50.00	48	\$13,190,832.99	4.54 %
50.01 - 55.00	20	7,665,573.58	2.64
55.01 - 60.00	31	9,822,960.54	3.38
60.01 - 65.00	43	17,601,846.81	6.06
65.01 - 70.00	76	30,870,412.10	10.62
70.01 - 75.00	190	77,246,947.26	26.59
75.01 - 80.00	301	107,794,132.88	37.10
80.01 - 85.00	12	3,190,725.17	1.10
85.01 - 90.00	74	20,965,939.58	7.22
90.01 - 95.00	10	1,876,130.25	0.65
95.01 - 97.00	2	326,890.00	0.11
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b> %

<b>Credit Score:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>
Not Available	2	\$749,000.00	0.26 %
550 - 620	7	2,816,000.00	0.97
621 - 640	63	20,964,798.31	7.22
641 - 660	83	31,606,235.61	10.88
661 - 680	103	38,494,647.39	13.25
681 - 700	143	51,742,044.37	17.81
701 - 720	126	45,006,351.76	15.49
721 - 740	88	32,127,201.49	11.06
741 - 760	87	30,460,778.98	10.48
761 - 780	62	22,798,224.95	7.85
781 - 800	37	11,781,008.30	4.05
801 - 815	6	2,006,100.00	0.69
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00</b> %

<b>Interest Only Term (Months):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>
0	174	\$47,428,881.79	16.32 %
36	633	243,123,509.36	83.68
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00 %</b>

<b>Loan Purpose:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>
Cash Out Refinance	537	\$187,750,999.32	64.62 %
Purchase	260	98,866,991.83	34.03
Rate/Term Refinance	10	3,934,400.00	1.35
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00 %</b>

<b>Occupancy:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>
Primary	753	\$277,239,220.36	95.42 %
Non-owner	37	8,385,695.75	2.89
Second Home	17	4,927,475.03	1.70
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00 %</b>

<b>Originator Documentation:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>
Stated Documentation	628	\$236,208,370.80	81.30 %
Alternative Documentation	83	23,350,833.57	8.04
Full Documentation	46	15,793,408.60	5.44
Express Documentation	50	15,199,778.18	5.23
<b>Total</b>	<b>807</b>	<b>\$290,552,391.15</b>	<b>100.00 %</b>

<b>Property Type:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Stat Cutoff Date</b>	<b>% of Aggregate Principal Balance Outstanding as of the Stat Cutoff Date</b>
Single Family	458	\$166,280,289.14	57.23 %
Planned Unit Development	161	66,790,615.61	22.99
Condominium	140	38,805,082.40	13.36
Two-to-Four Family	48	18,676,404.00	6.43

<b>Total</b>	807	\$290,552,391.15	100.00	%
			<b>% of Aggregate</b>	
		<b>Principal Balance</b>	<b>% of Aggregate Principal Balance</b>	
<b>State:</b>	<b>Number of Mortgage Loans</b>	<b>Outstanding as of the Stat Cutoff Date</b>	<b>Outstanding as of the Stat Cutoff Date</b>	
California	740	\$274,715,235.56	94.55	%
All Others ( 7 )	67	15,837,155.59	5.45	
<b>Total</b>	807	\$290,552,391.15	100.00	%



**HV0404 - Price/Yield - 1A**

Balance	\$50,000,000.00	Delay	0
Coupon		Dated	5/27/2004
Settle	5/27/2004	First Payment	6/19/2004

**To Call**

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
<b>1A - Price = 100-00</b>					
WAL	7.01	4.93	2.91	1.95	1.65
Mod Durn 30360	6.46	4.64	2.80	1.89	1.61
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	07/19/2021	01/19/2017	02/19/2012	08/19/2009	11/19/2008

**To Maturity**

Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
<b>1A - Price = 100-00</b>					
WAL	7.40	5.33	3.20	2.15	1.81
Mod Durn 30360	6.76	4.96	3.05	2.07	1.76
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	03/19/2034	03/19/2034



Z\_HV0404\_MKT - Price/Yield - B2

LIBERTY HAMPSHIRE Single A ANALYSIS

Balance	\$9,308,000.00	Delay	0		
Coupon		Dated	5/27/2004		
Settle	5/27/2004	First Payment	6/19/2004		
LIBOR_1MO	3		3	3	3
LIBOR_6MO	3		3	3	3
LIBOR_1YR	3		3	3	3
CMT_1YR	3		3	3	3
Prepay	6 CPR		6 CPR	50 CPR	50 CPR
Default	100 *HV0404_LIBERTY_CDR1	100 *HV0404_LIBERTY_CDR1	100 *HV0404_LIBERTY_CDR1	100 *HV0404_LIBERTY_CDR1	100 *HV0404_LIBERTY_CDR1
Loss Severity	20%	40%	20%	40%	40%
Servicer Advances	100%	100%	100%	100%	100%
Liquidation Lag	12	12	12	12	12
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)
WAL	13.66	7.04	3.21	3.21	3.21
Mod Durn 30360	10.60	5.51	2.91	2.91	2.91
Principal Writedown	5,035,838.89 (54.10%)	8,686,302.98 (93.32%)	0.00 (0.00%)	14,969.75 (0.16%)	14,969.75 (0.16%)
Total Collat Loss (Collat Maturity)	19,206,971.75 (3.20%)	38,413,943.50 (6.40%)	1,614,579.69 (0.27%)	3,229,159.38 (0.54%)	3,229,159.38 (0.54%)
Total Collat Liquidation (Collat Maturity)	94,147,703.56 (15.68%)	94,147,703.56 (15.68%)	8,012,121.94 (1.33%)	8,012,121.94 (1.33%)	8,012,121.94 (1.33%)
LIBOR_1MO	7		7	7	7
LIBOR_6MO	7		7	7	7
LIBOR_1YR	7		7	7	7
CMT_1YR	7		7	7	7
Prepay	6 CPR		6 CPR	50 CPR	50 CPR
Default	100 *HV0404_LIBERTY_CDR1	100 *HV0404_LIBERTY_CDR1	100 *HV0404_LIBERTY_CDR1	100 *HV0404_LIBERTY_CDR1	100 *HV0404_LIBERTY_CDR1
Loss Severity	20%	40%	20%	40%	40%
Servicer Advances	100%	100%	100%	100%	100%
Liquidation Lag	12	12	12	12	12
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)
WAL	14.43	7.12	3.21	3.22	3.22
Mod Durn 30360	8.69	5.01	2.84	2.84	2.84
Principal Writedown	5,361,289.05 (57.60%)	8,926,809.62 (95.90%)	0.00 (0.00%)	16,795.42 (0.18%)	16,795.42 (0.18%)
Total Collat Loss (Collat Maturity)	19,813,680.52 (3.30%)	39,627,361.04 (6.60%)	1,619,389.64 (0.27%)	3,238,779.27 (0.54%)	3,238,779.27 (0.54%)
Total Collat Liquidation (Collat Maturity)	97,768,997.22 (16.28%)	97,768,997.22 (16.28%)	8,058,494.48 (1.34%)	8,058,494.48 (1.34%)	8,058,494.48 (1.34%)

Z\_HV0404\_MKT2 - Price/Yield - B1

STATE STREET RESEARCH

Balance	\$14,713,000.00	Delay	0
Coupon		Dated	5/27/2004
Settle	5/27/2004	First Payment	6/19/2004

	50 PricingSpeed	100 PricingSpeed	150 PricingSpeed	200 PricingSpeed	50 PricingSpeed	100 PricingSpeed
Prepay						
Default	636.93 SDA	901.871 SDA	926.88 SDA	963.416 SDA	638.239 SDA	909.275 SDA
Loss Severity	30%	30%	30%	30%	30%	30%
Servicer Advances	100%	100%	100%	100%	100%	100%
LIBOR	Forward	Forward	Forward	Forward	Forward + 200	Forward + 200
Liquidation Lag	12	12	12	12	12	12
WAL	15.04	7.13	4.27	3.17	15.30	7.16
Mod Durn 30360	10.11	5.91	3.85	2.95	9.11	5.54
Principal Writedown	100.10 (0.00%)	103.85 (0.00%)	101.45 (0.00%)	101.16 (0.00%)	100.42 (0.00%)	103.20 (0.00%)
Total Collat Loss (Collat Maturity)	23,513,893.92 (3.92%)	19,455,471.91 (3.24%)	12,332,035.91 (2.05%)	7,962,411.65 (1.33%)	23,649,191.80 (3.94%)	19,646,164.06 (3.27%)
Total Collat Liquidation (Collat Maturity)	77,750,768.97 (12.95%)	64,416,079.12 (10.73%)	40,862,878.94 (6.80%)	26,401,894.94 (4.40%)	78,330,866.56 (13.04%)	65,141,183.26 (10.85%)

	150 PricingSpeed	200 PricingSpeed	50 PricingSpeed	100 PricingSpeed	150 PricingSpeed	200 PricingSpeed
Prepay						
Default	928.349 SDA	100 SDA	638.508 SDA	903.953 SDA	937.634 SDA	965.194 SDA
Loss Severity	30%	30%	30%	30%	30%	30%
Servicer Advances	100%	100%	100%	100%	100%	100%
LIBOR	Forward + 200	Forward + 200	Forward + 400	Forward + 400	Forward + 400	Forward + 400
Liquidation Lag	12	12	12	12	12	12
WAL	4.28	3.23	15.36	7.18	4.28	3.18
Mod Durn 30360	3.69	2.89	8.48	5.36	3.63	2.82
Principal Writedown	101.78 (0.00%)	0.00 (0.00%)	100.48 (0.00%)	100.83 (0.00%)	102.86 (0.00%)	101.06 (0.00%)
Total Collat Loss (Collat Maturity)	12,368,642.29 (2.06%)	866,192.55 (0.14%)	23,678,169.18 (3.94%)	19,552,226.11 (3.26%)	12,487,894.70 (2.08%)	7,985,276.29 (1.33%)
Total Collat Liquidation (Collat Maturity)	41,032,745.24 (6.83%)	2,874,608.44 (0.48%)	78,453,676.79 (13.06%)	64,849,639.20 (10.80%)	41,439,581.85 (6.90%)	26,508,369.51 (4.41%)

Z\_HV0404\_MKT - Stack Price/Yield

Settle 5/27/2004  
 First Payment 6/19/2004

To Maturity

LIBOR_1MO	1.1	1.1	1.1	1.1	1.1
LIBOR_6MO	1.219	1.219	1.219	1.219	1.219
LIBOR_1YR	1.525	1.525	1.525	1.525	1.525
CMT_1YR	1.34	1.34	1.34	1.34	1.34
Prepay	10 CPR	15 CPR	25 CPR	35 CPR	40 CPR
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)
<b>1A - Price = 100-00</b>					
WAL	7.44	5.35	3.20	2.15	1.81
Mod Durn 30360	6.79	4.97	3.05	2.07	1.76
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	04/19/2034
<b>B1 - Price = 100-00</b>					
WAL	12.53	9.29	5.92	4.48	3.98
Mod Durn 30360	11.00	8.38	5.52	4.25	3.79
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	04/19/2034
<b>B2 - Price = 100-00</b>					
WAL	12.53	9.29	5.92	4.48	3.98
Mod Durn 30360	10.61	8.14	5.41	4.18	3.73
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	04/19/2034
<b>B3 - Price = 100-00</b>					
WAL	12.53	9.29	5.92	4.48	3.98
Mod Durn 30360	9.94	7.73	5.22	4.06	3.64
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	04/19/2034
<b>B4 - Price = 87-28</b>					
WAL	12.53	9.29	5.92	4.48	3.98
Mod Durn 30360	9.28	7.23	4.89	3.82	3.42
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	04/19/2034
<b>B5 - Price = 67-01</b>					
WAL	12.53	9.29	5.92	4.48	3.98
Mod Durn 30360	8.32	6.46	4.36	3.41	3.04
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	03/19/2034
<b>B6 - Price = 20-00</b>					
WAL	12.53	9.29	5.92	4.48	3.98
Mod Durn 30360	4.38	3.67	2.58	2.00	1.74
Principal Window Begin	06/19/2004	06/19/2004	06/19/2004	06/19/2004	06/19/2004
Principal Window End	04/19/2034	04/19/2034	04/19/2034	04/19/2034	03/19/2034

! Z\_HV0404\_MKT.CDI #CMOVER\_3.0D WHOLE\_LOAN ! MAX\_CF\_VECTSIZE 551

!! Created by Intex Deal Maker v3.6.215 , subroutines 3.0g1  
!! 04/14/2004 12:40 PM

! Modeled in the Intex CMO Modeling Language, (GPWWS195)  
! which is copyright (c) 2004 by Intex Solutions, Inc.  
! Intex shall not be held liable for the accuracy of this data  
! nor for the accuracy of information which is derived from this data.

COLLAT\_GROUPS 1 2

DEFINE CONSTANT #OrigCollBal = 600562445.01  
DEFINE CONSTANT #OrigCollBal1 = 310010053.86  
DEFINE CONSTANT #OrigCollBal2 = 290552391.15

DEFINE CONSTANT #OrigBondBal = 600562445.01  
DEFINE CONSTANT #OrigBondBal1 = 310010053.86  
DEFINE CONSTANT #OrigBondBal2 = 290552391.15

DEFINE #BondBal1 = 328896445.01  
DEFINE #BondBal2 = 310703345.01  
DEFINE #BondBal = 639599790.02

FULL\_DEALNAME: Z\_HV0404\_MKT

DEAL SIZE: \$ 600562445.01  
PRICING SPEED: 25% CPR  
ISSUE DATE: 20040501  
SETTLEMENT DATE: 20040527

Record date delay: 18

DEFINE TR\_INDEXDEPS\_ALL

DEFINE SCHEDULE "SHIFT1%","SHIFT2%"

DEAL\_CLOCK\_INFO  
ISSUE\_CDU\_DATE 20040501  
DEAL\_FIRSTPAY\_DATE 20040619

DEFINE DYNAMIC STICKY #NetRate = ( COLL\_I\_MISC("COUPON") ) / COLL\_PREV\_BAL \* 1200  
DEFINE DYNAMIC STICKY #NetRate1 = ( COLL\_I\_MISC("COUPON",1) ) / COLL\_PREV\_BAL(1) \* 1200  
DEFINE DYNAMIC STICKY #NetRate2 = ( COLL\_I\_MISC("COUPON",2) ) / COLL\_PREV\_BAL(2) \* 1200

DEFINE TABLE "SI\_LOSSA1" (6, 2) = "MONTH" "SHIFTR"

36.1 20%  
96.1 30%  
108.1 35%  
120.1 40%  
132.1 45%  
144.1 50%

DEFINE TABLE "SI\_LOSSA2" (6, 2) = "MONTH" "SHIFTR"

36.1 20%  
96.1 30%  
108.1 35%  
120.1 40%  
132.1 45%  
144.1 50%

DEFINE #COUPON\_ALL\_SUBS = 0  
DEFINE #COUPON\_ALL\_SUBS\_B1 = 0  
DEFINE #COUPON\_ALL\_SUBS\_B2 = 0  
DEFINE #COUPON\_ALL\_SUBS\_B3 = 0  
DEFINE #COUPON\_ALL\_SUBS\_B4 = 0  
DEFINE #COUPON\_ALL\_SUBS\_B5 = 0  
DEFINE #COUPON\_ALL\_SUBS\_B6 = 0  
DEFINE #COUPON\_ALL\_SUBS\_XSUB = 0

```

!
TOLERANCE CLEANUP 0.00
!
TOLERANCE WRITEDOWN_0LOSS 1.00
!
INITIAL INDEX LIBOR_1MO      1.1
INITIAL INDEX LIBOR_6MO      1.219
INITIAL INDEX LIBOR_1YR      1.525
INITIAL INDEX CMT_1YR       1.34
!
DEFINE TRANCHE "SUBORD_1", "SUBORD_2", "AR", "1A", "2A", "GMC_2A", "B1", "B2", "B3", "B4", "B5", "B6", "X_1", "X_2",
"XSUB"
!
!
Tranche "SUBORD_1" MODELING EXCHANGE
Block 20150953.86 FLOAT GROUP 1
DAYCOUNT 30360 BUSINESS_DAY NONE FREQ M _
Delay 18 Dated 20040501 Next 20040619
(#NetRate1 )
0 999
!
Tranche "SUBORD_2" MODELING EXCHANGE
Block 18886391.15 FLOAT GROUP 2
DAYCOUNT 30360 BUSINESS_DAY NONE FREQ M _
Delay 18 Dated 20040501 Next 20040619
(#NetRate2 )
0 999
!
Tranche "AR" SEN WAC
Block 100.00 FLOAT GROUP 1
DAYCOUNT 30360 BUSINESS_DAY NONE FREQ M _
Delay 18 Dated 20040501 Next 20040619
(#NetRate1 )
0 999
!
Tranche "1A" SEN FLT
Block 289859000.00 at 1.4 GROUP 1 FREQ M FLOAT RESET M _
DAYCOUNT 30360 BUSINESS_DAY NONE _
Delay 0 Dated 20040527 Next 20040619
(MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 0.6 ELSE 0.3 )), #NetRate1 * 30 / (IF
CURDATE EQ DEAL_FIRST_PAYDATE THEN 22 ELSE 30)))
0 9999
!
Tranche "2A" EXCHANGE SEN GMC FLT
Block 271666000.00 at 3.04 GROUP 2 FREQ M FLOAT RESET M _
DAYCOUNT 30360 BUSINESS_DAY NONE _
Delay 18 Dated 20040501 Next 20040619
(1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 1.125 ELSE 0.75 ))
20040619 3.04 3.04
20070519 0 999
999999999
!
Tranche "GMC_2A" SEN FLT NO
Block 271666000.00 at 3.04 GROUP 2 FREQ M FLOAT RESET M _
DAYCOUNT 30360 BUSINESS_DAY NONE _
Delay 18 Dated 20040501 Next 20040619
(1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 1.125 ELSE 0.75 ))
20040619 3.04 3.04
20070519 0 999
999999999
!
Tranche "B1" JUN FLT
Block 14713000.00 at 1.7 FREQ M FLOAT RESET M _
DAYCOUNT 30360 BUSINESS_DAY NONE _
Delay 0 Dated 20040527 Next 20040619
(MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 0.9 ELSE 0.6 )), #COUPON_ALL_SUBS)
)
0 999
!
Tranche "B2" JUN FLT
Block 9308000.00 at 2.2 FREQ M FLOAT RESET M _
DAYCOUNT 30360 BUSINESS_DAY NONE _
Delay 0 Dated 20040527 Next 20040619

```

```

(MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 1.65 ELSE 1.1 )),
#COUPON_ALL_SUBS))
0 9999
!
Tranche "B3" JUN FLT
Block 5404000.00 at 3.1  FREQ M FLOAT RESET M _
DAYCOUNT 30360 BUSINESS_DAY NONE _
Delay 0 Dated 20040527 Next 20040619
(MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 3. ELSE 2 )), #COUPON_ALL_SUBS))
0 999
!
Tranche "B4" JUN FLT
Block 4504000.00 at 3.35  FREQ M FLOAT RESET M _
DAYCOUNT 30360 BUSINESS_DAY NONE _
Delay 0 Dated 20040527 Next 20040619
(MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 3.375 ELSE 2.25 )),
#COUPON_ALL_SUBS))
0 999
!
Tranche "B5" JUN FLT
Block 3002000.00 at 3.35  FREQ M FLOAT RESET M _
DAYCOUNT 30360 BUSINESS_DAY NONE _
Delay 0 Dated 20040527 Next 20040619
(MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 3.375 ELSE 2.25 )),
#COUPON_ALL_SUBS))
0 999
!
Tranche "B6" JUN FLT
Block 2106345.01 at 3.35  FREQ M FLOAT RESET M _
DAYCOUNT 30360 BUSINESS_DAY NONE _
Delay 0 Dated 20040527 Next 20040619
(MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 3.375 ELSE 2.25 )),
#COUPON_ALL_SUBS))
0 999
!
Tranche "X_1" SEN_WAC_IO
Block 289859000.00 FLOAT GROUP 1 NOTIONAL WITH BLOCK "1A#1" _
DAYCOUNT 30360 BUSINESS_DAY NONE FREQ M _
Delay 18 Dated 20040501 Next 20040619
(( #NetRate1 * COLL_PREV_BAL(1) / BBAL("AR#1","1A#1","SUBORD_1#1") - (OPTIMAL_INTPMT("1A#1")) / BBAL("1A#1") *
1200 ) * 30 / NDAYS_ACCRUE_INT("X_1"))
0 999
!
Tranche "X_2" SEN_WAC_IO
Block 271666000.00 FLOAT GROUP 2 NOTIONAL WITH BLOCK "GMC_2A#1" _
DAYCOUNT 30360 BUSINESS_DAY NONE FREQ M _
Delay 18 Dated 20040501 Next 20040619
(( #NetRate2 * COLL_PREV_BAL(2) / BBAL("GMC_2A#1","SUBORD_2#1") - (OPTIMAL_INTPMT("GMC_2A#1")) /
BBAL("GMC_2A#1") * 1200 ) * 30 / NDAYS_ACCRUE_INT("X_2"))
0 999
!
Tranche "XSUB" SEN_WAC_IO
Block 39037345.01 FLOAT NOTIONAL WITH BLOCK "B1#1"&"B2#1"&"B3#1"&"B4#1"&"B5#1"&"B6#1" _
DAYCOUNT 30360 BUSINESS_DAY NONE FREQ M _
Delay 18 Dated 20040501 Next 20040619
(( #COUPON_ALL_SUBS_XSUB) - (OPTIMAL_INTPMT("B1#1","B2#1","B3#1","B4#1","B5#1","B6#1") /
BBAL("B1#1","B2#1","B3#1","B4#1","B5#1","B6#1") * 36000 / NDAYS_ACCRUE_INT("XSUB")))
0 999
!
Tranche "IO" PSEUDO
Block USE PCT 100.0 100.0 of X_1#1
Block USE PCT 100.0 100.0 of X_2#1
Block USE PCT 100.0 100.0 of XSUB#1
!
Tranche "#NetRate" SYMVAR
!
Tranche "#NetRate1" SYMVAR
!
Tranche "#NetRate2" SYMVAR
!
Tranche "DEAL_PLUGIN" PSEUDO
Block USE PCT 100.0 100.0 OF "AR#1"
Block USE PCT 100.0 100.0 OF "1A#1"
Block USE PCT 100.0 100.0 OF "B1#1"

```

```

Block USE PCT 100.0 100.0 OF "B2#1"
Block USE PCT 100.0 100.0 OF "B3#1"
Block USE PCT 100.0 100.0 OF "B4#1"
Block USE PCT 100.0 100.0 OF "B5#1"
Block USE PCT 100.0 100.0 OF "B6#1"
Block USE PCT 100.0 100.0 OF "GMC_2A#1"
Block USE PCT 0.0 100.0 OF "X_1#1"
Block USE PCT 0.0 100.0 OF "X_2#1"
Block USE PCT 0.0 100.0 OF "XSUB#1"
!
!
DEFINE PSEUDO_TRANCHE COLLAT_
  Delay 18 Dated 20040501 Next 20040619 Settle 20040527
DEFINE PSEUDO_TRANCHE COLLAT_GROUP 1
  Delay 18 Dated 20040501 Next 20040619 Settle 20040527
DEFINE PSEUDO_TRANCHE COLLAT_GROUP 2
  Delay 18 Dated 20040501 Next 20040619 Settle 20040527
!
CREDIT_SUPPORT_BASIS DEAL
!
ifdef #cmover_3.0g2_
  DEFINE MACRO #BalanceRatio[1] = BALANCE_RATIO {#1}
!
ifndef #cmover_3.0g2_
  DEFINE MACRO #BalanceRatio[1] =
!
CLASS "X1" NO_BUILD_TRANCHE_
  = "X_1"
CLASS "X_SUB" NO_BUILD_TRANCHE_
  = "XSUB"
CLASS "AR" NO_BUILD_TRANCHE_
  = "AR"
CLASS "1A" NO_BUILD_TRANCHE_
  = "1A"
CLASS "X_2" NO_BUILD_TRANCHE_
  = "X_2"
CLASS "SUBORD_1" DISTRIB_CLASS RULES_
  = "SUBORD_1"
CLASS "SUBORD_2" DISTRIB_CLASS RULES_
  = "SUBORD_2"
CLASS "B6" NO_BUILD_TRANCHE_
  = "B6"
CLASS "B5" NO_BUILD_TRANCHE_
  = "B5", SUPPORT_CLASSES = "B6"
CLASS "B4" NO_BUILD_TRANCHE_
  = "B4", SUPPORT_CLASSES = "B6" "B5"
CLASS "B3" NO_BUILD_TRANCHE_
  = "B3", SUPPORT_CLASSES = "B6" "B5" "B4"
CLASS "B2" NO_BUILD_TRANCHE_
  = "B2", SUPPORT_CLASSES = "B6" "B5" "B4" "B3"
CLASS "B1" NO_BUILD_TRANCHE_
  = "B1", SUPPORT_CLASSES = "B6" "B5" "B4" "B3" "B2"
CLASS "ALL_SUBS" DISTRIB_CLASS SUBORD WRITEDOWN_BAL SUBORD_
  = "X_SUB" "B1" "B2" "B3" "B4" "B5" "B6",
  COMBINE_CLASSES {#BalanceRatio} {1.0} = "SUBORD_1" "SUBORD_2"
CLASS "SNR_1" WRITEDOWN_BAL PRORATA ALLOCATION WRITEDOWN_LIMIT BALANCE (#OrigCollBal1);_
  = "AR" "1A", SUPPORT_CLASSES = "ALL_SUBS"
CLASS "GMC_SNR_2" NO_BUILD_TRANCHE_
  WRITEDOWN_LIMIT BALANCE (#OrigCollBal2);_
  = "GMC_2A", SUPPORT_CLASSES = "ALL_SUBS"
!
!
CLASS "GRP1"
  DISTRIB_CLASS RULES_
  = "X1" "SNR_1" "SUBORD_1"
CLASS "GRP2"
  DISTRIB_CLASS RULES_
  = "GMC_SNR_2" "SUBORD_2" "X_2"
!
CLASS "ROOT" ROOT_LIST = "GRP1" "GRP2"
!
GROUP 0 ROOT = 1 2
!

```

```

CLASS "SNR_2"          PSEUDO NO_BUILD_TRANCHE = "2A"
!
CLASS "GMC_B6"        PSEUDO NO_BUILD_TRANCHE = "B6"
CLASS "GMC_B5"        PSEUDO NO_BUILD_TRANCHE = "B5"
CLASS "GMC_B4"        PSEUDO NO_BUILD_TRANCHE = "B4"
CLASS "GMC_B3"        PSEUDO NO_BUILD_TRANCHE = "B3"
CLASS "GMC_B2"        PSEUDO NO_BUILD_TRANCHE = "B2"
CLASS "GMC_B1"        PSEUDO NO_BUILD_TRANCHE = "B1"
CLASS "GMC_ALL_SUBS" PSEUDO = "GMC_B1" "GMC_B2" "GMC_B3" "GMC_B4" "GMC_B5" "GMC_B6" , _
COMBINE_CLASSES = "SUBORD_1" "SUBORD_2"
!
!
DEFINE PSEUDO_TRANCHE CLASS "SNR_1"    Delay 18 Dated 20040501 Next 20040619 DAYCOUNT 30360 BUSINESS_DAY
NONE
!
DEFINE PSEUDO_TRANCHE CLASS "SUBORD_1"  Delay 18 Dated 20040501 Next 20040619 DAYCOUNT 30360
BUSINESS_DAY NONE
!
DEFINE PSEUDO_TRANCHE CLASS "SUBORD_2"  Delay 18 Dated 20040501 Next 20040619 DAYCOUNT 30360
BUSINESS_DAY NONE
!
DEFINE PSEUDO_TRANCHE CLASS "ALL_SUBS"   Delay 18 Dated 20040501 Next 20040619 DAYCOUNT 30360
BUSINESS_DAY NONE
!
DEFINE PSEUDO_TRANCHE CLASS "GMC_ALL_SUBS" Delay 18 Dated 20040501 Next 20040619 DAYCOUNT 30360
BUSINESS_DAY NONE
!
CROSSOVER When 0
!
DEFINE DYNAMIC STICKY #OrigSubBal1 = #OrigCollBal1 - ORIG_BBAL("SNR_1")
DEFINE DYNAMIC STICKY #SubBal1 = MAX(0, COLL_PREV_BAL(1) - BBAL("SNR_1"))
DEFINE DYNAMIC STICKY #ReduceTestA1 = LOOKUP_TBL("STEP", CURMONTH, "SI_LOSSA1", "MONTH", "SHIFTR")
DEFINE DYNAMIC STICKY #OrigSubBal2 = #OrigCollBal2 - ORIG_BBAL("GMC_SNR_2")
DEFINE DYNAMIC STICKY #SubBal2 = MAX(0, COLL_PREV_BAL(2) - BBAL("GMC_SNR_2"))
DEFINE DYNAMIC STICKY #ReduceTestA2 = LOOKUP_TBL("STEP", CURMONTH, "SI_LOSSA2", "MONTH", "SHIFTR")
DEFINE DYNAMIC STICKY #TotSubBalAgg = #SubBal1 + #SubBal2
DEFINE DYNAMIC STICKY #TotOrigSubBalAgg = #OrigSubBal1 + #OrigSubBal2
!
TRIGGER "Delinquency1"
ORIG_TESTVAL 0.00%
TESTVAL      (AVG_DELINQ_BAL(2,2,1) / #SubBal1); _
TARGETVAL    (50%); _
ORIG_TARGETVAL 50%
EFFECTIVE_WHEN (IF CURMONTH GT 84 THEN TRIG_EFFECTIVE_YES ELSE TRIG_EFFECTIVE_ALWAYS); _
TRIGVAL      LODIFF
!
TRIGGER "CumLoss1"
ORIG_TESTVAL 0.00%
TESTVAL      (DELINQ_LOSS_ACCUM(1) / #OrigSubBal1); _
TARGETVAL    (#ReduceTestA1); _
ORIG_TARGETVAL NO_CHECK 20%
EFFECTIVE_WHEN (IF CURMONTH GT 84 THEN TRIG_EFFECTIVE_YES ELSE TRIG_EFFECTIVE_ALWAYS); _
TRIGVAL      LODIFF
!
TRIGGER "ShiftTrigger1"
FULL_NAME "Shifting Interest Group 1 Delinquency/Loss Trigger" _
DEFINITION "A Shifting Interest Delinquency/Loss Trigger will _
exist after month 84 if ; _
(a) the 2 month average of 60+ delinquencies is greater than _
50% of the aggregate Junior outstanding certificate balances or ; _
(b) cumulative losses as a percentage of the original subordinate _
bond balance are greater than the percentage in the following table; _
Month <= %; _
36 20%; _
96 30%; _
108 35%; _
120 40%; _
132 45%; _
144 50%" _
EFFECTIVE_WHEN (IF CURMONTH GT 84 THEN TRIG_EFFECTIVE_YES ELSE TRIG_EFFECTIVE_ALWAYS); _
IMPACT "Unscheduled principal that was intended to be paid to the _
subordinate bonds will now be directed to the senior bonds." _
TRIGVAL FORMULA (MIN( TRIGGER("Delinquency1", "TRIGVAL"), TRIGGER("CumLoss1", "TRIGVAL")));
!

```



```

!
TRIGGER "Delinquency2"
  ORIG TESTVAL 0.00%
  TESTVAL (AVG DELINQ_BAL(2,2,2) / #SubBal2);
  TARGETVAL (50%);
  ORIG TARGETVAL 50%
  EFFECTIVE_WHEN ( IF CURMONTH GT 84 THEN TRIG_EFFECTIVE_YES ELSE TRIG_EFFECTIVE_ALWAYSPASS );
  TRIGVAL LODIFF

```

```

!
TRIGGER "CumLoss2"
  ORIG TESTVAL 0.00%
  TESTVAL (DELINQ_LOSS_ACCUM(2)/#OrigSubBal2);
  TARGETVAL (#ReduceTestA2);
  ORIG TARGETVAL NO_CHECK 20%
  EFFECTIVE_WHEN ( IF CURMONTH GT 84 THEN TRIG_EFFECTIVE_YES ELSE TRIG_EFFECTIVE_ALWAYSPASS );
  TRIGVAL LODIFF

```

```

!
TRIGGER "ShiftTrigger2"
  FULL_NAME "Shifting Interest Group 2 Delinquency/Loss Trigger"
  DEFINITION "A Shifting Interest Delinquency/Loss Trigger will
exist after month 84 if ;
  (a) the 2 month average of 60+ delinquencies is greater than
50% of the aggregate Junior outstanding certificate balances or ;
  (b) cumulative losses as a percentage of the original subordinate
bond balance are greater than the percentage in the following table;
      Month <= %;
      36 20%;
      96 30%;
      108 35%;
      120 40%;
      132 45%;
      144 50%"
  EFFECTIVE_WHEN ( IF CURMONTH GT 84 THEN TRIG_EFFECTIVE_YES ELSE TRIG_EFFECTIVE_ALWAYSPASS );
  IMPACT "Unscheduled principal that was intended to be paid to the
subordinate bonds will now be directed to the senior bonds."
  TRIGVAL FORMULA (MIN( TRIGGER("Delinquency2","TRIGVAL"), TRIGGER("CumLoss2","TRIGVAL")));

```

```

!
!
DEFINE DYNAMIC #COUPON_ALL_SUBS = OPTIMAL_INTPMT("SUBORD_1", "SUBORD_2") / BBAL("SUBORD_1",
"SUBORD_2") * 36000 / NDAYS_ACCRUE_INT("ALL_SUBS#1")
DEFINE DYNAMIC #COUPON_ALL_SUBS_B1 = #COUPON_ALL_SUBS * NDAYS_ACCRUE_INT("ALL_SUBS#1") /
NDAYS_ACCRUE_INT("B1#1")
DEFINE DYNAMIC #COUPON_ALL_SUBS_B2 = #COUPON_ALL_SUBS * NDAYS_ACCRUE_INT("ALL_SUBS#1") /
NDAYS_ACCRUE_INT("B2#1")
DEFINE DYNAMIC #COUPON_ALL_SUBS_B3 = #COUPON_ALL_SUBS * NDAYS_ACCRUE_INT("ALL_SUBS#1") /
NDAYS_ACCRUE_INT("B3#1")
DEFINE DYNAMIC #COUPON_ALL_SUBS_B4 = #COUPON_ALL_SUBS * NDAYS_ACCRUE_INT("ALL_SUBS#1") /
NDAYS_ACCRUE_INT("B4#1")
DEFINE DYNAMIC #COUPON_ALL_SUBS_B5 = #COUPON_ALL_SUBS * NDAYS_ACCRUE_INT("ALL_SUBS#1") /
NDAYS_ACCRUE_INT("B5#1")
DEFINE DYNAMIC #COUPON_ALL_SUBS_B6 = #COUPON_ALL_SUBS * NDAYS_ACCRUE_INT("ALL_SUBS#1") /
NDAYS_ACCRUE_INT("B6#1")
DEFINE DYNAMIC #COUPON_ALL_SUBS_XSUB = #COUPON_ALL_SUBS * NDAYS_ACCRUE_INT("ALL_SUBS#1") /
NDAYS_ACCRUE_INT("XSUB#1")

```

```

!
OPTIONAL REDEMPTION: "Cleanup"
  COLL_FRAC 10%
  PRICE_P ( COLL_BAL );
  DISTR_P RULES "OPTR_DEAL"

```

```

!
!
INTEREST_SHORTFALL GROUP 1 FULL_PREPAY Compensate Pro_rata
  PARTIAL_PREPAY Compensate Pro_rata
  LOSS NO_Compensate SUBORDINATED ACCUM

```

```

!
INTEREST_SHORTFALL GROUP 2 FULL_PREPAY Compensate Pro_rata
  PARTIAL_PREPAY Compensate Pro_rata
  LOSS NO_Compensate SUBORDINATED ACCUM

```

```

!
Tranche Cusip Stated Maturity
AR XXXXXXXXXX
1A XXXXXXXXXX
B1 XXXXXXXXXX
B2 XXXXXXXXXX

```

```

B3      XXXXXXXXXXXX
B4      XXXXXXXXXXXX
B5      XXXXXXXXXXXX
B6      XXXXXXXXXXXX
GMC_2A  XXXXXXXXXXXX
X_1     XXXXXXXXXXXX
X_2     XXXXXXXXXXXX
XSUB    XXXXXXXXXXXX
IO      XXXXXXXXXXXX

```

!
  
!
  
-----
  
!
  
CMO Block Payment Rules
  
-----
  
!

```

!
calculate : #SubsNotGoneAgg = BBAL("B1", "B2", "B3", "B4", "B5", "B6") GT 0.01
!
calculate : #OrigSenPct1 = ORIG_BBAL("SNR_1") / #OrigCollBal1
!
calculate : #SenPct1 =
    IF #SubsNotGoneAgg
    THEN MIN(1, BBAL("SNR_1") / COLL_PREV_BAL(1))
    ELSE 1
!
calculate : #OrigSenPct2 = ORIG_BBAL("GMC_SNR_2") / #OrigCollBal2
!
calculate : #SenPct2 =
    IF #SubsNotGoneAgg
    THEN MIN(1, BBAL("GMC_SNR_2") / COLL_PREV_BAL(2))
    ELSE 1
!
calculate : #ShiftTest1 = NOT TRIGGER("ShiftTrigger1")
calculate : #ShiftTest2 = NOT TRIGGER("ShiftTrigger2")
calculate : #Sub2TimesTestAgg = BBAL("SUBORD_1", "SUBORD_2") / BBAL("SNR_1", "SUBORD_1", "GMC_SNR_2",
"SUBORD_2")
    GE 2 * ORIG_BBAL("SUBORD_1", "SUBORD_2") / ORIG_BBAL("SNR_1", "SUBORD_1", "GMC_SNR_2",
"SUBORD_2")
!
calculate : #SenPctFailAgg = (#SenPct1 > #OrigSenPct1) OR (#SenPct2 > #OrigSenPct2)
!
calculate : #SenPrep1 =
    IF #SenPctFailAgg
    THEN 1
    ELSE #SenPct1 + SHIFT%(1) * (1-#SenPct1),
Reduce SHIFT% when GROUP 1 STICKY FAILVAL_PRIOREND
(#ShiftTest1 AND #ShiftTest2)
!
calculate : #SenPrep2 =
    IF #SenPctFailAgg
    THEN 1
    ELSE #SenPct2 + SHIFT%(2) * (1-#SenPct2),
Reduce SHIFT% when GROUP 2 STICKY FAILVAL_PRIOREND
(#ShiftTest1 AND #ShiftTest2)
!
!
calculate : #SenPrep1 =
    IF #SenPctFailAgg
    THEN 1
    ELSE IF #Sub2TimesTestAgg
    THEN IF CURMONTH LE 36
    THEN #SenPct1 + (50% * (1-#SenPct1))
    ELSE #SenPct1
    ELSE #SenPrep1
!
calculate : #SenPrep2 =
    IF #SenPctFailAgg
    THEN 1
    ELSE IF #Sub2TimesTestAgg
    THEN IF CURMONTH LE 36
    THEN #SenPct2 + (50% * (1-#SenPct2))
    ELSE #SenPct2
    ELSE #SenPrep2
!
calculate : #SENRECOV1 =
    MAX(0, MIN(#SenPct1 * DELINQ_LIQUIDATE(1),

```

```

!
#SenPrep1 * DELINQ_RECOVER(1))
!
calculate : #SENRECOV2 =
MAX( 0, MIN( #SenPct2 * DELINQ_LIQUIDATE(2), _
#SenPrep2 * DELINQ_RECOVER(2)))
!
calculate: "SNR_1"
NO_CHECK SCHEDULED GROUP 1 FRACTION LIMIT #SCH11 = #SenPct1 , _
NO_CHECK PREPAY GROUP 1 FRACTION LIMIT #PRP11 = #SenPrep1 , _
NO_CHECK RECOVER GROUP 1 AMOUNT LIMIT #REC11 = #SENRECOV1
!
calculate: "GMC_SNR_2"
NO_CHECK SCHEDULED GROUP 2 FRACTION LIMIT #SCH22 = #SenPct2 , _
NO_CHECK PREPAY GROUP 2 FRACTION LIMIT #PRP22 = #SenPrep2 , _
NO_CHECK RECOVER GROUP 2 AMOUNT LIMIT #REC22 = #SENRECOV2
!
calculate : #SenSchedAlloc1 = #SCH11 * COLL_P_SCHED(1)
calculate : #SenPrepayAlloc1 = #PRP11 * COLL_P_PREPAY(1)
calculate : #SenRecoverAlloc1 = #REC11
calculate : #SenSchedAlloc2 = #SCH22 * COLL_P_SCHED(2)
calculate : #SenPrepayAlloc2 = #PRP22 * COLL_P_PREPAY(2)
calculate : #SenRecoverAlloc2 = #REC22
!
calculate : #SubSched1 = MAX( 0, COLL_P_SCHED(1) - #SenSchedAlloc1 )
calculate : #SubPrepay1 = MAX( 0, COLL_P_PREPAY(1) - #SenPrepayAlloc1 )
calculate : #SubRecov1 = MAX( 0, DELINQ_RECOVER(1) - #SenRecoverAlloc1 )
!
calculate: "SUBORD_1"
NO_CHECK SCHEDULED GROUP 1 AMOUNT = #SubSched1 , _
NO_CHECK PREPAY GROUP 1 AMOUNT = #SubPrepay1 , _
NO_CHECK RECOVER GROUP 1 AMOUNT = #SubRecov1
!
calculate : #SubSched2 = MAX( 0, COLL_P_SCHED(2) - #SenSchedAlloc2 )
calculate : #SubPrepay2 = MAX( 0, COLL_P_PREPAY(2) - #SenPrepayAlloc2 )
calculate : #SubRecov2 = MAX( 0, DELINQ_RECOVER(2) - #SenRecoverAlloc2 )
!
calculate: "SUBORD_2"
NO_CHECK SCHEDULED GROUP 2 AMOUNT = #SubSched2 , _
NO_CHECK PREPAY GROUP 2 AMOUNT = #SubPrepay2 , _
NO_CHECK RECOVER GROUP 2 AMOUNT = #SubRecov2
!
calculate : #SubSched = #SubSched1 + #SubSched2
calculate : #SubRecov = #SubRecov1 + #SubRecov2
calculate : #SubPrepay = #SubPrepay1 + #SubPrepay2
!
calculate: "B1"
NO_CHECK SCHEDULED AMOUNT LIMIT #B1S = #SubSched * SHARE("B1"), _
NO_CHECK PREPAY AMOUNT LIMIT #B1P = #SubPrepay * SUB_SHARE("B1"), _
NO_CHECK RECOVER AMOUNT LIMIT #B1R = #SubRecov * SHARE("B1")
!
calculate: "B2"
NO_CHECK SCHEDULED AMOUNT LIMIT #B2S = #SubSched * SHARE("B2"), _
NO_CHECK PREPAY AMOUNT LIMIT #B2P = #SubPrepay * SUB_SHARE("B2"), _
NO_CHECK RECOVER AMOUNT LIMIT #B2R = #SubRecov * SHARE("B2")
!
calculate: "B3"
NO_CHECK SCHEDULED AMOUNT LIMIT #B3S = #SubSched * SHARE("B3"), _
NO_CHECK PREPAY AMOUNT LIMIT #B3P = #SubPrepay * SUB_SHARE("B3"), _
NO_CHECK RECOVER AMOUNT LIMIT #B3R = #SubRecov * SHARE("B3")
!
calculate: "B4"
NO_CHECK SCHEDULED AMOUNT LIMIT #B4S = #SubSched * SHARE("B4"), _
NO_CHECK PREPAY AMOUNT LIMIT #B4P = #SubPrepay * SUB_SHARE("B4"), _
NO_CHECK RECOVER AMOUNT LIMIT #B4R = #SubRecov * SHARE("B4")
!
calculate: "B5"
NO_CHECK SCHEDULED AMOUNT LIMIT #B5S = #SubSched * SHARE("B5"), _
NO_CHECK PREPAY AMOUNT LIMIT #B5P = #SubPrepay * SUB_SHARE("B5"), _
NO_CHECK RECOVER AMOUNT LIMIT #B5R = #SubRecov * SHARE("B5")
!
calculate: "B6"
NO_CHECK SCHEDULED AMOUNT LIMIT #B6S = #SubSched * SHARE("B6"), _
NO_CHECK PREPAY AMOUNT LIMIT #B6P = #SubPrepay * SUB_SHARE("B6"), _
NO_CHECK RECOVER AMOUNT LIMIT #B6R = #SubRecov * SHARE("B6")

```

!  
calculate : #SubWaterFall = (#SubSched + #SubPrepay + #SubRecov) - (#B1S + #B1P + #B1R + #B2S + #B2P + #B2R + #B3S + #B3P + #B3R + #B4S + #B4P + #B4R + #B5S + #B5P + #B5R + #B6S + #B6P + #B6R)

!  
calculate: "B1"  
NO\_CHECK CŪSTOM AMOUNT LIMIT V1 = #SubWaterFall

!  
calculate: "B2"  
NO\_CHECK CŪSTOM AMOUNT LIMIT V2 = #SubWaterFall - V1

!  
calculate: "B3"  
NO\_CHECK CŪSTOM AMOUNT LIMIT V3 = #SubWaterFall - V1 - V2

!  
calculate: "B4"  
NO\_CHECK CŪSTOM AMOUNT LIMIT V4 = #SubWaterFall - V1 - V2 - V3

!  
calculate: "B5"  
NO\_CHECK CŪSTOM AMOUNT LIMIT V5 = #SubWaterFall - V1 - V2 - V3 - V4

!  
calculate: "B6"  
NO\_CHECK CŪSTOM AMOUNT LIMIT V6 = #SubWaterFall - V1 - V2 - V3 - V4 - V5

-----  
pay : CLASS INTEREST SEQUENTIAL ("X1")  
pay : CLASS INTEREST PRO\_RATA ("SNR\_1")  
pay : CLASS INTSHORT PRO\_RATA ("SNR\_1")  
pay : CLASS PRINCIPAL SEQUENTIAL ("SNR\_1")

-----  
pay : CLASS INTEREST PRO\_RATA ("GMC\_SNR\_2"; "X\_2")  
pay : CLASS INTSHORT PRO\_RATA ("GMC\_SNR\_2"; "X\_2")  
pay : CLASS PRINCIPAL SEQUENTIAL ("GMC\_SNR\_2")

-----  
pay : CLASS INTEREST PRO\_RATA ("SUBORD\_1")  
pay : CLASS INTSHORT PRO\_RATA ("SUBORD\_1")

-----  
pay : CLASS INTEREST PRO\_RATA ("SUBORD\_2")  
pay : CLASS INTSHORT PRO\_RATA ("SUBORD\_2")

-----  
from : CLASS ("GRP1"; "GRP2")  
pay : CLASS INTEREST PRO\_RATA ("SUBORD\_1"; "SUBORD\_2")  
pay : CLASS INTSHORT PRO\_RATA ("SUBORD\_1"; "SUBORD\_2")

-----  
pay : CLASS PRINCIPAL SEQUENTIAL ("SUBORD\_1")

-----  
pay : CLASS PRINCIPAL SEQUENTIAL ("SUBORD\_2")

-----  
from : CLASS ("GRP1"; "GRP2")  
pay : CLASS PRINCIPAL PRO\_RATA ("SUBORD\_1"; "SUBORD\_2")

-----  
from : CLASS ("SNR\_1")  
pay : CLASS INTEREST PRO\_RATA ("AR"; "1A")  
pay : CLASS INTSHORT PRO\_RATA ("AR"; "1A")

-----  
from : CLASS ("SNR\_1")  
pay : CLASS BALANCE SEQUENTIAL ("AR", "1A")

-----  
from : CLASS ("AR")  
pay : SEQUENTIAL ("AR#1")

-----  
from : CLASS ("1A")  
pay : SEQUENTIAL ("1A#1")

-----  
from : CLASS ("GMC\_SNR\_2")  
pay : SEQUENTIAL ("GMC\_2A#1")

-----  
from : CLASS ("SUBORD\_1"; "SUBORD\_2")  
pay : CLASS INTEREST PRO\_RATA ("ALL\_SUBS")  
pay : CLASS INTSHORT PRO\_RATA ("ALL\_SUBS")  
pay : CLASS BALANCE SEQUENTIAL ("ALL\_SUBS")

!
-----
from : CLASS ("ALL\_SUBS")
pay : CLASS INTEREST SEQUENTIAL ("X\_SUB")
pay : CLASS INTSHORT SEQUENTIAL ("X\_SUB")
-----

----- SUB COMBO DISTRIBUTION
from : CLASS ("ALL\_SUBS")
pay : CLASS ENTIRETY SEQUENTIAL ("B1")
pay : CLASS ENTIRETY SEQUENTIAL ("B2")
pay : CLASS ENTIRETY SEQUENTIAL ("B3")
pay : CLASS ENTIRETY SEQUENTIAL ("B4")
pay : CLASS ENTIRETY SEQUENTIAL ("B5")
pay : CLASS ENTIRETY SEQUENTIAL ("B6")
-----

!
-----
from : CLASS ("B1")
pay : SEQUENTIAL ("B1#1")
-----

-----
from : CLASS ("B2")
pay : SEQUENTIAL ("B2#1")
-----

-----
from : CLASS ("B3")
pay : SEQUENTIAL ("B3#1")
-----

-----
from : CLASS ("B4")
pay : SEQUENTIAL ("B4#1")
-----

-----
from : CLASS ("B5")
pay : SEQUENTIAL ("B5#1")
-----

-----
from : CLASS ("B6")
pay : SEQUENTIAL ("B6#1")
-----

!
----- PAYDOWN SUBORD TRANCHES
calculate : #PrincReduce = BBAL("B1#1", "B2#1", "B3#1", "B4#1", "B5#1", "B6#1") - BBAL("ALL\_SUBS")
calculate : #SubPrinc1 = BBAL("SUBORD\_1#1") - BBAL("SUBORD\_1")
calculate : #SubPrinc2 = BBAL("SUBORD\_2#1") - BBAL("SUBORD\_2")
calculate : #SubPrincAgg = #SubPrinc1 + #SubPrinc2
calculate : #PrincReduce1 = #PrincReduce \* #SubPrinc1 / #SubPrincAgg
calculate : #PrincReduce2 = #PrincReduce \* #SubPrinc2 / #SubPrincAgg
-----

subject to : CEILING ( ( #SubPrinc1 - #PrincReduce1 ) )
pay : SEQUENTIAL ("SUBORD\_1#1")
-----

subject to : CEILING ( ( #SubPrinc2 - #PrincReduce2 ) )
pay : SEQUENTIAL ("SUBORD\_2#1")
-----

!
from : CLASS ("ALL\_SUBS")
pay : CLASS MORE\_INTEREST SEQUENTIAL ("GRP1")
-----

----- MANUAL WRITEDOWNS
calculate : #ReduceSubord1 = MAX(0, MIN( BBAL("SUBORD\_1#1"), BBAL("AR#1", "1A#1", "SUBORD\_1#1") - COLL\_BAL(1)))
calculate : #ReduceSubord2 = MAX(0, MIN( BBAL("SUBORD\_2#1"), BBAL("GMC\_2A#1", "SUBORD\_2#1") - COLL\_BAL(2)))
calculate : #TotReduceSubord = #ReduceSubord1 + #ReduceSubord2
-----

when : IS THERE ("B1#1", "B2#1", "B3#1", "B4#1", "B5#1", "B6#1")
pay : DECREMENT ( BALANCE "SUBORD\_1#1", BY #ReduceSubord1 )
-----

calculate : #IncreaseSubord1 = MAX(0, MIN( #TotReduceSubord, COLL\_BAL(1) - BBAL("AR#1", "1A#1", "SUBORD\_1#1") ))
-----

when : IS THERE ("B1#1", "B2#1", "B3#1", "B4#1", "B5#1", "B6#1")
pay : INCREMENT ( BALANCE "SUBORD\_1#1", BY #IncreaseSubord1 )
-----

when : IS THERE ("B1#1", "B2#1", "B3#1", "B4#1", "B5#1", "B6#1")
pay : DECREMENT ( BALANCE "SUBORD\_2#1", BY #ReduceSubord2 )
-----

calculate : #IncreaseSubord2 = MAX(0, MIN( #TotReduceSubord, COLL\_BAL(2) - BBAL("GMC\_2A#1", "SUBORD\_2#1") ))
-----

when : IS THERE ("B1#1", "B2#1", "B3#1", "B4#1", "B5#1", "B6#1")
pay : INCREMENT ( BALANCE "SUBORD\_2#1", BY #IncreaseSubord2 )
-----

```

-----
calculate : #MoreReduceSubord1 = MAX(0, MIN( BBAL("SUBORD_1#1"), BBAL("SUBORD_1#1") / BBAL("SUBORD_1#1",
"SUBORD_2#1") * ( BBAL("AR#1", "1A#1", "SUBORD_1#1", "GMC_2A#1", "SUBORD_2#1") - COLL_BAL(1,2))))
calculate : #MoreReduceSubord2 = MAX(0, MIN( BBAL("SUBORD_2#1"), BBAL("SUBORD_2#1") / BBAL("SUBORD_1#1",
"SUBORD_2#1") * ( BBAL("AR#1", "1A#1", "SUBORD_1#1", "GMC_2A#1", "SUBORD_2#1") - COLL_BAL(1,2))))
-----
when : IS_TRUE ( (BBAL("B1#1","B2#1","B3#1","B4#1","B5#1","B6#1") GT 0.01 ) AND (( BBAL("SUBORD_2#1") LT 0.01 ) ) )
pay : DECREMENT ( BALANCE "SUBORD_1#1", BY #MoreReduceSubord1 )
-----
when : IS_TRUE ( (BBAL("B1#1","B2#1","B3#1","B4#1","B5#1","B6#1") GT 0.01 ) AND (( BBAL("SUBORD_1#1") LT 0.01 ) ) )
pay : DECREMENT ( BALANCE "SUBORD_2#1", BY #MoreReduceSubord2 )
-----
calculate : #WriteDown = MAX(0, BBAL( "AR#1", "1A#1", "B1#1", "B2#1", "B3#1", "B4#1", "B5#1", "B6#1", "GMC_2A#1" ) -
COLL_BAL(1,2))
-----
from : SUBACCOUNT ( #WriteDown )
pay : WRITEDOWN PRO_RATA ( "B6#1" )
pay : WRITEDOWN PRO_RATA ( "B5#1" )
pay : WRITEDOWN PRO_RATA ( "B4#1" )
pay : WRITEDOWN PRO_RATA ( "B3#1" )
pay : WRITEDOWN PRO_RATA ( "B2#1" )
pay : WRITEDOWN PRO_RATA ( "B1#1" )
-----
calculate : #SenWriteDown1 = MAX(0, BBAL( "AR#1", "1A#1" ) / BBAL( "AR#1", "1A#1", "GMC_2A#1" ) * #WriteDown)
-----
calculate : #SenWriteDown2 = MAX(0, BBAL( "GMC_2A#1" ) / BBAL( "AR#1", "1A#1", "GMC_2A#1" ) * #WriteDown)
-----
from : SUBACCOUNT ( #WriteDown, #SenWriteDown1 )
pay : WRITEDOWN PRO_RATA ( "AR#1"; "1A#1" )
-----
from : SUBACCOUNT ( #WriteDown, #SenWriteDown2 )
pay : WRITEDOWN SEQUENTIAL ( "GMC_2A#1" )
-----
!
calculate : #BondBal1 = BBAL("AR#1","1A#1","SUBORD_1#1")
-----
calculate : #BondBal2 = BBAL("GMC_2A#1","SUBORD_2#1")
-----
calculate : #BondBal = #BondBal1 + #BondBal2
-----
when : IS_TRUE ( CURMONTH LE 35 )
subject to : CEILING ( (INTPMT("GMC_2A#1")) )
pay : INTEREST SEQUENTIAL ("2A#1")
-----
when : IS_TRUE ( CURMONTH LE 35 )
subject to : CEILING ( (PRINCPMT("GMC_2A#1")) )
pay : SEQUENTIAL ("2A#1")
-----
calculate : #GMCWD = BBAL("2A#1") - BBAL("GMC_2A#1")
-----
ifdef #cmover_3.0f
when : IS_TRUE ( CURMONTH LE 35 )
from : SUBACCOUNT ( #GMCWD )
pay : WRITEDOWN SEQUENTIAL ("2A#1")
-----
!
ifndef #cmover_3.0f
when : IS_TRUE ( CURMONTH LE 35 )
pay : DECREMENT ( BALANCE "2A#1", BY #GMCWD )
-----
!
when : IS_TRUE ( CURMONTH EQ 35 )
subject to : CEILING ( (BBAL("2A#1")) )
pay : SEQUENTIAL ("2A#1")
-----
-----
calculate: #CallBalGrp1 = COLL_BAL(1)
calculate: #CallBalGrp2 = COLL_BAL(2)
-----
----- SECTION: "OPTR_DEAL"
-----
from : CASH_ACCOUNT (100)
subject to : CEILING ( #CallBalGrp1)
pay : CLASS BALANCE SEQUENTIAL ( "GRP1" )

```

pay : CLASS MORE\_INTEREST SEQUENTIAL ( "GRP1" )  
 -----  
 from : CLASS ( "GRP1" )  
 pay : SEQUENTIAL ( "AR#1", "1A#1" )  
 -----  
 from : CLASS ( "GRP1" )  
 pay : CLASS BALANCE SEQUENTIAL ( "SUBORD\_1" )  
 -----  
 subject to : CEILING ( (BBAL("SUBORD\_1#1")-BBAL("SUBORD\_1"))) )  
 pay : SEQUENTIAL ( "SUBORD\_1#1" )  
 -----  
 from : CLASS ( "SUBORD\_1" )  
 pay : CLASS BALANCE SEQUENTIAL ( "ALL\_SUBS" )  
 -----  
 from : CLASS ( "ALL\_SUBS" )  
 pay : CLASS BALANCE SEQUENTIAL ( "B1","B2","B3","B4","B5","B6" )  
 -----  
 from : CLASS ( "B1" )  
 pay : SEQUENTIAL ( "B1#1" )  
 -----  
 from : CLASS ( "B2" )  
 pay : SEQUENTIAL ( "B2#1" )  
 -----  
 from : CLASS ( "B3" )  
 pay : SEQUENTIAL ( "B3#1" )  
 -----  
 from : CLASS ( "B4" )  
 pay : SEQUENTIAL ( "B4#1" )  
 -----  
 from : CLASS ( "B5" )  
 pay : SEQUENTIAL ( "B5#1" )  
 -----  
 from : CLASS ( "B6" )  
 pay : SEQUENTIAL ( "B6#1" )  
 -----  
 calculate : #WriteDown1 = BBAL("GRP1")  
 -----  
 calculate : #WD\_SUBORD\_1 = MIN(BBAL("SUBORD\_1#1"), #Writedown1)  
 calculate : #Writedown1 = #Writedown1 - #WD\_SUBORD\_1  
 -----  
 subject to : CEILING ( #WD\_SUBORD\_1 )  
 pay : DECREMENT( BALANCE "SUBORD\_1#1", BY #WD\_SUBORD\_1 )  
 -----  
 from : SUBACCOUNT ( #Writedown1 )  
 pay : WRITEDOWN PRO\_RATA ( "AR#1"; "1A#1" )  
 -----  
 from : CASH\_ACCOUNT (100)  
 subject to : CEILING ( #CallBalGrp2 )  
 pay : CLASS BALANCE SEQUENTIAL ( "GRP2" )  
 pay : CLASS MORE\_INTEREST SEQUENTIAL ( "GRP2" )  
 -----  
 from : CLASS ( "GRP2" )  
 pay : SEQUENTIAL ( "GMC\_2A#1" )  
 -----  
 from : CLASS ( "GRP2" )  
 pay : CLASS BALANCE SEQUENTIAL ( "SUBORD\_2" )  
 -----  
 subject to : CEILING ( (BBAL("SUBORD\_2#1")-BBAL("SUBORD\_2"))) )  
 pay : SEQUENTIAL ( "SUBORD\_2#1" )  
 -----  
 from : CLASS ( "SUBORD\_2" )  
 pay : CLASS BALANCE SEQUENTIAL ( "ALL\_SUBS" )  
 -----  
 from : CLASS ( "ALL\_SUBS" )  
 pay : CLASS BALANCE SEQUENTIAL ( "B1","B2","B3","B4","B5","B6" )  
 -----  
 from : CLASS ( "B1" )  
 pay : SEQUENTIAL ( "B1#1" )  
 -----  
 from : CLASS ( "B2" )  
 pay : SEQUENTIAL ( "B2#1" )  
 -----  
 from : CLASS ( "B3" )

```

pay : SEQUENTIAL ( "B3#1" )
-----
from : CLASS ( "B4" )
pay : SEQUENTIAL ( "B4#1" )
-----
from : CLASS ( "B5" )
pay : SEQUENTIAL ( "B5#1" )
-----
from : CLASS ( "B6" )
pay : SEQUENTIAL ( "B6#1" )
-----
when : IS_TRUE ( CURMONTH LE 35 )
subject to : CEILING ( (PRINCPMT("GMC_2A#1")) )
pay : SEQUENTIAL ("2A#1")
-----
calculate : #GMCWD = BBAL("2A#1") - BBAL("GMC_2A#1")
-----
ifdef #cmover_3.0f
  when : IS_TRUE ( CURMONTH LE 35 )
  from : SUBACCOUNT ( #GMCWD )
  pay : WRITEDOWN SEQUENTIAL ("2A#1")
-----
!
ifndef #cmover_3.0f
  when : IS_TRUE ( CURMONTH LE 35 )
  pay : DECREMENT ( BALANCE "2A#1", BY #GMCWD )
-----
!
  when : IS_TRUE ( CURMONTH EQ 35 )
  subject to : CEILING ( (BBAL("2A#1")) )
  pay : SEQUENTIAL ("2A#1")
-----
calculate : #WriteDown2 = BBAL("GRP2")
-----
calculate : #WD_SUBORD_2 = MIN(BBAL("SUBORD_2#1"), #Writedown2)
calculate : #Writedown2 = #Writedown2 - #WD_SUBORD_2
-----
subject to : CEILING ( #WD_SUBORD_2 )
pay : DECREMENT( BALANCE "SUBORD_2#1", BY #WD_SUBORD_2 )
-----
  from : SUBACCOUNT ( #Writedown2 )
  pay : WRITEDOWN SEQUENTIAL ( "GMC_2A#1" )
-----
!
Schedule "SHIFT1%"
Declare
SHIFTINT GROUP 1
84 100%
96 70%
108 60%
120 40%
132 20%
144 0%
!
!
Schedule "SHIFT2%"
Declare
SHIFTINT GROUP 2
84 100%
96 70%
108 60%
120 40%
132 20%
144 0%
!
!
Collateral
!
  Factor --Delay--
! Type Date P/Y BV Use BV for 0
  WL 20040501 9999 9999 FALSE
!
! Pool# Type Gross Current Original --Fee-- Maturity Orig ARM Gross #mos #mos P#mos P#mos Life Reset Life
  Max Look

```



!	Coupon	Factor	Balance	P/Y	BV	P/Y	BV	Term	Index	Margin	ToRst	RstPer	ToRst	RstPer	Cap	Cap	Floor
Negam Back																	
!! BEGINNING OF COLLATERAL																	
M	1	"AMERICAN MORT EXPRESS	1 MO LIBOR IO"		WL	00	WAC	3.168700 (	588350.00 /								
		588350.00);	588350.00	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_1MO								
		2.038250	2	1	SYNC_INT	9.168700	1.000000	2.03825	0	0			AMORT	NONE	FOR		120
GROUP 1																	
M	2	"AMERICAN MORT EXPRESS	3/1 YR LIBOR"		WL	00	WAC	5.673510 (	2744250.00 /								
		2744250.00);	2744250.00	0.375	0.375	358:2	358:2	360 NO_	CHECK ARM LIBOR_1YR								
		3.228860	35	12	SYNC_INT	11.673510	2.000000	3.20773	0	0							GROUP 1
TEASER																	
M	3	"AMERICAN MORT EXPRESS	3/1 YR LIBOR IO"		WL	00	WAC	5.127680 (	4178920.00 /								
		4178920.00);	4178920.00	0.375	0.375	358:2	358:2	360 NO_	CHECK ARM LIBOR_1YR								
		3.188900	35	12	SYNC_INT	11.127680	2.000000	3.18890	0	0			AMORT	NONE	FOR		
		36	GROUP 1	TEASER													
M	4	"AMERICAN MORT EXPRESS	6 MO LIBOR"		WL	00	WAC	4.145250 (	5610450.00 /								
		5610450.00);	5610450.00	0.375	0.375	358:2	358:2	360 NO_	CHECK ARM LIBOR_6MO								
		2.604640	5	6	SYNC_INT	10.145250	1.000000	2.60648	0	0							GROUP 1
TEASER																	
M	5	"AMERICAN MORT EXPRESS	6 MO LIBOR IO"		WL	00	WAC	4.325030 (	5856583.00 /								
		5856583.00);	5856583.00	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_6MO								
		2.827160	4	6	SYNC_INT	10.325030	1.000000	2.82712	0	0			AMORT	NONE	FOR		110
GROUP 1 TEASER																	
M	6	"BANC MORTGAGE 3/27 6 MO LIBOR"			WL	00	WAC	6.226110 (	355219.22 /	355219.22);							
		355219.22	0.375	0.375	355:5	355:5	360 NO_	CHECK ARM LIBOR_6MO		3.496250	32	6					
		11.226110	1.000000	3.49625	0	0				GROUP 1	TEASER						
		11.226110	1.000000	3.49625	0	0				GROUP 1	TEASER						
M	7	"BANC MORTGAGE 3/27 6 MO LIBOR IO"			WL	00	WAC	5.841780 (	17108476.03 /	17108476.03							
		17108476.03	0.375	0.375	355:5	355:5	360 NO_	CHECK ARM LIBOR_6MO		3.004450	32	6					
		10.841780	1.000000	3.00445	0	0	INIT_PERCAP	1.243010	AMORT	NONE	FOR						36
		10.841780	1.000000	3.00445	0	0	INIT_PERCAP	1.243010	AMORT	NONE	FOR						36
TEASER																	
M	8	"ELOAN 3/1 YR CMT"			WL	00	WAC	4.507750 (	1581818.40 /	1581818.40);							
		1581818.40	0.375	0.375	356:4	356:4	360 NO_	CHECK ARM CMT_1YR		2.750000	33	12					
		10.507750	2.000000	2.75000	0	0				GROUP 1	TEASER						
		10.507750	2.000000	2.75000	0	0				GROUP 1	TEASER						
M	9	"ELOAN 3/1 YR LIBOR"			WL	00	WAC	4.231680 (	1152508.23 /	1152508.23);							
		1152508.23	0.375	0.375	358:2	358:2	360 NO_	CHECK ARM LIBOR_1YR		2.540540	35	12					
		9.813740	2.000000	3.22635	0	0	INIT_PERCAP	3.256740		GROUP 1	TEASER						
		9.813740	2.000000	3.22635	0	0	INIT_PERCAP	3.256740		GROUP 1	TEASER						
M	10	"ELOAN 3/1 YR LIBOR IO"			WL	00	WAC	4.010740 (	2637050.00 /	2637050.00);							
		2637050.00	0.375	0.375	358:2	358:2	360 NO_	CHECK ARM LIBOR_1YR		2.476920	35	12					
		9.373810	2.000000	2.63971	0	0	INIT_PERCAP	3.910770	AMORT	NONE	FOR						66
		9.373810	2.000000	2.63971	0	0	INIT_PERCAP	3.910770	AMORT	NONE	FOR						66
TEASER																	
M	11	"FNBA 2/28 6 MO LIBOR"			WL	00	WAC	6.109530 (	6406084.87 /	6406084.87);							
		6406084.87	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_6MO		2.859840	22	6					
		12.109530	1.000000	2.85984	0	0	INIT_PERCAP	6.000000		GROUP 1	TEASER						
		12.109530	1.000000	2.85984	0	0	INIT_PERCAP	6.000000		GROUP 1	TEASER						
M	12	"FNBA 2/28 6 MO LIBOR IO"			WL	00	WAC	6.247420 (	4824644.50 /	4824644.50);							
		4824644.50	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_6MO		3.082930	22	6					
		12.161460	1.000000	3.08293	0	0	INIT_PERCAP	6.000000	AMORT	NONE	FOR						120
		12.161460	1.000000	3.08293	0	0	INIT_PERCAP	6.000000	AMORT	NONE	FOR						120
TEASER																	
M	13	"FNBA 3/1 YR LIBOR"			WL	00	WAC	4.628320 (	879005.06 /	879005.06);							
		879005.06	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_1YR		2.250000	34	12					
		10.628320	2.000000	2.81257	0	0				GROUP 1	TEASER						
		10.628320	2.000000	2.81257	0	0				GROUP 1	TEASER						
M	14	"FNBA 3/1 YR LIBOR IO"			WL	00	WAC	4.780390 (	718750.00 /	718750.00);							
		718750.00	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_1YR		2.360220	34	12					
		10.780390	2.000000	2.25000	0	0	INIT_PERCAP	2.705390	AMORT	NONE	FOR						120
		10.780390	2.000000	2.25000	0	0	INIT_PERCAP	2.705390	AMORT	NONE	FOR						120
TEASER																	
M	15	"FNBA 3/27 6 MO LIBOR"			WL	00	WAC	6.169640 (	4987855.30 /	4987855.30);							
		4987855.30	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_6MO		2.768630	34	6					
		12.169640	1.000000	2.93704	0	0	INIT_PERCAP	6.000000		GROUP 1	TEASER						
		12.169640	1.000000	2.93704	0	0	INIT_PERCAP	6.000000		GROUP 1	TEASER						
M	16	"FNBA 3/27 6 MO LIBOR IO"			WL	00	WAC	6.160430 (	5167404.32 /	5167404.32);							
		5167404.32	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_6MO		2.750000	34	6					
		12.160430	1.000000	2.75000	0	0	INIT_PERCAP	6.000000	AMORT	NONE	FOR						120
		12.160430	1.000000	2.75000	0	0	INIT_PERCAP	6.000000	AMORT	NONE	FOR						120
TEASER																	
M	17	"FNBA 5/1 YR LIBOR"			WL	00	WAC	4.926680 (	691308.39 /	691308.39);							
		691308.39	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_1YR		2.250000	58	12					
		9.926680	2.000000	2.25000	0	0	INIT_PERCAP	5.000000		GROUP 1	TEASER						
		9.926680	2.000000	2.25000	0	0	INIT_PERCAP	5.000000		GROUP 1	TEASER						
M	18	"FNBA 5/1 YR LIBOR IO"			WL	00	WAC	5.332980 (	2079862.00 /	2079862.00);							
		2079862.00	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_1YR		2.250000	58	12					
		10.332980	2.000000	2.25000	0	0	INIT_PERCAP	5.000000	AMORT	NONE	FOR						120
		10.332980	2.000000	2.25000	0	0	INIT_PERCAP	5.000000	AMORT	NONE	FOR						120
TEASER																	
M	19	"FNBA 5/25 6 MO LIBOR"			WL	00	WAC	6.282550 (	6215733.14 /	6215733.14);							
		6215733.14	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_6MO		2.750000	58	6					
		12.282550	1.000000	2.75000	0	0	INIT_PERCAP	6.000000		GROUP 1	TEASER						
		12.282550	1.000000	2.75000	0	0	INIT_PERCAP	6.000000		GROUP 1	TEASER						
M	20	"FNBA 5/25 6 MO LIBOR IO"			WL	00	WAC	5.970720 (	6709499.18 /	6709499.18);							
		6709499.18	0.375	0.375	357:3	357:3	360 NO_	CHECK ARM LIBOR_6MO		2.750000	58	6					

SYNC_INT	11.970720	1.000000	2.75000	0	0	INIT_PERCAP	6.000000	AMORT	NONE	FOR	120	GROUP 1	
TEASER													
M	21	"GMAC 1 YR LIBOR"		WL	00	WAC	3.560990 (	6480785.39 /	6480785.39);				
		6480785.39	0.375	0.375	352:8	352:8	360	NO_CHECK	ARM	LIBOR_1YR	2.250000	6 12	
SYNC_INT	13.000000	2.500000	2.25000	0	0					GROUP 1	TEASER		
M	22	"GMAC 6 MO LIBOR"		WL	00	WAC	2.900760 (	23894965.23 /	23894965.23);				
		23894965.23	0.375	0.375	355:5	355:5	360	NO_CHECK	ARM	LIBOR_6MO	2.250000	4 6	
SYNC_INT	13.000000	1.500000	2.25000	0	0					GROUP 1	TEASER		
M	23	"HOMESTAR 3/27 6 MO LIBOR IO"		WL	00	WAC	4.770810 (	10297813.48 /	10297813.48);				
		10297813.48	0.375	0.375	354:6	354:6	360	NO_CHECK	ARM	LIBOR_6MO	2.219420	31 6	
SYNC_INT	9.770810	1.000000	2.21942	0	0	INIT_PERCAP	3.169110	AMORT	NONE	FOR	120	GROUP 1	
TEASER													
M	24	"LUXURY MORTGAGE 1 MO LIBOR IO NO CAP"		WL	00	WAC	3.125000 (	1360000.00 /	1360000.00);				
		1360000.00	0.375	0.375	358:2	358:2	360	NO_CHECK	ARM	LIBOR_1MO			
		2.000000	2	1	SYNC_INT	11.000000	99.000000	2.00000	0	0	AMORT	NONE	FOR
120 GROUP 1													
M	25	"LUXURY MORTGAGE 6 MO LIBOR IO"		WL	00	WAC	3.129870 (	4149250.00 /	4149250.00);				
		4149250.00	0.375	0.375	358:2	358:2	360	NO_CHECK	ARM	LIBOR_6MO	1.950670	5 6	
SYNC_INT	11.000000	1.000000	1.95067	0	0					AMORT	NONE	FOR	
120 GROUP 1 TEASER													
M	26	"METROCITIES 1 MO LIBOR IO NO CAP"		WL	00	WAC	3.148120 (	1647600.00 /	1647600.00);				
		1647600.00	0.375	0.375	359:1	359:1	360	NO_CHECK	ARM	LIBOR_1MO	2.023120	2 1	
SYNC_INT	11.000000	99.000000	2.02312	0	0					AMORT	NONE	FOR	
120 GROUP 1													
M	27	"METROCITIES 6 MO LIBOR IO NO CAP"		WL	00	WAC	3.307740 (	8320100.00 /	8320100.00);				
		8320100.00	0.375	0.375	306:2	306:2	308	NO_CHECK	ARM	LIBOR_6MO	2.130130	5 6	
SYNC_INT	11.911660	99.000000	2.13013	0	0					AMORT	NONE	FOR	
120 GROUP 1 TEASER													
M	28	"MORTGAGE NETWORK 1 MO LIBOR IO NO CAP"		WL	00	WAC	3.102840 (	5862714.00 /	5862714.00);				
		5862714.00	0.375	0.375	306:5	306:5	311	NO_CHECK	ARM	LIBOR_1MO			
		1.977840	2	1	SYNC_INT	12.000000	99.000000	1.97784	0	0	AMORT	NONE	FOR
121 GROUP 1													
M	29	"MORTGAGE NETWORK 3/1 YR LIBOR"		WL	00	WAC	3.657150 (	2198915.89 /	2198915.89);				
		2198915.89	0.375	0.375	351:9	351:9	360	NO_CHECK	ARM	LIBOR_1YR	2.619960	28 12	
SYNC_INT	9.657150	2.000000	2.61996	0	0					GROUP 1	TEASER		
M	30	"MORTGAGE NETWORK 6 MO LIBOR IO"		WL	00	WAC	4.695310 (	30034709.00 /	30034709.00);				
		30034709.00	0.375	0.375	355:5	355:5	360	NO_CHECK	ARM	LIBOR_6MO			
		2.747840	4	6	SYNC_INT	10.695310	1.000000	2.74784	0	0	AMORT	NONE	FOR
120 GROUP 1 TEASER													
M	31	"MORTGAGE NETWORK 6 MO LIBOR IO NO CAP"		WL	00	WAC	3.400970 (	63942797.00 /	63942797.00);				
		63942797.00	0.375	0.375	298:5	298:5	303	NO_CHECK	ARM	LIBOR_6MO			
		2.194200	5	6	SYNC_INT	12.000000	99.000000	2.19420	0	0	AMORT	NONE	FOR
120 GROUP 1 TEASER													
M	32	"NEW YORK MORTGAGE 1 MO LIBOR IO NO CAP"		WL	00	WAC	3.172730 (	2501600.00 /	2501600.00);				
		2501600.00	0.375	0.375	358:2	358:2	360	NO_CHECK	ARM	LIBOR_1MO			
		2.047730	2	1	SYNC_INT	13.047730	99.000000	2.04773	0	0	AMORT	NONE	FOR
120 GROUP 1													
M	33	"NEW YORK MORTGAGE 2/28 6 MO LIBOR"		WL	00	WAC	5.940130 (	2023030.00 /	2023030.00);				
		2023030.00	0.375	0.375	358:2	358:2	360	NO_CHECK	ARM	LIBOR_6MO			
		3.415610	23	6	SYNC_INT	14.256880	1.000000	3.41561	0	0	INIT_PERCAP	3.000000	
GROUP 1 TEASER													
M	34	"NEW YORK MORTGAGE 3/27 6 MO LIBOR"		WL	00	WAC	5.744310 (	2385900.00 /	2385900.00);				
		2385900.00	0.375	0.375	358:2	358:2	360	NO_CHECK	ARM	LIBOR_6MO			
		3.211630	35	6	SYNC_INT	13.955930	1.000000	3.21163	0	0	INIT_PERCAP	3.000000	
GROUP 1 TEASER													
M	35	"NEW YORK MORTGAGE 6 MO LIBOR IO"		WL	00	WAC	3.345660 (	2432920.00 /	2432920.00);				
		2432920.00	0.375	0.375	358:2	358:2	360	NO_CHECK	ARM	LIBOR_6MO			
		2.194970	5	6	SYNC_INT	13.194970	1.000000	2.19497	0	0	AMORT	NONE	FOR
120 GROUP 1 TEASER													
M	36	"PAUL FINANCIAL 3/1 YR LIBOR"		WL	00	WAC	4.250000 (	272000.00 /	272000.00);				
		272000.00	0.375	0.375	358:2	358:2	360	NO_CHECK	ARM	LIBOR_1YR	2.250000	35 12	
SYNC_INT	10.250000	2.000000	2.25000	0	0					GROUP 1	TEASER		
M	37	"PAUL FINANCIAL 3/1 YR LIBOR IO"		WL	00	WAC	5.470900 (	14531246.27 /	14531246.27);				
		14531246.27	0.375	0.375	357:3	357:3	360	NO_CHECK	ARM	LIBOR_1YR	2.250000	34 12	
SYNC_INT	11.470900	2.000000	2.25000	0	0					AMORT	NONE	FOR	
36 GROUP 1 TEASER													
M	38	"PAUL FINANCIAL 3/1 YR LIBOR IO NO CAP"		WL	00	WAC	4.625000 (	322700.00 /	322700.00);				
		322700.00	0.375	0.375	355:5	355:5	360	NO_CHECK	ARM	LIBOR_1YR	2.250000	32 12	
SYNC_INT	10.625000	99.000000	2.25000	0	0					AMORT	NONE	FOR	
36 GROUP 1 TEASER													
M	39	"PAUL FINANCIAL 3/1 YR LIBOR NO CAP"		WL	00	WAC	5.000000 (	217609.46 /	217609.46);				
		217609.46	0.375	0.375	355:5	355:5	360	NO_CHECK	ARM	LIBOR_1YR	2.250000	32 12	
SYNC_INT	11.000000	99.000000	2.25000	0	0					GROUP 1	TEASER		
M	40	"PINNACLE 3/27 6 MO LIBOR IO"		WL	00	WAC	5.500000 (	285000.00 /	285000.00);				
		285000.00	0.375	0.375	357:3	357:3	360	NO_CHECK	ARM	LIBOR_6MO	2.875000	34 6	
SYNC_INT	11.500000	2.000000	2.87500	0	0	INIT_PERCAP	6.000000	AMORT	NONE	FOR	36	GROUP 1	
TEASER													
M	41	"PINNACLE 5/25 6 MO LIBOR IO"		WL	00	WAC	6.121570 (	1801434.00 /	1801434.00);				
		1801434.00	0.375	0.375	357:3	357:3	360	NO_CHECK	ARM	LIBOR_6MO	2.875000	58 6	

SYNC_INT	12.121570	2.000000	2.87500	0	0	INIT_PERCAP	6.000000	AMORT NONE FOR	60	GROUP 1
TEASER										
M	42	"PINNACLE 6 MO LIBOR IO"				WL	00	WAC	5.574030 ( 1213176.00 / 1213176.00 );	
		1213176.00	0.375	0.375	357:3	357:3	360	NO_CHECK ARM LIBOR_6MO	2.875000	4 6
SYNC_INT	11.574030	1.000000	2.87500	0	0			AMORT NONE FOR	120	GROUP 1 TEASER
M	43	"SECURED BANKERS 1 YR CMT NO CAP"				WL	00	WAC	1.415990 ( 13793555.00 /	
		13793555.00 ); 13793555.00	0.375	0.375	359:1	359:1	360	NO_CHECK ARM CMT_1YR		
		2.676760	12	12	SYNC_INT	10.463630	99.000000	2.67676	0	0
TEASER										
M	44	"SIERRA PACIFIC 3/1 YR LIBOR"				WL	00	WAC	5.203960 ( 7623554.53 / 7623554.53 );	
		7623554.53	0.375	0.375	357:3	357:3	360	NO_CHECK ARM LIBOR_1YR	2.250000	34 12
SYNC_INT	11.203960	2.000000	2.25000	0	0					GROUP 1 TEASER
M	45	"SIERRA PACIFIC 3/1 YR LIBOR IO"				WL	00	WAC	5.172360 ( 21922906.97 / 21922906.97 );	
		21922906.97	0.375	0.375	358:2	358:2	360	NO_CHECK ARM LIBOR_1YR	2.250000	35 12
SYNC_INT	11.172360	2.000000	2.25000	0	0			AMORT NONE FOR	36	GROUP 1 TEASER
M	51	"DOWNEY 3/27 6 MO LIBOR"				WL	00	WAC	4.505910 ( 47428881.79 / 47428881.79 );	
		47428881.79	0.25	0.25	358:2	358:2	360	NO_CHECK ARM LIBOR_6MO	2.750000	35 6
SYNC_INT	10.505910	1.000000	2.75000	0	0	INIT_PERCAP	5.000000			GROUP 2 TEASER
M	52	"DOWNEY 3/27 6 MO LIBOR IO"				WL	00	WAC	4.432350 ( 243123509.36 / 243123509.36 );	
		243123509.36	0.25	0.25	359:1	359:1	360	NO_CHECK ARM LIBOR_6MO	2.753310	36 6
SYNC_INT	10.432230	1.000000	2.75331	0	0	INIT_PERCAP	5.000000	AMORT NONE FOR	36	GROUP 2
TEASER										

The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein.

**Harborview 2004- 4 All Loans with Current Balance>=500000.0  
Various Cutoff Dates**

<b>Total Current Balance:</b>	206,644,587				
<b>Total Original Balance:</b>	208,035,515				
<b>Number Of Loans:</b>	293				
			<b>Minimum</b>	<b>Maximum</b>	
<b>Average Current Balance:</b>	\$705,271.63		\$500,000.00	\$2,000,000.00	
<b>Average Original Amount:</b>	\$710,018.82		\$500,000.00	\$2,000,000.00	
<b>Weighted Average Gross Coupon:</b>	4.082 %		1.250	7.250	%
<b>Weighted Average Gross Margin:</b>	2.566 %		1.125	4.500	%
<b>Weighted Average Max Int Rate:</b>	11.007 %		8.875	16.500	%
<b>Weighted Average Min Int Rate:</b>	2.566 %		1.125	4.500	%
<b>Weighted Average Periodic Rate Cap:</b>	1.141 %		1.000	2.500	%
<b>Weighted Average First Rate Cap:</b>	3.997 %		1.000	6.000	%
<b>Weighted Average Original Ltv:</b>	68.97 %		25.62	95.00	%
<b>Weighted Average Fico Score:</b>	716		590	809	
<b>Weighted Average Original Term:</b>	349 months		300	360	months
<b>Weighted Average Remaining Term:</b>	346 months		291	360	months
<b>Weighted Average Seasoning:</b>	3 months		0	11	months
<b>Weighted Average Next Rate Reset:</b>	22 months		1	57	months
<b>Weighted Average Rate Adj Freq:</b>	6 months		1	12	months
<b>Weighted Average First Rate Adj Freq:</b>	24 months		1	60	months
<b>Weighted Average Prepay Term:</b>	31 months		12	60	months
<b>Weighted Average Io Term:</b>	69 months		36	120	months
<b>Top State Concentrations (\$):</b>	60.70 % California, 15.02 % South Carolina, 4.54 % Massachusetts				
<b>Top Prepay Penalty Concentrations (\$):</b>	88.48 % No Prepayment Penalty, 11.52 % Has Prepayment Penalty				
<b>Top Interest Only Concentrations (\$):</b>	85.65 % IO, 14.35 % Not IO				
<b>Top Hybrid Concentrations (\$):</b>	59.90 % Y, 40.10 % N				
<b>Maximum Zip Code Concentration (\$):</b>	9.78 % 29928 (Fairfield, SC)				
<b>First Pay Date:</b>			Jul 01, 2003	Jun 01, 2004	
<b>Rate Chg Date:</b>			Jun 01, 2004	Feb 01, 2009	
<b>Mature Date:</b>			Aug 01, 2028	May 01, 2034	

Group:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
1	158	102,430,493.91	49.57
2	135	104,214,093.03	50.43
<b>Total</b>	293	206,644,586.94	100.00

Originator:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
DOWNEY	158	102,430,493.91	49.57
MORTGAGE NETWORK	54	47,655,174.00	23.06
METROCITIES	10	9,189,300.00	4.45
GMAC	15	8,912,216.88	4.31
SECURED BANKERS	9	6,662,250.00	3.22
FNBA	7	5,400,120.24	2.61
NEW YORK MORTGAGE	8	4,819,050.00	2.33
PAUL FINANCIAL	8	4,739,400.00	2.29
LUXURY MORTGAGE	5	4,731,250.00	2.29
SIERRA PACIFIC	8	4,631,850.00	2.24
AMERICAN MORT EXPRESS	4	3,100,800.00	1.50
ELOAN	4	2,288,281.96	1.11
BANC MORTGAGE	2	1,505,199.95	0.73
PINNACLE	1	579,200.00	0.28
<b>Total</b>	293	206,644,586.94	100.00

Servicer:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
GMAC	135	104,214,093.03	50.43
DOWNEY	158	102,430,493.91	49.57
<b>Total</b>	293	206,644,586.94	100.00

Product:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
3/27 6 MO LIBOR IO	148	97,677,193.86	47.27
6 MO LIBOR IO	66	57,129,560.00	27.65
3/1 YR LIBOR IO	18	10,950,700.00	5.30
1 MO LIBOR IO	10	8,683,964.00	4.20

3/27 6 MO LIBOR	15	8,623,450.00	4.17
6 MO LIBOR	12	7,300,040.36	3.53
1 YR CMT	9	6,662,250.00	3.22
1 YR LIBOR	5	3,084,976.52	1.49
5/25 6 MO LIBOR IO	2	1,649,950.00	0.80
3/1 YR CMT	2	1,180,831.96	0.57
3/1 YR LIBOR	2	1,156,000.00	0.56
2/28 6 MO LIBOR	2	1,121,258.53	0.54
5/1 YR LIBOR IO	1	900,000.00	0.44
5/25 6 MO LIBOR	1	524,411.71	0.25
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>Index:</b>	<b>Number of Mortgage Loans</b>	<b>% of Aggregate</b>	
		<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
6 MO LIBOR	246	174,025,864.46	84.22
1 YR LIBOR	26	16,091,676.52	7.79
1 MO LIBOR	10	8,683,964.00	4.20
1 YR CMT	11	7,843,081.96	3.80
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>Current Balance (\$):</b>	<b>Number of Mortgage Loans</b>	<b>% of Aggregate</b>	
		<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
500,000.00 - 500,000.00	12	6,000,000.00	2.90
500,000.01 - 550,000.00	57	30,060,582.51	14.55
550,000.01 - 600,000.00	63	36,436,397.77	17.63
600,000.01 - 650,000.00	44	27,947,075.53	13.52
650,000.01 - 700,000.00	23	15,582,099.00	7.54
700,000.01 - 800,000.00	36	27,035,696.64	13.08
800,000.01 - 900,000.00	15	12,860,750.00	6.22
900,000.01 - 1,000,000.00	22	21,528,440.49	10.42
1,000,000.01 - 1,250,000.00	9	10,147,500.00	4.91
1,250,000.01 - 1,500,000.00	7	9,668,600.00	4.68
1,500,000.01 - 1,750,000.00	1	1,677,445.00	0.81
1,750,000.01 - 2,000,000.00	4	7,700,000.00	3.73
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>Gross Coupon (%):</b>	<b>Number of Mortgage Loans</b>	<b>% of Aggregate</b>	
		<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
1.250 - 1.500	9	6,662,250.00	3.22
1.501 - 2.000	3	1,753,685.77	0.85

2.001 - 2.500	2	1,450,000.00	0.70
2.501 - 3.000	14	9,813,942.38	4.75
3.001 - 3.500	50	45,242,727.16	21.89
3.501 - 4.000	27	17,283,553.57	8.36
4.001 - 4.500	101	63,847,872.34	30.90
4.501 - 5.000	62	43,623,885.51	21.11
5.001 - 5.500	12	8,178,111.68	3.96
5.501 - 6.000	8	5,260,300.00	2.55
6.001 - 6.500	1	632,000.00	0.31
6.501 - 7.000	3	1,771,258.53	0.86
7.001 - 7.250	1	1,125,000.00	0.54
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
<b>Gross Margin (%):</b>			
1.125 - 1.500	4	3,268,750.00	1.58
1.501 - 2.000	13	9,573,264.00	4.63
2.001 - 2.500	76	60,232,902.88	29.15
2.501 - 3.000	193	128,545,211.58	62.21
3.001 - 3.500	5	3,903,199.95	1.89
3.501 - 4.000	1	584,508.53	0.28
4.001 - 4.500	1	536,750.00	0.26
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
<b>Maximum Rate (%):</b>			
8.875 - 9.000	1	702,800.00	0.34
9.001 - 9.500	1	525,199.98	0.25
9.501 - 10.000	23	14,874,992.00	7.20
10.001 - 10.500	111	71,864,922.33	34.78
10.501 - 11.000	69	50,187,735.51	24.29
11.001 - 11.500	10	6,298,111.71	3.05
11.501 - 12.000	51	45,468,050.00	22.00
12.001 - 12.500	2	1,310,750.00	0.63
12.501 - 13.000	20	11,889,325.41	5.75
13.001 - 16.500	5	3,522,700.00	1.70
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
<b>Minimum Rate (%):</b>			

1.125 - 1.500	4	3,268,750.00	1.58
1.501 - 2.000	13	9,573,264.00	4.63
2.001 - 2.500	76	60,232,902.88	29.15
2.501 - 3.000	193	128,545,211.58	62.21
3.001 - 3.500	5	3,903,199.95	1.89
3.501 - 4.000	1	584,508.53	0.28
4.001 - 4.500	1	536,750.00	0.26
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Periodic Rate Cap (%):</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
None	60	52,963,900.00	25.63
0.501 - 1.000	195	130,580,938.10	63.19
1.001 - 1.500	10	5,827,240.36	2.82
1.501 - 2.000	23	14,187,531.96	6.87
2.001 - 2.500	5	3,084,976.52	1.49
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>First Rate Cap (%):</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
None	60	52,963,900.00	25.63
0.501 - 1.000	29	22,489,873.95	10.88
1.001 - 1.500	10	5,827,240.36	2.82
1.501 - 2.000	21	12,737,531.96	6.16
2.001 - 2.500	5	3,084,976.52	1.49
2.501 - 3.000	2	1,160,450.00	0.56
4.501 - 5.000	160	103,880,493.91	50.27
5.501 - 6.000	6	4,500,120.24	2.18
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Original Term:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
300	43	39,331,450.00	19.03
360	250	167,313,136.94	80.97
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Prepay Term:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>



0	260	182,847,518.75	88.48
12	8	5,863,120.21	2.84
24	1	590,000.00	0.29
36	22	15,694,997.98	7.60
60	2	1,648,950.00	0.80
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>Remaining Term:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
291 - 300	43	39,331,450.00	19.03
349 - 360	250	167,313,136.94	80.97
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>Rate Adj Freq:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
1	10	8,683,964.00	4.20
6	246	174,025,864.46	84.22
12	37	23,934,758.48	11.58
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>First Rate Adj Freq:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
1	6	4,735,200.00	2.29
2	4	3,948,764.00	1.91
6	78	64,429,600.36	31.18
12	14	9,747,226.52	4.72
24	2	1,121,258.53	0.54
36	185	119,588,175.82	57.87
60	4	3,074,361.71	1.49
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>Rate Change Date:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
06/01/04 - 06/30/04	18	15,270,295.31	7.39
07/01/04 - 07/31/04	11	7,345,991.82	3.55
08/01/04 - 08/31/04	25	21,215,662.97	10.27
09/01/04 - 09/30/04	15	10,787,867.50	5.22
10/01/04 - 10/31/04	13	13,071,402.34	6.33

11/01/04 - 11/30/04	11	8,507,320.94	4.12
03/01/05 - 03/31/05	2	1,182,250.00	0.57
04/01/05 - 04/30/05	7	5,480,000.00	2.65
02/01/06 - 02/28/06	1	584,508.53	0.28
03/01/06 - 03/31/06	1	536,750.00	0.26
07/01/06 - 07/31/06	1	979,999.97	0.47
12/01/06 - 12/31/06	1	525,199.98	0.25
01/01/07 - 01/31/07	2	1,180,831.96	0.57
02/01/07 - 02/28/07	11	7,047,250.00	3.41
03/01/07 - 03/31/07	100	64,247,041.00	31.09
04/01/07 - 04/30/07	64	41,605,876.79	20.13
05/01/07 - 05/31/07	6	4,001,976.12	1.94
01/01/09 - 01/31/09	1	524,411.71	0.25
02/01/09 - 02/28/09	3	2,549,950.00	1.23
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

	Number of	% of Aggregate	
		Principal Balance	Principal Balance
Original LTV (%):	Mortgage Loans	Outstanding as of	Outstanding as of
		the Cutoff Date	the Cutoff Date
25.62 - 50.00	20	19,395,203.39	9.39
50.01 - 55.00	14	10,308,621.04	4.99
55.01 - 60.00	12	10,233,275.08	4.95
60.01 - 65.00	30	24,239,407.64	11.73
65.01 - 70.00	37	27,313,051.01	13.22
70.01 - 75.00	87	59,705,953.32	28.89
75.01 - 80.00	88	52,211,566.93	25.27
80.01 - 85.00	2	1,616,250.00	0.78
85.01 - 90.00	2	1,084,508.53	0.52
90.01 - 95.00	1	536,750.00	0.26
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

	Number of	% of Aggregate	
		Principal Balance	Principal Balance
Fico Score:	Mortgage Loans	Outstanding as of	Outstanding as of
		the Cutoff Date	the Cutoff Date
Not Available	1	520,000.00	0.25
550 - 620	3	1,770,146.63	0.86
621 - 640	10	6,441,495.12	3.12
641 - 660	25	16,312,350.00	7.89
661 - 680	42	27,389,658.14	13.25
681 - 700	45	29,449,550.72	14.25
701 - 720	43	31,036,051.64	15.02
721 - 740	35	23,762,881.48	11.50
741 - 760	39	30,636,271.76	14.83
761 - 780	31	22,943,331.47	11.10

781 - 800	16	12,641,349.98	6.12
801 - 809	3	3,741,500.00	1.81
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Interest Only Term:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
0	48	29,653,219.08	14.35
36	164	106,945,443.86	51.75
120	81	70,045,924.00	33.90
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Loan Purpose:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
Purchase	131	90,521,697.77	43.81
Cash Out Refinance	126	87,746,524.16	42.46
Rate/Term Refinance	36	28,376,365.01	13.73
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Occupancy:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
Primary	261	175,967,340.31	85.15
Second Home	19	18,353,896.63	8.88
Non-owner	13	12,323,350.00	5.96
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Originator Documentation:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
Stated Documentation	162	105,807,026.71	51.20
Full Documentation	88	71,352,411.11	34.53
No Ratio	18	13,232,674.00	6.40
Alternative Documentation	9	5,651,499.00	2.73
No Income Verification	7	4,121,550.00	1.99
Express Documentation	4	2,666,976.12	1.29
Streamline Documentation	1	1,500,000.00	0.73
No Documentation	2	1,171,200.00	0.57
Reduced Documentation	2	1,141,250.00	0.55
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>Property Type:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
Single Family	181	133,103,763.61	64.41
Planned Unit Development	74	49,003,371.70	23.71
Condominium	20	13,109,401.63	6.34
Two-to-Four Family	17	10,753,050.00	5.20
Cooperative	1	675,000.00	0.33
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>Prepay:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
No Prepayment Penalty	260	182,847,518.75	88.48
Has Prepayment Penalty	33	23,797,068.19	11.52
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

<b>State:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
California	191	125,438,527.41	60.70
South Carolina	34	31,043,380.00	15.02
Massachusetts	11	9,375,426.17	4.54
New York	11	7,482,700.00	3.62
All Others ( 19 )	46	33,304,553.36	16.12
<b>Total</b>	<b>293</b>	<b>206,644,586.94</b>	<b>100.00</b>

The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein.

**Harborview 2004- 4 All Loans with Fico < 680  
Various Cutoff Dates**

<b>Total Current Balance:</b>	156,154,582				
<b>Total Original Balance:</b>	156,346,346				
<b>Number Of Loans:</b>	475				
			<b>Minimum</b>	<b>Maximum</b>	
<b>Average Current Balance:</b>	\$328,746.49		\$49,929.55	\$1,000,000.00	
<b>Average Original Amount:</b>	\$329,150.20		\$50,000.00	\$1,000,000.00	
<b>Weighted Average Gross Coupon:</b>	4.676	%	1.250	7.875	%
<b>Weighted Average Gross Margin:</b>	2.696	%	1.500	4.500	%
<b>Weighted Average Max Int Rate:</b>	11.003	%	8.500	16.500	%
<b>Weighted Average Min Int Rate:</b>	2.700	%	1.500	6.750	%
<b>Weighted Average Periodic Rate Cap:</b>	1.127	%	1.000	2.500	%
<b>Weighted Average First Rate Cap:</b>	4.253	%	1.000	6.000	%
<b>Weighted Average Original Ltv:</b>	76.34	%	24.84	100.00	%
<b>Weighted Average Fico Score:</b>	656		579	679	
<b>Weighted Average Original Term:</b>	357	months	300	360	months
<b>Weighted Average Remaining Term:</b>	354	months	291	359	months
<b>Weighted Average Seasoning:</b>	2	months	1	11	months
<b>Weighted Average Next Rate Reset:</b>	29	months	1	57	months
<b>Weighted Average Rate Adj Freq:</b>	7	months	1	12	months
<b>Weighted Average First Rate Adj Freq:</b>	31	months	1	60	months
<b>Weighted Average Prepay Term:</b>	34	months	12	60	months
<b>Weighted Average Io Term:</b>	55	months	36	120	months
<b>Top State Concentrations (\$):</b>	63.72 % California, 7.33 % Georgia, 4.66 % South Carolina				
<b>Top Prepay Penalty Concentrations (\$):</b>	77.98 % No Prepayment Penalty, 22.02 % Has Prepayment Penalty				
<b>Top Interest Only Concentrations (\$):</b>	72.37 % IO, 27.63 % Not IO				
<b>Top Hybrid Concentrations (\$):</b>	81.87 % Y, 18.13 % N				
<b>Maximum Zip Code Concentration (\$):</b>	1.78 % 29926 (Hilton Head Island, SC)				
<b>First Pay Date:</b>			Jul 01, 2003	May 01, 2004	
<b>Rate Chg Date:</b>			Jun 01, 2004	Feb 01, 2009	

Group:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
1	248	91,891,928.89	58.85
2	227	64,262,653.10	41.15
<b>Total</b>	475	156,154,581.99	100.00

Originator:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
DOWNEY	248	91,891,928.89	58.85
FNBA	57	13,909,582.99	8.91
MORTGAGE NETWORK	37	12,200,219.07	7.81
AMERICAN MORT EXPRESS	28	5,939,753.00	3.80
BANC MORTGAGE	29	5,649,209.85	3.62
SIERRA PACIFIC	17	4,941,122.62	3.16
SECURED BANKERS	10	4,139,225.00	2.65
PAUL FINANCIAL	11	3,863,985.79	2.47
GMAC	7	3,393,091.95	2.17
METROCITIES	5	3,083,400.00	1.97
HOMESTAR	15	2,651,096.86	1.70
NEW YORK MORTGAGE	7	2,546,430.00	1.63
LUXURY MORTGAGE	2	1,124,250.00	0.72
ELOAN	1	628,260.97	0.40
PINNACLE	1	193,025.00	0.12
<b>Total</b>	475	156,154,581.99	100.00

Servicer:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
DOWNEY	248	91,891,928.89	58.85
GMAC	227	64,262,653.10	41.15
<b>Total</b>	475	156,154,581.99	100.00

Product:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
3/27 6 MO LIBOR IO	237	83,742,764.62	53.63

3/27 6 MO LIBOR	69	20,022,008.96	12.82
6 MO LIBOR IO	51	17,681,888.00	11.32
3/1 YR LIBOR IO	26	7,069,255.79	4.53
3/1 YR LIBOR	18	4,826,886.69	3.09
1 YR CMT	10	4,139,225.00	2.65
5/25 6 MO LIBOR	17	3,847,618.94	2.46
2/28 6 MO LIBOR	12	3,748,353.70	2.40
6 MO LIBOR	10	2,846,725.08	1.82
1 YR LIBOR	6	2,748,816.87	1.76
5/25 6 MO LIBOR IO	9	1,528,081.18	0.98
2/28 6 MO LIBOR IO	4	1,482,744.51	0.95
1 MO LIBOR IO	1	900,000.00	0.58
3/1 YR CMT	1	628,260.97	0.40
5/1 YR LIBOR IO	2	604,000.00	0.39
5/1 YR LIBOR	2	337,951.68	0.22
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

Index:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
6 MO LIBOR	409	134,900,184.99	86.39
1 YR LIBOR	54	15,586,911.03	9.98
1 YR CMT	11	4,767,485.97	3.05
1 MO LIBOR	1	900,000.00	0.58
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

Current Balance (\$):	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
49,929.55 - 100,000.00	21	1,663,643.78	1.07
100,000.01 - 150,000.00	58	7,483,998.31	4.79
150,000.01 - 200,000.00	53	9,317,115.35	5.97
200,000.01 - 250,000.00	55	12,485,199.28	8.00
250,000.01 - 300,000.00	56	15,297,044.65	9.80
300,000.01 - 350,000.00	54	17,323,956.03	11.09
350,000.01 - 400,000.00	45	16,992,111.89	10.88
400,000.01 - 450,000.00	27	11,522,412.81	7.38
450,000.01 - 500,000.00	29	13,870,450.00	8.88
500,000.01 - 550,000.00	18	9,503,646.63	6.09
550,000.01 - 600,000.00	21	12,181,935.57	7.80
600,000.01 - 650,000.00	10	6,376,386.05	4.08
650,000.01 - 700,000.00	7	4,737,499.00	3.03
700,000.01 - 800,000.00	11	8,363,432.64	5.36
800,000.01 - 900,000.00	6	5,182,500.00	3.32

900,000.01 - 1,000,000.00	4	3,853,250.00	2.47
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

<b>Gross Coupon (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance</b>	<b>% of Aggregate</b>
		<b>Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
1.250 - 1.500	9	3,696,875.00	2.37
2.001 - 2.500	2	625,755.48	0.40
2.501 - 3.000	5	2,832,525.08	1.81
3.001 - 3.500	29	11,764,249.59	7.53
3.501 - 4.000	12	4,130,131.74	2.64
4.001 - 4.500	119	44,273,574.61	28.35
4.501 - 5.000	152	51,657,159.57	33.08
5.001 - 5.500	56	15,192,214.39	9.73
5.501 - 6.000	31	8,322,982.74	5.33
6.001 - 6.500	29	6,945,303.72	4.45
6.501 - 7.000	25	5,824,484.64	3.73
7.001 - 7.500	4	459,145.63	0.29
7.501 - 7.875	2	430,179.80	0.28
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

<b>Gross Margin (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance</b>	<b>% of Aggregate</b>
		<b>Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
1.500 - 1.500	1	232,000.00	0.15
1.501 - 2.000	5	2,858,900.00	1.83
2.001 - 2.500	91	28,620,407.70	18.33
2.501 - 3.000	324	111,543,485.63	71.43
3.001 - 3.500	48	10,706,100.13	6.86
3.501 - 4.000	4	1,537,458.53	0.98
4.001 - 4.500	2	656,230.00	0.42
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

<b>Maximum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance</b>	<b>% of Aggregate</b>
		<b>Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
8.500 - 8.500	1	232,000.00	0.15
8.501 - 9.000	1	117,200.00	0.08
9.001 - 9.500	6	1,289,333.67	0.83
9.501 - 10.000	22	5,139,138.55	3.29
10.001 - 10.500	131	48,985,082.93	31.37
10.501 - 11.000	144	52,187,635.09	33.42
11.001 - 11.500	55	14,794,907.19	9.47



11.501 - 12.000	60	17,539,256.07	11.23
12.001 - 12.500	20	4,756,393.80	3.05
12.501 - 13.000	26	8,583,559.06	5.50
13.001 - 16.500	9	2,530,075.63	1.62
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

<b>Minimum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance</b>	<b>% of Aggregate</b>
		<b>Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
1.500 - 1.500	1	232,000.00	0.15
1.501 - 2.000	5	2,858,900.00	1.83
2.001 - 2.500	93	28,863,157.70	18.48
2.501 - 3.000	321	111,090,735.63	71.14
3.001 - 3.500	48	10,706,100.13	6.86
3.501 - 4.000	4	1,537,458.53	0.98
4.001 - 4.500	2	656,230.00	0.42
5.001 - 6.750	1	210,000.00	0.13
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

<b>Periodic Rate Cap (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance</b>	<b>% of Aggregate</b>
		<b>Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
None	35	14,130,831.00	9.05
0.501 - 1.000	383	124,971,278.91	80.03
1.001 - 1.500	1	644,275.08	0.41
1.501 - 2.000	50	13,659,380.13	8.75
2.001 - 2.500	6	2,748,816.87	1.76
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

<b>First Rate Cap (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance</b>	<b>% of Aggregate</b>
		<b>Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
None	35	14,130,831.00	9.05
0.501 - 1.000	58	15,102,089.05	9.67
1.001 - 1.500	1	644,275.08	0.41
1.501 - 2.000	57	14,921,466.25	9.56
2.001 - 2.500	6	2,748,816.87	1.76
2.501 - 3.000	5	1,561,430.00	1.00
3.501 - 4.000	9	1,467,136.86	0.94
4.501 - 5.000	252	92,833,880.57	59.45
5.501 - 6.000	52	12,744,656.31	8.16
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

Original Term:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
300	23	8,733,206.00	5.59
360	452	147,421,375.99	94.41
<b>Total</b>	475	156,154,581.99	100.00

Prepay Term:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
0	351	121,770,681.80	77.98
12	15	4,351,638.33	2.79
24	13	3,833,266.10	2.45
36	83	23,357,539.27	14.96
60	13	2,841,456.49	1.82
<b>Total</b>	475	156,154,581.99	100.00

Remaining Term:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
291 - 300	23	8,733,206.00	5.59
349 - 359	452	147,421,375.99	94.41
<b>Total</b>	475	156,154,581.99	100.00

Rate Adj Freq:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
1	1	900,000.00	0.58
6	409	134,900,184.99	86.39
12	65	20,354,397.00	13.03
<b>Total</b>	475	156,154,581.99	100.00

First Rate Adj Freq:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
1	1	900,000.00	0.58
6	61	20,528,613.08	13.15
12	16	6,888,041.87	4.41
24	16	5,231,098.21	3.35
36	351	116,289,177.03	74.47
60	30	6,317,651.80	4.05

<b>Total</b>	475	156,154,581.99	100.00
			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
<b>Rate Change Date:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
06/01/04 - 06/30/04	9	3,540,700.00	2.27
07/01/04 - 07/31/04	10	3,894,852.11	2.49
08/01/04 - 08/31/04	15	5,742,733.00	3.68
09/01/04 - 09/30/04	16	5,944,107.72	3.81
10/01/04 - 10/31/04	4	1,223,550.00	0.78
11/01/04 - 11/30/04	12	3,332,976.04	2.13
12/01/04 - 12/31/04	1	448,581.53	0.29
01/01/05 - 01/31/05	1	49,929.55	0.03
03/01/05 - 03/31/05	4	1,569,225.00	1.00
04/01/05 - 04/30/05	6	2,570,000.00	1.65
01/01/06 - 01/31/06	3	929,809.68	0.60
02/01/06 - 02/28/06	9	3,099,058.53	1.98
03/01/06 - 03/31/06	4	1,202,230.00	0.77
06/01/06 - 06/30/06	1	227,274.33	0.15
07/01/06 - 07/31/06	1	147,500.00	0.09
08/01/06 - 08/31/06	5	1,146,606.08	0.73
12/01/06 - 12/31/06	17	3,075,228.28	1.97
01/01/07 - 01/31/07	26	6,037,340.80	3.87
02/01/07 - 02/28/07	35	9,509,775.07	6.09
03/01/07 - 03/31/07	183	63,977,350.61	40.97
04/01/07 - 04/30/07	83	32,168,101.86	20.60
01/01/09 - 01/31/09	4	728,088.98	0.47
02/01/09 - 02/28/09	26	5,589,562.82	3.58
<b>Total</b>	475	156,154,581.99	100.00

			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
<b>Original LTV (%):</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
24.84 - 50.00	11	2,627,029.55	1.68
50.01 - 55.00	6	2,603,571.04	1.67
55.01 - 60.00	20	6,415,155.93	4.11
60.01 - 65.00	30	13,020,001.00	8.34
65.01 - 70.00	33	12,744,123.69	8.16
70.01 - 75.00	76	31,977,227.14	20.48
75.01 - 80.00	180	58,275,269.94	37.32
80.01 - 85.00	7	1,996,244.51	1.28
85.01 - 90.00	66	16,959,498.17	10.86
90.01 - 95.00	41	8,700,406.02	5.57
95.01 - 100.00	5	836,055.00	0.54

<b>Total</b>	475	156,154,581.99	100.00
			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
<b>Fico Score:</b>	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
579 - 620	11	4,099,868.77	2.63
621 - 640	89	28,290,183.05	18.12
641 - 660	146	47,943,572.78	30.70
661 - 679	229	75,820,957.39	48.56
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
<b>Interest Only Term:</b>	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
0	145	43,145,847.89	27.63
36	242	86,869,822.73	55.63
60	1	193,025.00	0.12
120	87	25,945,886.37	16.62
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
<b>Loan Purpose:</b>	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
Cash Out Refinance	264	89,894,504.87	57.57
Purchase	155	47,969,591.54	30.72
Rate/Term Refinance	56	18,290,485.58	11.71
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
<b>Occupancy:</b>	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
Primary	442	149,004,114.63	95.42
Non-owner	22	4,086,414.56	2.62
Second Home	11	3,064,052.80	1.96
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
<b>Originator Documentation:</b>	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
Stated Documentation	253	92,511,296.84	59.24
Full Documentation	117	34,861,100.88	22.32

Alternative Documentation	34	10,236,411.75	6.56
No Ratio	32	8,972,022.91	5.75
No Income Verification	24	6,491,324.49	4.16
No Documentation	9	1,805,980.00	1.16
Reduced Documentation	4	766,685.79	0.49
Express Documentation	2	509,759.33	0.33
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

Property Type:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
Single Family	261	85,858,266.50	54.98
Planned Unit Development	116	39,707,728.40	25.43
Condominium	68	20,312,779.86	13.01
Two-to-Four Family	27	9,890,207.23	6.33
Townhouse	2	195,600.00	0.13
Cooperative	1	190,000.00	0.12
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

Prepay:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
No Prepayment Penalty	351	121,770,681.80	77.98
Has Prepayment Penalty	124	34,383,900.19	22.02
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

State:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
California	256	99,498,836.40	63.72
Georgia	57	11,443,723.76	7.33
South Carolina	25	7,274,511.18	4.66
New Jersey	25	6,419,151.57	4.11
Arizona	26	5,468,892.00	3.50
All Others ( 21 ) + DC	86	26,049,467.08	16.68
<b>Total</b>	<b>475</b>	<b>156,154,581.99</b>	<b>100.00</b>

The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein.

**Harborview 2004- 4 Group 1 California Loans  
Various Cutoff Dates**

<b>Total Current Balance:</b>	69,168,039			
<b>Total Original Balance:</b>	69,243,799			
<b>Number Of Loans:</b>	183			
		<b>Minimum</b>	<b>Maximum</b>	
<b>Average Current Balance:</b>	\$377,967.42	\$100,700.00	\$1,275,000.00	
<b>Average Original Amount:</b>	\$378,381.42	\$100,700.00	\$1,275,000.00	
<b>Weighted Average Gross Coupon:</b>	4.086 %	1.250	6.500	%
<b>Weighted Average Gross Margin:</b>	2.353 %	1.500	3.875	%
<b>Weighted Average Max Int Rate:</b>	11.275 %	7.750	13.000	%
<b>Weighted Average Min Int Rate:</b>	2.365 %	1.500	4.625	%
<b>Weighted Average Periodic Rate Cap:</b>	1.884 %	1.000	2.500	%
<b>Weighted Average First Rate Cap:</b>	2.283 %	1.000	6.000	%
<b>Weighted Average Original Ltv:</b>	75.04 %	18.65	95.00	%
<b>Weighted Average Fico Score:</b>	717	622	807	
<b>Weighted Average Original Term:</b>	354 months	300	360	months
<b>Weighted Average Remaining Term:</b>	351 months	297	359	months
<b>Weighted Average Seasoning:</b>	3 months	1	11	months
<b>Weighted Average Next Rate Reset:</b>	23 months	1	57	months
<b>Weighted Average Rate Adj Freq:</b>	10 months	1	12	months
<b>Weighted Average First Rate Adj Freq:</b>	25 months	1	60	months
<b>Weighted Average Prepay Term:</b>	26 months	12	36	months
<b>Weighted Average Io Term:</b>	61 months	36	120	months
<b>Top State Concentrations (\$):</b>	100.00 % California			
<b>Top Prepay Penalty Concentrations (\$):</b>	92.04 % No Prepayment Penalty, 7.96 % Has Prepayment Penalty			
<b>Top Interest Only Concentrations (\$):</b>	62.23 % IO, 37.77 % Not IO			
<b>Top Hybrid Concentrations (\$):</b>	59.90 % Y, 40.10 % N			
<b>Maximum Zip Code Concentration (\$):</b>	1.84 % 92660 (Newport Beach, CA)			
<b>First Pay Date:</b>		Jul 01, 2003	May 01, 2004	
<b>Rate Chg Date:</b>		Jun 01, 2004	Feb 01, 2009	
<b>Mature Date:</b>		Feb 01, 2029	Apr 01, 2034	

Group:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
2	183	69,168,038.69	100.00
<b>Total</b>	183	69,168,038.69	100.00

Originator:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
SIERRA PACIFIC	63	19,246,561.48	27.83
PAUL FINANCIAL	45	15,343,555.73	22.18
SECURED BANKERS	30	12,863,555.00	18.60
METROCITIES	10	8,874,300.00	12.83
GMAC	13	4,811,250.82	6.96
ELOAN	11	4,013,515.66	5.80
FNBA	9	2,829,700.00	4.09
NEW YORK MORTGAGE	1	717,600.00	1.04
LUXURY MORTGAGE	1	468,000.00	0.68
<b>Total</b>	183	69,168,038.69	100.00

Servicer:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
GMAC	183	69,168,038.69	100.00
<b>Total</b>	183	69,168,038.69	100.00

Product:	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
3/1 YR LIBOR IO	92	31,086,619.25	44.94
1 YR CMT	30	12,863,555.00	18.60
6 MO LIBOR IO	9	7,694,700.00	11.12
3/1 YR LIBOR	25	6,563,456.19	9.49
6 MO LIBOR	12	4,482,213.31	6.48
1 MO LIBOR IO	3	2,365,200.00	3.42
3/1 YR CMT	2	953,557.43	1.38
5/25 6 MO LIBOR IO	3	880,000.00	1.27
3/27 6 MO LIBOR IO	2	580,800.00	0.84
2/28 6 MO LIBOR	1	495,000.00	0.72
5/25 6 MO LIBOR	2	439,750.00	0.64

2/28 6 MO LIBOR IO	1	434,150.00	0.63
1 YR LIBOR	1	329,037.51	0.48
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

<b>Index:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance</b>	<b>% of Aggregate</b>
		<b>Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
1 YR LIBOR	118	37,979,112.95	54.91
6 MO LIBOR	30	15,006,613.31	21.70
1 YR CMT	32	13,817,112.43	19.98
1 MO LIBOR	3	2,365,200.00	3.42
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

<b>Current Balance (\$):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance</b>	<b>% of Aggregate</b>
		<b>Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
100,700.00 - 150,000.00	8	1,032,206.52	1.49
150,000.01 - 200,000.00	18	3,277,594.20	4.74
200,000.01 - 250,000.00	23	5,187,281.50	7.50
250,000.01 - 300,000.00	34	9,363,842.34	13.54
300,000.01 - 350,000.00	23	7,524,410.59	10.88
350,000.01 - 400,000.00	13	4,925,355.51	7.12
400,000.01 - 450,000.00	18	7,618,714.53	11.01
450,000.01 - 500,000.00	8	3,795,600.00	5.49
500,000.01 - 550,000.00	9	4,779,100.00	6.91
550,000.01 - 600,000.00	6	3,392,833.50	4.91
600,000.01 - 650,000.00	11	6,979,200.00	10.09
650,000.01 - 700,000.00	2	1,339,200.00	1.94
700,000.01 - 800,000.00	3	2,225,200.00	3.22
800,000.01 - 900,000.00	1	900,000.00	1.30
900,000.01 - 1,000,000.00	1	1,000,000.00	1.45
1,000,000.01 - 1,250,000.00	4	4,552,500.00	6.58
1,250,000.01 - 1,275,000.00	1	1,275,000.00	1.84
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

<b>Gross Coupon (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance</b>	<b>% of Aggregate</b>
		<b>Outstanding as of the Cutoff Date</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>
1.250 - 1.500	26	11,516,725.00	16.65
2.501 - 3.000	12	5,038,632.57	7.28
3.001 - 3.500	18	11,237,190.16	16.25
3.501 - 4.000	2	599,037.51	0.87
4.001 - 4.500	9	3,349,880.00	4.84



4.501 - 5.000	34	11,448,769.51	16.55
5.001 - 5.500	51	16,002,266.40	23.14
5.501 - 6.000	27	8,441,637.54	12.20
6.001 - 6.500	4	1,533,900.00	2.22
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

<b>Gross Margin (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
1.500 - 1.500	1	1,177,500.00	1.70
1.501 - 2.000	4	2,578,200.00	3.73
2.001 - 2.500	143	51,682,318.03	74.72
2.501 - 3.000	29	11,497,940.66	16.62
3.001 - 3.500	5	1,797,930.00	2.60
3.501 - 3.875	1	434,150.00	0.63
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

<b>Maximum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
7.750 - 8.000	1	150,000.00	0.22
9.001 - 9.500	2	636,879.42	0.92
9.501 - 10.000	3	1,152,800.00	1.67
10.001 - 10.500	34	14,466,605.00	20.92
10.501 - 11.000	35	12,681,569.51	18.33
11.001 - 11.500	51	16,002,266.40	23.14
11.501 - 12.000	35	15,668,337.54	22.65
12.001 - 12.500	4	1,533,900.00	2.22
12.501 - 13.000	18	6,875,680.82	9.94
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

<b>Minimum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
1.500 - 1.500	1	1,177,500.00	1.70
1.501 - 2.000	4	2,578,200.00	3.73
2.001 - 2.500	142	51,349,518.03	74.24
2.501 - 3.000	29	11,497,940.66	16.62
3.001 - 3.500	5	1,797,930.00	2.60
3.501 - 4.000	1	434,150.00	0.63
4.501 - 4.625	1	332,800.00	0.48
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Periodic Rate Cap (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
None	43	22,995,764.46	33.25
0.501 - 1.000	10	3,297,700.00	4.77
1.001 - 1.500	12	4,482,213.31	6.48
1.501 - 2.000	117	38,063,323.41	55.03
2.001 - 2.500	1	329,037.51	0.48
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

First Rate Cap (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
None	43	22,995,764.46	33.25
0.501 - 1.000	1	468,000.00	0.68
1.001 - 1.500	12	4,482,213.31	6.48
1.501 - 2.000	113	36,630,523.41	52.96
2.001 - 2.500	1	329,037.51	0.48
4.501 - 5.000	4	1,432,800.00	2.07
5.501 - 6.000	9	2,829,700.00	4.09
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Original Term:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
300	8	7,226,700.00	10.45
360	175	61,941,338.69	89.55
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Prepay Term:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
0	167	63,664,738.69	92.04
12	6	2,106,150.00	3.04
24	1	495,000.00	0.72
36	9	2,902,150.00	4.20
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Remaining Term:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date

297 - 300	8	7,226,700.00	10.45
349 - 359	175	61,941,338.69	89.55
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Rate Adj Freq:	Number of Mortgage Loans	% of Aggregate Principal Balance	
		Outstanding as of the Cutoff Date	Outstanding as of the Cutoff Date
1	3	2,365,200.00	3.42
6	30	15,006,613.31	21.70
12	150	51,796,225.38	74.88
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

First Rate Adj Freq:	Number of Mortgage Loans	% of Aggregate Principal Balance	
		Outstanding as of the Cutoff Date	Outstanding as of the Cutoff Date
1	3	2,365,200.00	3.42
6	21	12,176,913.31	17.60
12	31	13,192,592.51	19.07
24	2	929,150.00	1.34
36	121	39,184,432.87	56.65
60	5	1,319,750.00	1.91
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Rate Change Date:	Number of Mortgage Loans	% of Aggregate Principal Balance	
		Outstanding as of the Cutoff Date	Outstanding as of the Cutoff Date
06/01/04 - 06/30/04	7	3,938,699.01	5.69
07/01/04 - 07/31/04	1	151,442.88	0.22
08/01/04 - 08/31/04	3	2,251,000.00	3.25
09/01/04 - 09/30/04	5	3,171,533.17	4.59
10/01/04 - 10/31/04	7	4,579,628.75	6.62
11/01/04 - 11/30/04	2	778,847.01	1.13
03/01/05 - 03/31/05	12	4,273,005.00	6.18
04/01/05 - 04/30/05	18	8,590,550.00	12.42
02/01/06 - 02/28/06	2	929,150.00	1.34
08/01/06 - 08/31/06	1	236,879.42	0.34
12/01/06 - 12/31/06	8	2,069,829.90	2.99
01/01/07 - 01/31/07	10	2,905,292.49	4.20
02/01/07 - 02/28/07	26	8,428,831.46	12.19
03/01/07 - 03/31/07	75	25,210,799.60	36.45
04/01/07 - 04/30/07	1	332,800.00	0.48
02/01/09 - 02/28/09	5	1,319,750.00	1.91
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Original LTV (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
18.65 - 50.00	6	1,927,682.36	2.79
50.01 - 55.00	4	2,384,450.00	3.45
55.01 - 60.00	3	876,220.00	1.27
60.01 - 65.00	7	3,459,605.61	5.00
65.01 - 70.00	13	3,759,339.48	5.44
70.01 - 75.00	34	17,387,723.95	25.14
75.01 - 80.00	103	35,481,655.39	51.30
80.01 - 85.00	4	1,137,299.99	1.64
85.01 - 90.00	6	1,890,174.40	2.73
90.01 - 95.00	3	863,887.51	1.25
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Fico Score:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
622 - 640	3	1,062,975.00	1.54
641 - 660	11	3,717,329.42	5.37
661 - 680	25	10,617,328.99	15.35
681 - 700	25	8,759,227.47	12.66
701 - 720	31	9,945,423.74	14.38
721 - 740	36	14,779,932.46	21.37
741 - 760	30	11,307,957.44	16.35
761 - 780	10	4,895,915.62	7.08
781 - 800	11	3,765,948.55	5.44
801 - 807	1	316,000.00	0.46
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Interest Only Term:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
0	73	26,126,569.44	37.77
36	90	30,129,169.25	43.56
120	20	12,912,300.00	18.67
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

Loan Purpose:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date

Purchase	90	34,592,033.25	50.01
Rate/Term Refinance	52	20,314,414.01	29.37
Cash Out Refinance	41	14,261,591.43	20.62
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>
			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
<b>Occupancy:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
Primary	168	65,423,142.62	94.59
Non-owner	14	3,546,188.30	5.13
Second Home	1	198,707.77	0.29
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>
			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
<b>Originator Documentation:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
Stated Documentation	82	31,004,484.82	44.82
Full Documentation	52	23,142,605.53	33.46
No Income Verification	16	7,300,400.00	10.55
Reduced Documentation	19	4,925,156.10	7.12
No Documentation	10	1,873,292.24	2.71
Alternative Documentation	2	503,300.00	0.73
No Ratio	2	418,800.00	0.61
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>
			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
<b>Property Type:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
Single Family	127	49,164,877.67	71.08
Planned Unit Development	26	10,132,742.54	14.65
Condominium	19	5,736,634.17	8.29
Two-to-Four Family	9	3,611,084.94	5.22
Deminimus PUD	2	522,699.37	0.76
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>
			<b>% of Aggregate</b>
		<b>Principal Balance</b>	<b>Principal Balance</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Outstanding as of</b>
<b>Prepay:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
No Prepayment Penalty	167	63,664,738.69	92.04
Has Prepayment Penalty	16	5,503,300.00	7.96
<b>Total</b>	<b>183</b>	<b>69,168,038.69</b>	<b>100.00</b>

State:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
California	183	69,168,038.69	100.00
All Others ( 0 )	0	0.00	0.00
<b>Total</b>	183	69,168,038.69	100.00

The information contained herein has been prepared solely for the use of Greenwich Capital Markets, Inc. and has not been independently verified by Greenwich Capital Markets, Inc. Accordingly, Greenwich Capital Markets, Inc. makes no express or implied representations or warranties of any kind and expressly disclaims all liability for any use or misuse of the contents hereof. Greenwich Capital Markets, Inc. assumes no responsibility for the accuracy of any material contained herein.

**Harborview 2004- 4 Group 1 with Fico < 675  
Various Cutoff Dates**

<b>Total Current Balance:</b>	55,054,166			
<b>Total Original Balance:</b>	55,100,617			
<b>Number Of Loans:</b>	191			
		<b>Minimum</b>	<b>Maximum</b>	
<b>Average Current Balance:</b>	\$288,241.71	\$49,929.55	\$900,000.00	
<b>Average Original Amount:</b>	\$288,484.91	\$50,000.00	\$900,000.00	
<b>Weighted Average Gross Coupon:</b>	4.705 %	1.250	7.875	%
<b>Weighted Average Gross Margin:</b>	2.593 %	1.750	4.500	%
<b>Weighted Average Max Int Rate:</b>	11.562 %	9.000	16.500	%
<b>Weighted Average Min Int Rate:</b>	2.605 %	1.750	6.750	%
<b>Weighted Average Periodic Rate Cap:</b>	1.375 %	1.000	2.500	%
<b>Weighted Average First Rate Cap:</b>	2.828 %	1.000	6.000	%
<b>Weighted Average Original Ltv:</b>	77.89 %	24.84	100.00	%
<b>Weighted Average Fico Score:</b>	657	617	674	
<b>Weighted Average Original Term:</b>	352 months	300	360	months
<b>Weighted Average Remaining Term:</b>	349 months	291	359	months
<b>Weighted Average Seasoning:</b>	4 months	1	11	months
<b>Weighted Average Next Rate Reset:</b>	22 months	1	57	months
<b>Weighted Average Rate Adj Freq:</b>	8 months	1	12	months
<b>Weighted Average First Rate Adj Freq:</b>	25 months	1	60	months
<b>Weighted Average Prepay Term:</b>	32 months	12	60	months
<b>Weighted Average Io Term:</b>	91 months	36	120	months
<b>Top State Concentrations (\$):</b>	25.83 % California, 17.06 % Georgia, 11.12 % New Jersey			
<b>Top Prepay Penalty Concentrations (\$):</b>	77.35 % No Prepayment Penalty, 22.65 % Has Prepayment Penalty			
<b>Top Interest Only Concentrations (\$):</b>	59.15 % IO, 40.85 % Not IO			
<b>Top Hybrid Concentrations (\$):</b>	55.35 % Y, 44.65 % N			
<b>Maximum Zip Code Concentration (\$):</b>	3.48 % 29926 (Hilton Head Island, SC)			
<b>First Pay Date:</b>		Jul 01, 2003	May 01, 2004	
<b>Rate Chg Date:</b>		Jun 01, 2004	Feb 01, 2009	
<b>Mature Date:</b>		Aug 01, 2028	Apr 01, 2034	

<b>Group:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
2	191	55,054,166.21	100.00
<b>Total</b>	191	55,054,166.21	100.00

<b>Originator:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
FNBA	48	11,310,349.90	20.54
MORTGAGE NETWORK	26	8,988,944.07	16.33
BANC MORTGAGE	27	5,262,407.02	9.56
AMERICAN MORT EXPRESS	21	4,736,003.00	8.60
SIERRA PACIFIC	16	4,695,422.62	8.53
SECURED BANKERS	10	4,139,225.00	7.52
PAUL FINANCIAL	10	3,447,985.79	6.26
GMAC	7	3,393,091.95	6.16
METROCITIES	5	3,083,400.00	5.60
HOMESTAR	13	2,446,136.86	4.44
NEW YORK MORTGAGE	6	2,426,950.00	4.41
LUXURY MORTGAGE	2	1,124,250.00	2.04
<b>Total</b>	191	55,054,166.21	100.00

<b>Servicer:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
GMAC	191	55,054,166.21	100.00
<b>Total</b>	191	55,054,166.21	100.00

<b>Product:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
6 MO LIBOR IO	39	14,339,513.00	26.05
3/27 6 MO LIBOR IO	41	8,084,348.70	14.68
3/1 YR LIBOR IO	21	5,970,505.79	10.84
3/1 YR LIBOR	17	4,582,886.69	8.32
1 YR CMT	10	4,139,225.00	7.52
5/25 6 MO LIBOR	15	3,414,071.60	6.20
1 YR LIBOR	6	2,748,816.87	4.99



2/28 6 MO LIBOR	9	2,549,365.17	4.63
6 MO LIBOR	8	2,455,125.08	4.46
3/27 6 MO LIBOR	9	2,263,555.94	4.11
2/28 6 MO LIBOR IO	4	1,482,744.51	2.69
5/25 6 MO LIBOR IO	7	1,182,056.18	2.15
1 MO LIBOR IO	1	900,000.00	1.63
5/1 YR LIBOR IO	2	604,000.00	1.10
5/1 YR LIBOR	2	337,951.68	0.61
<b>Total</b>	191	55,054,166.21	100.00

Index:	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
6 MO LIBOR	132	35,770,780.18	64.97
1 YR LIBOR	48	14,244,161.03	25.87
1 YR CMT	10	4,139,225.00	7.52
1 MO LIBOR	1	900,000.00	1.63
<b>Total</b>	191	55,054,166.21	100.00

Current Balance (\$):	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
49,929.55 - 100,000.00	12	890,829.02	1.62
100,000.01 - 150,000.00	36	4,596,201.72	8.35
150,000.01 - 200,000.00	25	4,406,990.35	8.00
200,000.01 - 250,000.00	25	5,601,305.95	10.17
250,000.01 - 300,000.00	20	5,522,464.17	10.03
300,000.01 - 350,000.00	17	5,446,057.68	9.89
350,000.01 - 400,000.00	14	5,211,911.89	9.47
400,000.01 - 450,000.00	11	4,721,030.04	8.58
450,000.01 - 500,000.00	9	4,266,950.00	7.75
500,000.01 - 550,000.00	8	4,262,146.63	7.74
550,000.01 - 600,000.00	1	588,571.04	1.07
600,000.01 - 650,000.00	4	2,572,125.08	4.67
650,000.01 - 700,000.00	2	1,332,250.00	2.42
700,000.01 - 800,000.00	4	2,997,832.64	5.45
800,000.01 - 900,000.00	3	2,637,500.00	4.79
<b>Total</b>	191	55,054,166.21	100.00

Gross Coupon (%):	Number of Mortgage Loans	Principal Balance	% of Aggregate
		Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
1.250 - 1.500	9	3,696,875.00	6.71

2.001 - 2.500	1	393,755.48	0.72
2.501 - 3.000	5	2,832,525.08	5.14
3.001 - 3.500	24	10,210,943.59	18.55
3.501 - 4.000	7	2,071,631.74	3.76
4.001 - 4.500	11	2,781,383.80	5.05
4.501 - 5.000	30	6,808,324.65	12.37
5.001 - 5.500	32	8,661,418.43	15.73
5.501 - 6.000	21	6,279,983.18	11.41
6.001 - 6.500	25	6,013,503.72	10.92
6.501 - 7.000	21	4,594,496.11	8.35
7.001 - 7.500	3	279,145.63	0.51
7.501 - 7.875	2	430,179.80	0.78
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>

<b>Gross Margin (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
1.750 - 2.000	5	2,858,900.00	5.19
2.001 - 2.500	81	26,058,738.87	47.33
2.501 - 3.000	60	15,157,577.21	27.53
3.001 - 3.500	42	9,655,500.13	17.54
3.501 - 4.000	2	786,700.00	1.43
4.001 - 4.500	1	536,750.00	0.97
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>

<b>Maximum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
9.000 - 9.000	1	117,200.00	0.21
9.001 - 9.500	6	1,289,333.67	2.34
9.501 - 10.000	15	2,845,975.72	5.17
10.001 - 10.500	22	7,380,892.12	13.41
10.501 - 11.000	24	7,573,463.00	13.76
11.001 - 11.500	31	8,131,011.23	14.77
11.501 - 12.000	45	13,942,950.51	25.33
12.001 - 12.500	17	4,069,693.80	7.39
12.501 - 13.000	23	7,473,050.53	13.57
13.001 - 16.500	7	2,230,595.63	4.05
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>

<b>Minimum Rate (%):</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>

1.750 - 2.000	5	2,858,900.00	5.19
2.001 - 2.500	83	26,301,488.87	47.77
2.501 - 3.000	57	14,704,827.21	26.71
3.001 - 3.500	42	9,655,500.13	17.54
3.501 - 4.000	2	786,700.00	1.43
4.001 - 4.500	1	536,750.00	0.97
5.001 - 6.750	1	210,000.00	0.38
<b>Total</b>	191	55,054,166.21	100.00

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Periodic Rate Cap (%):</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
None	30	12,577,525.00	22.85
0.501 - 1.000	112	27,588,205.10	50.11
1.001 - 1.500	1	644,275.08	1.17
1.501 - 2.000	42	11,495,344.16	20.88
2.001 - 2.500	6	2,748,816.87	4.99
<b>Total</b>	191	55,054,166.21	100.00

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>First Rate Cap (%):</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
None	30	12,577,525.00	22.85
0.501 - 1.000	48	12,676,320.05	23.03
1.001 - 1.500	1	644,275.08	1.17
1.501 - 2.000	48	12,715,792.45	23.10
2.001 - 2.500	6	2,748,816.87	4.99
2.501 - 3.000	4	1,441,950.00	2.62
3.501 - 4.000	8	1,355,136.86	2.46
4.501 - 5.000	4	941,951.68	1.71
5.501 - 6.000	42	9,952,398.22	18.08
<b>Total</b>	191	55,054,166.21	100.00

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Original Term:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
300	18	7,179,900.00	13.04
360	173	47,874,266.21	86.96
<b>Total</b>	191	55,054,166.21	100.00

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
		<b>Outstanding as of</b>	<b>Outstanding as of</b>

<b>Prepay Term:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
0	141	42,583,714.61	77.35
12	13	3,463,129.80	6.29
24	8	2,016,890.14	3.66
36	19	4,675,000.17	8.49
60	10	2,315,431.49	4.21
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>

<b>Remaining Term:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
291 - 300	18	7,179,900.00	13.04
349 - 359	173	47,874,266.21	86.96
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>

<b>Rate Adj Freq:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
1	1	900,000.00	1.63
6	132	35,770,780.18	64.97
12	58	18,383,386.03	33.39
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>

<b>First Rate Adj Freq:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
1	1	900,000.00	1.63
6	47	16,794,638.08	30.51
12	16	6,888,041.87	12.51
24	13	4,032,109.68	7.32
36	88	20,901,297.12	37.96
60	26	5,538,079.46	10.06
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>

<b>Rate Change Date:</b>	<b>Number of Mortgage Loans</b>	<b>Principal Balance Outstanding as of the Cutoff Date</b>	<b>% of Aggregate</b>
			<b>Principal Balance Outstanding as of the Cutoff Date</b>
06/01/04 - 06/30/04	8	3,456,200.00	6.28
07/01/04 - 07/31/04	7	2,922,052.11	5.31
08/01/04 - 08/31/04	14	5,310,733.00	9.65
09/01/04 - 09/30/04	13	5,421,407.72	9.85
10/01/04 - 10/31/04	2	666,400.00	1.21

11/01/04 - 11/30/04	8	2,168,151.04	3.94
12/01/04 - 12/31/04	1	448,581.53	0.81
01/01/05 - 01/31/05	1	49,929.55	0.09
03/01/05 - 03/31/05	4	1,569,225.00	2.85
04/01/05 - 04/30/05	6	2,570,000.00	4.67
01/01/06 - 01/31/06	3	929,809.68	1.69
02/01/06 - 02/28/06	7	2,019,550.00	3.67
03/01/06 - 03/31/06	3	1,082,750.00	1.97
06/01/06 - 06/30/06	1	227,274.33	0.41
07/01/06 - 07/31/06	1	147,500.00	0.27
08/01/06 - 08/31/06	5	1,146,606.08	2.08
12/01/06 - 12/31/06	15	2,821,525.45	5.12
01/01/07 - 01/31/07	24	5,316,119.83	9.66
02/01/07 - 02/28/07	16	3,641,604.82	6.61
03/01/07 - 03/31/07	26	7,600,666.61	13.81
01/01/09 - 01/31/09	4	728,088.98	1.32
02/01/09 - 02/28/09	22	4,809,990.48	8.74
<b>Total</b>	191	55,054,166.21	100.00

Original LTV (%):	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
24.84 - 50.00	5	1,490,029.55	2.71
50.01 - 55.00	2	1,136,571.04	2.06
55.01 - 60.00	7	2,969,275.08	5.39
60.01 - 65.00	9	3,714,976.00	6.75
65.01 - 70.00	6	1,735,126.68	3.15
70.01 - 75.00	24	9,398,153.14	17.07
75.01 - 80.00	72	19,610,960.89	35.62
80.01 - 85.00	3	894,994.51	1.63
85.01 - 90.00	29	6,825,842.30	12.40
90.01 - 95.00	32	6,925,237.02	12.58
95.01 - 100.00	2	353,000.00	0.64
<b>Total</b>	191	55,054,166.21	100.00

Fico Score:	Number of Mortgage Loans	Principal Balance Outstanding as of the Cutoff Date	% of Aggregate Principal Balance Outstanding as of the Cutoff Date
617 - 620	4	1,283,868.77	2.33
621 - 640	26	7,325,384.74	13.31
641 - 660	63	16,337,337.17	29.68
661 - 674	98	30,107,575.53	54.69
<b>Total</b>	191	55,054,166.21	100.00

	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
<b>Interest Only Term:</b>			
0	76	22,490,998.03	40.85
36	46	11,133,316.81	20.22
120	69	21,429,851.37	38.93
<b>Total</b>	191	55,054,166.21	100.00

	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
<b>Loan Purpose:</b>			
Cash Out Refinance	71	20,899,427.11	37.96
Purchase	76	19,075,953.52	34.65
Rate/Term Refinance	44	15,078,785.58	27.39
<b>Total</b>	191	55,054,166.21	100.00

	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
<b>Occupancy:</b>			
Primary	175	51,514,583.61	93.57
Non-owner	11	2,199,979.80	4.00
Second Home	5	1,339,602.80	2.43
<b>Total</b>	191	55,054,166.21	100.00

	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
<b>Originator Documentation:</b>			
Full Documentation	86	25,496,373.55	46.31
Stated Documentation	48	14,378,034.49	26.12
No Ratio	25	7,093,197.91	12.88
No Income Verification	21	5,871,124.49	10.66
No Documentation	6	1,260,800.00	2.29
Reduced Documentation	3	607,085.79	1.10
Alternative Documentation	2	347,549.98	0.63
<b>Total</b>	191	55,054,166.21	100.00

	Number of Mortgage Loans	% of Aggregate	
		Principal Balance Outstanding as of the Cutoff Date	Principal Balance Outstanding as of the Cutoff Date
<b>Property Type:</b>			
Single Family	97	28,561,782.54	51.88
Planned Unit Development	53	15,036,107.54	27.31

Condominium	22	6,522,744.86	11.85
Two-to-Four Family	17	4,663,531.27	8.47
Cooperative	1	190,000.00	0.35
Townhouse	1	80,000.00	0.15
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>Prepay:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
No Prepayment Penalty	141	42,583,714.61	77.35
Has Prepayment Penalty	50	12,470,451.60	22.65
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>

		<b>Principal Balance</b>	<b>% of Aggregate</b>
	<b>Number of</b>	<b>Outstanding as of</b>	<b>Principal Balance</b>
<b>State:</b>	<b>Mortgage Loans</b>	<b>the Cutoff Date</b>	<b>Outstanding as of</b>
		<b>the Cutoff Date</b>	<b>the Cutoff Date</b>
California	36	14,218,633.41	25.83
Georgia	47	9,393,299.96	17.06
New Jersey	23	6,121,674.35	11.12
South Carolina	17	4,804,386.18	8.73
New York	10	3,634,254.55	6.60
Massachusetts	8	2,984,706.06	5.42
Arizona	8	1,949,187.00	3.54
All Others ( 18 ) + DC	42	11,948,024.70	21.70
<b>Total</b>	<b>191</b>	<b>55,054,166.21</b>	<b>100.00</b>