

Aurora Loan Services

Risk Review

January 2008

LEHMAN BROTHERS

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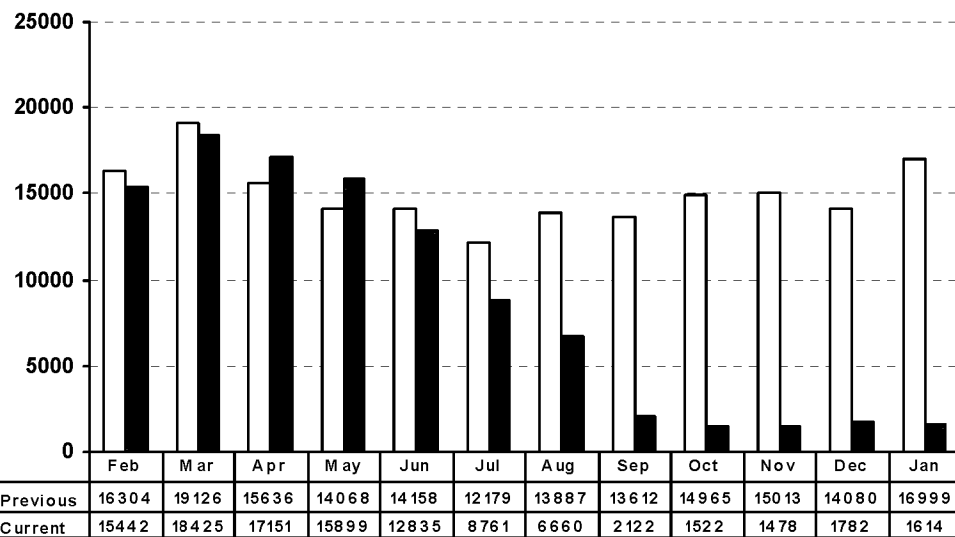
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Aurora Originations

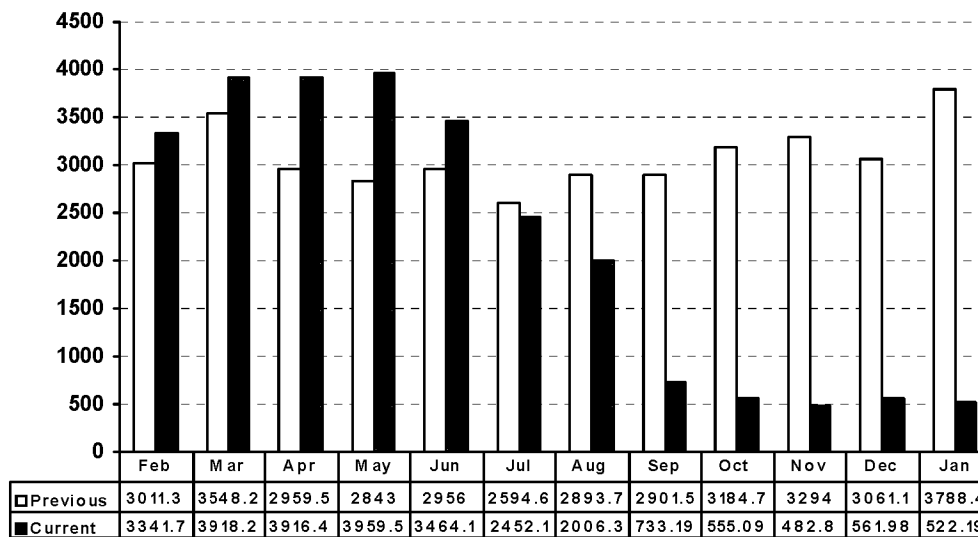
LEHMAN BROTHERS

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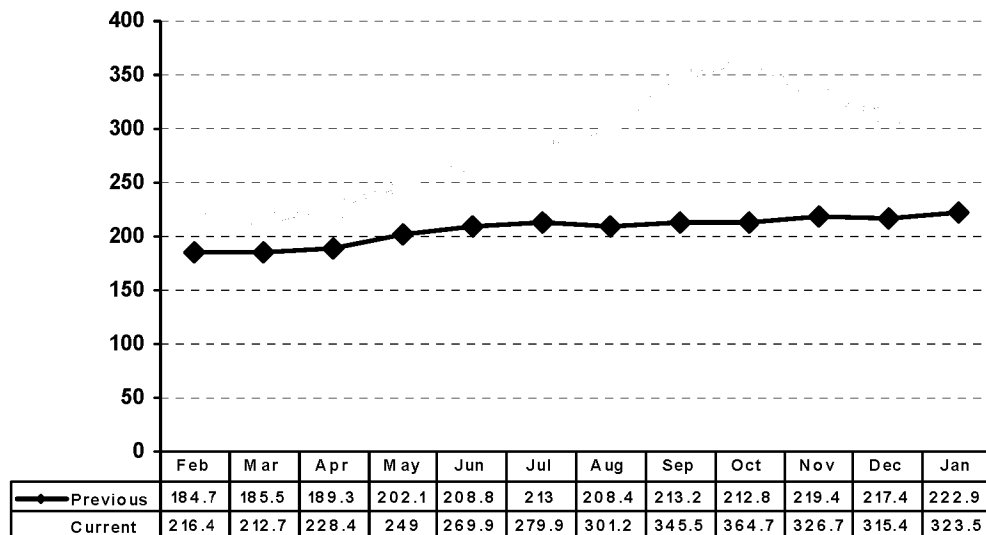
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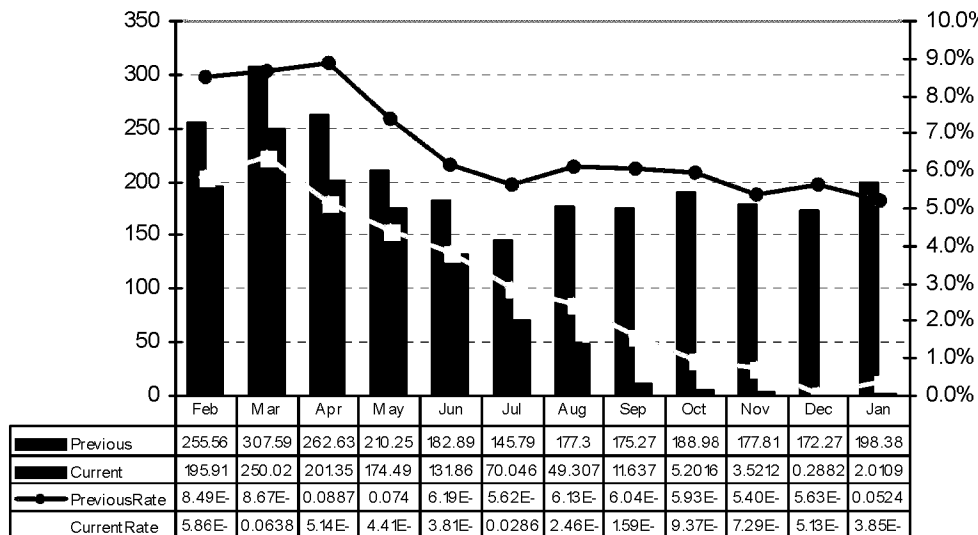
Original Balances



Average Balances

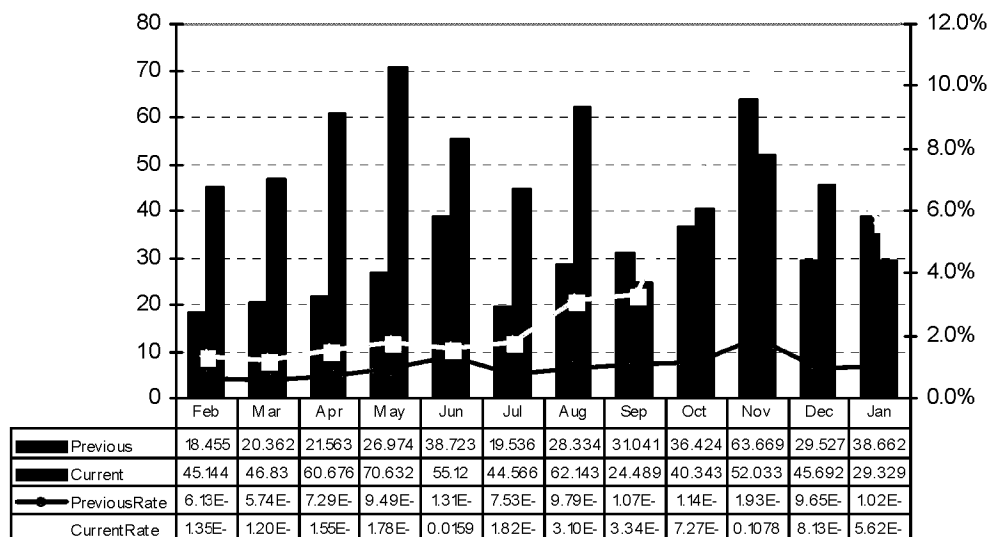


Original 2nd Liens

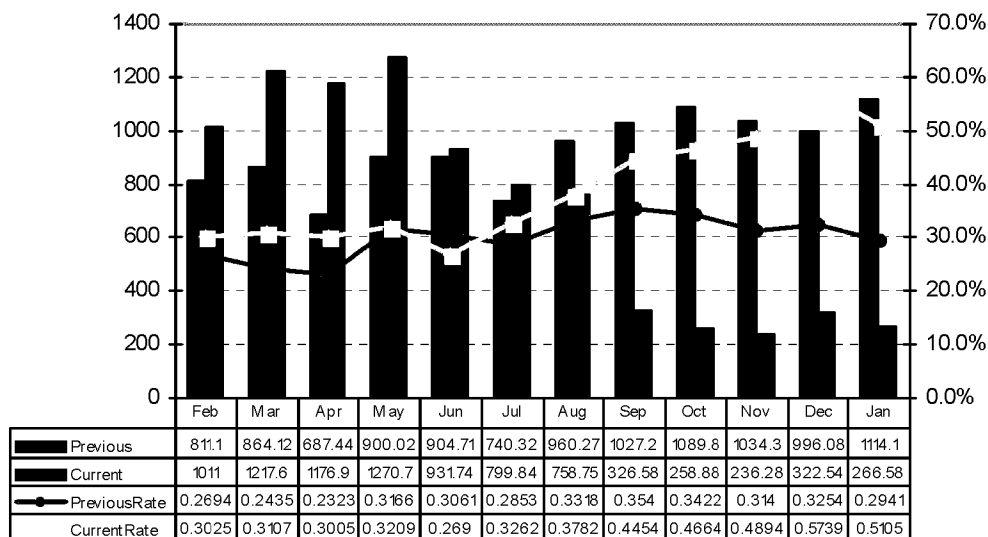


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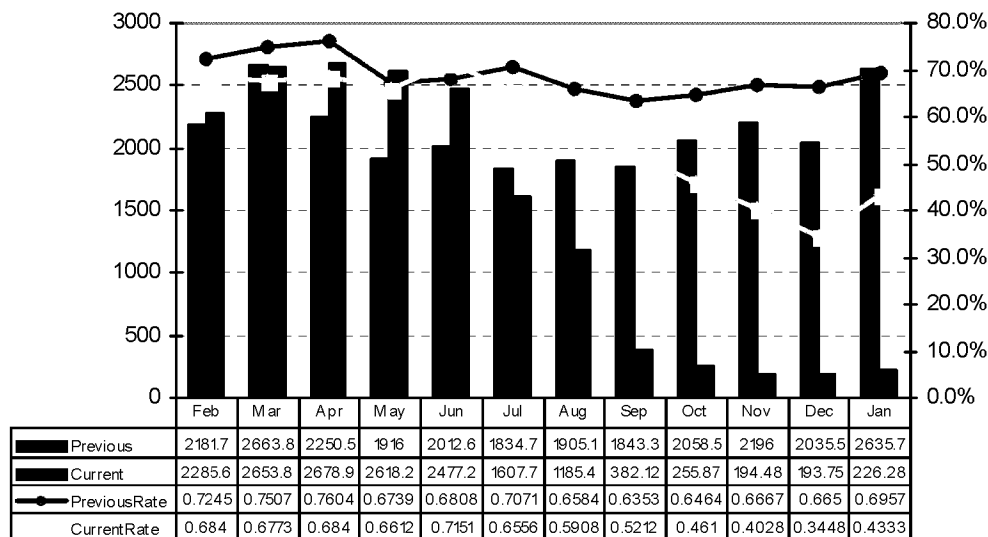
Original Retail



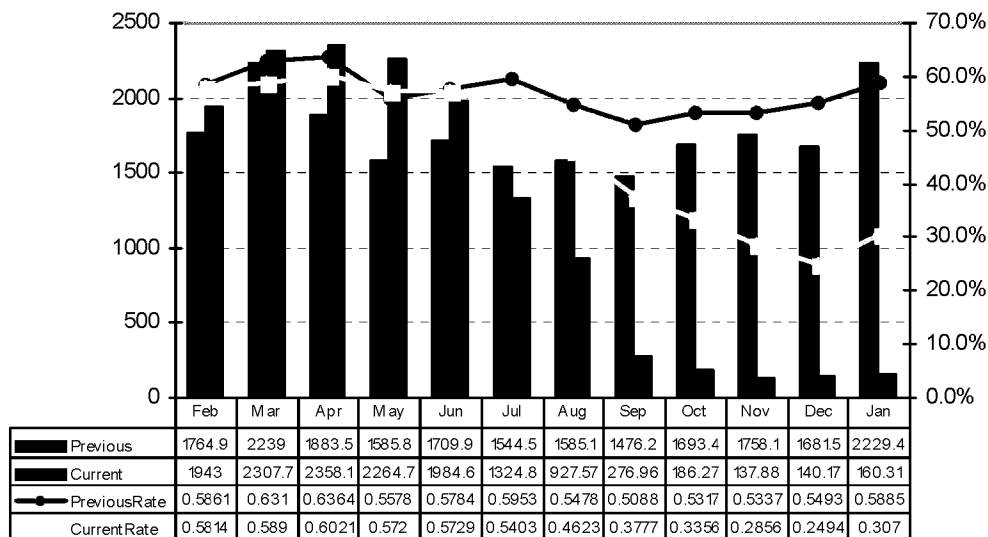
Original Wholesale



Original Conduit

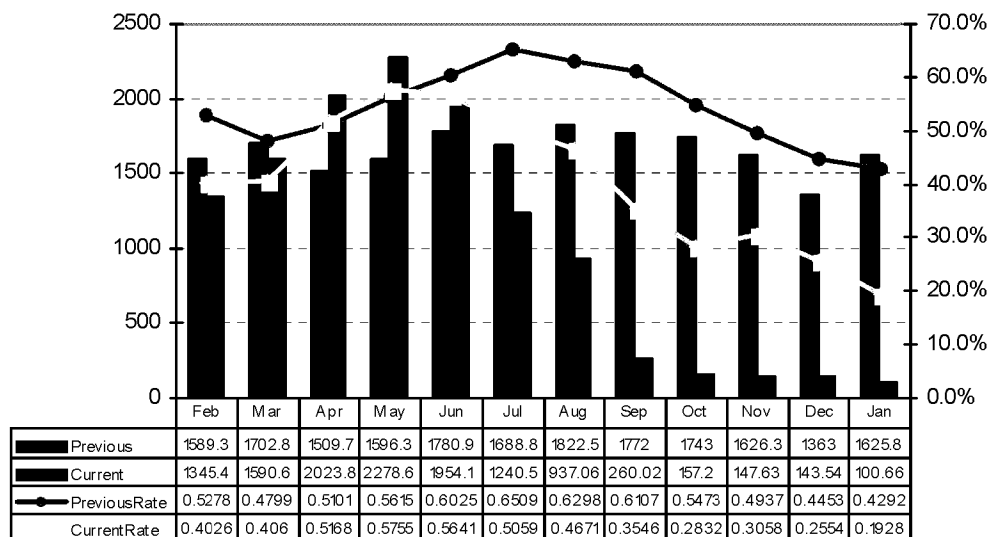


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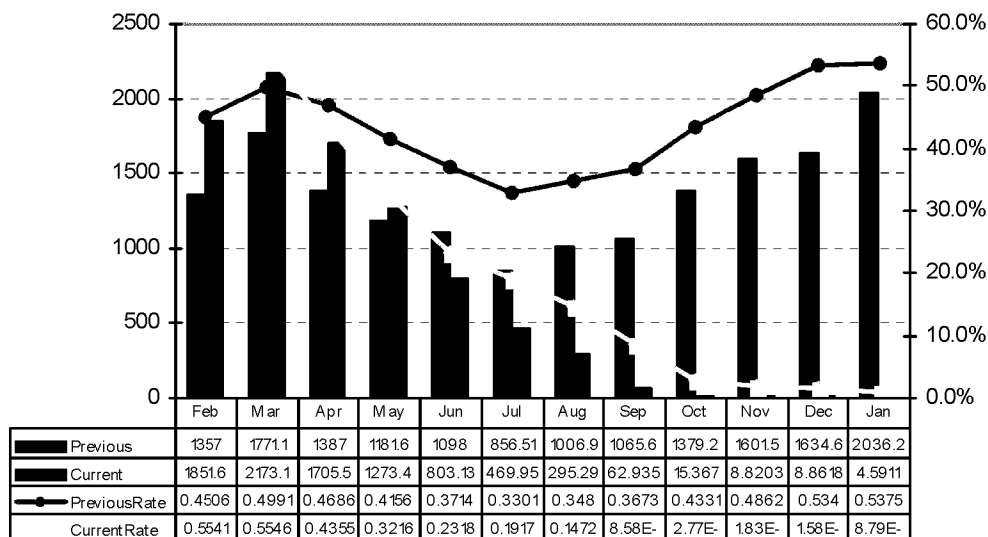


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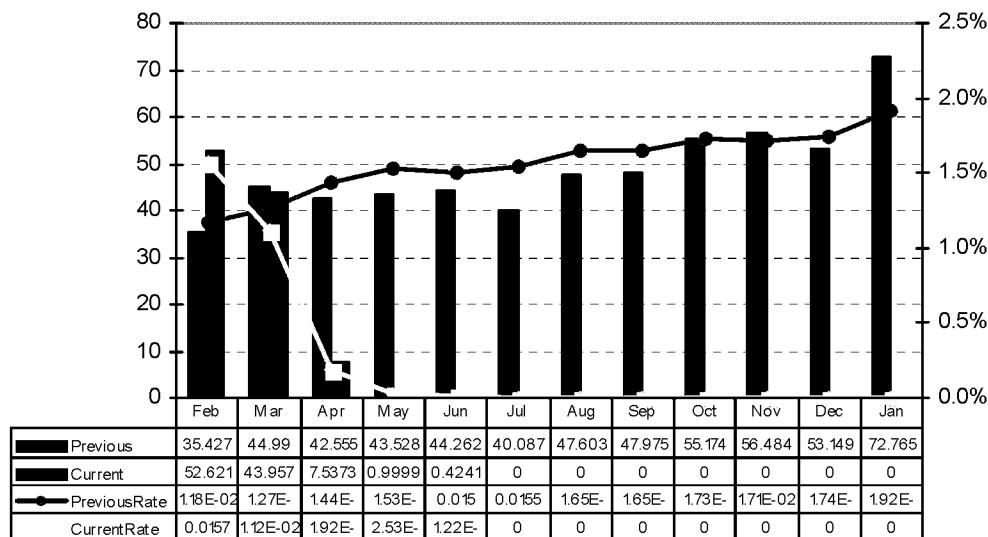
Original Alt-A



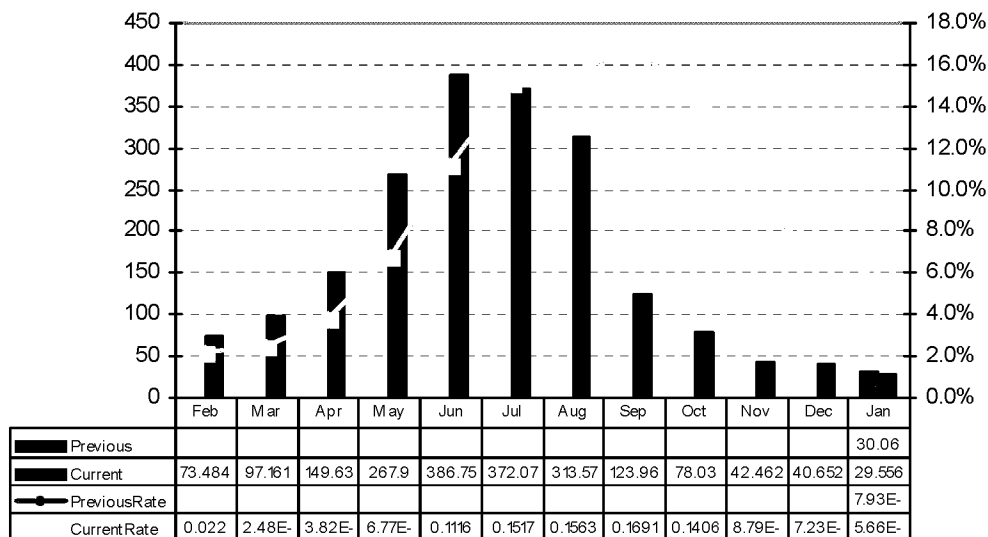
Original Mortgage Maker



Original Expanded Options

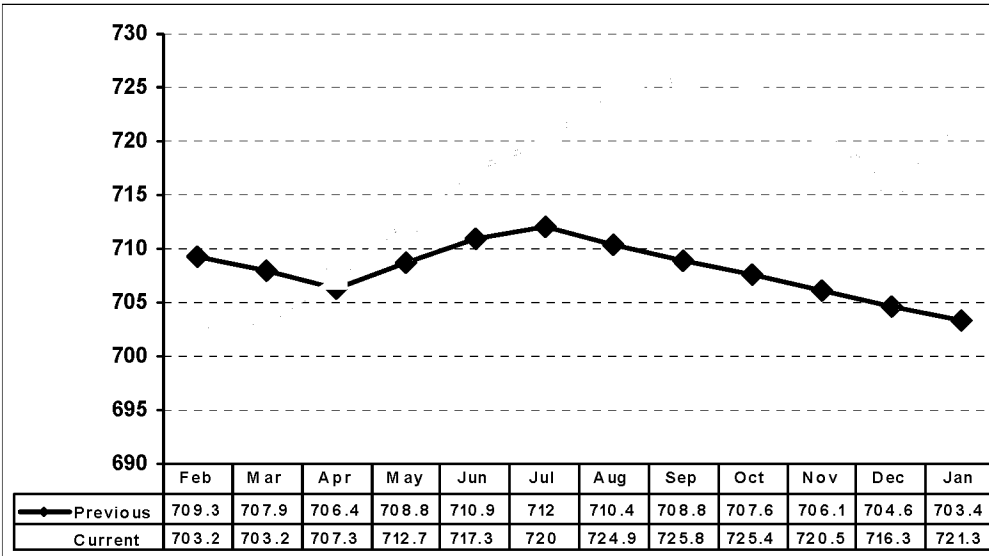


Original Choice Advantage

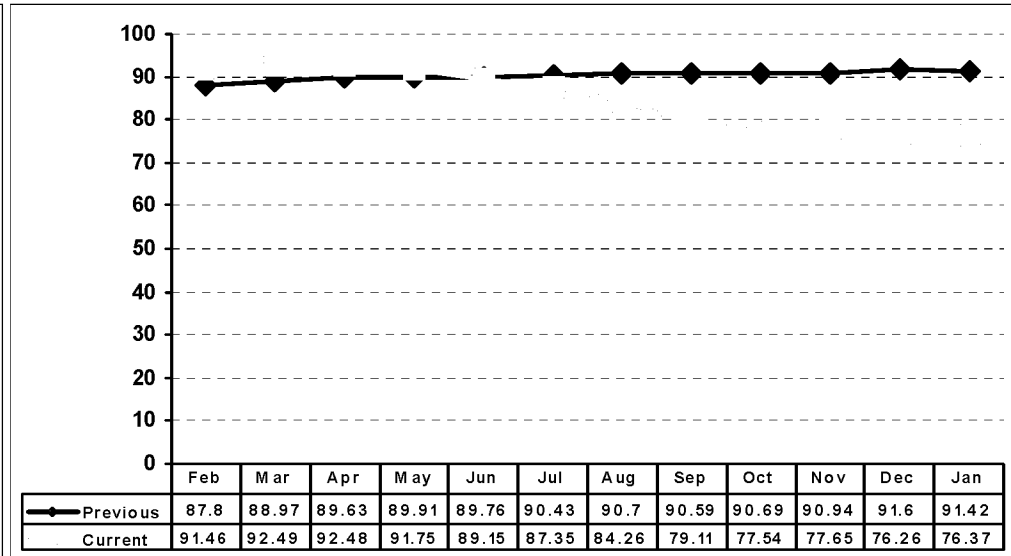


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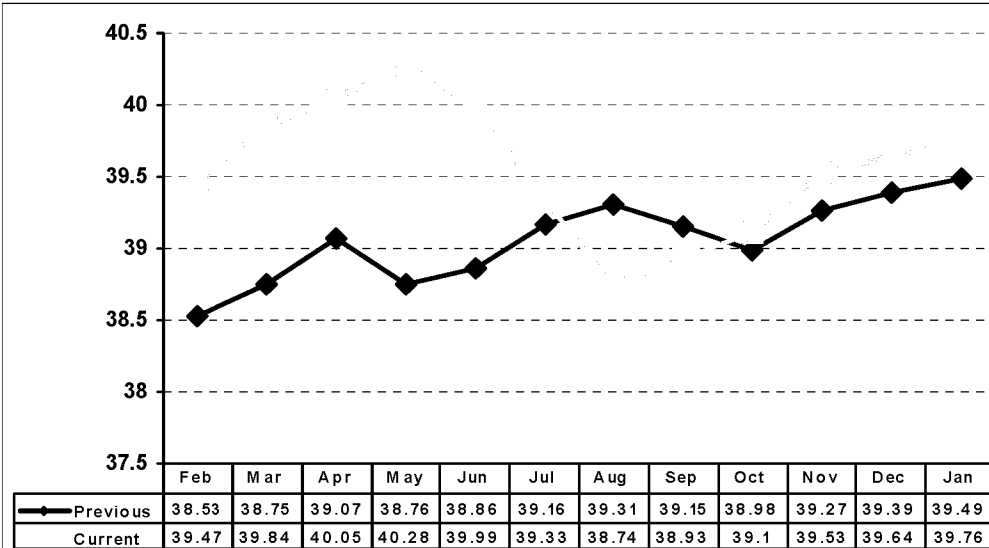
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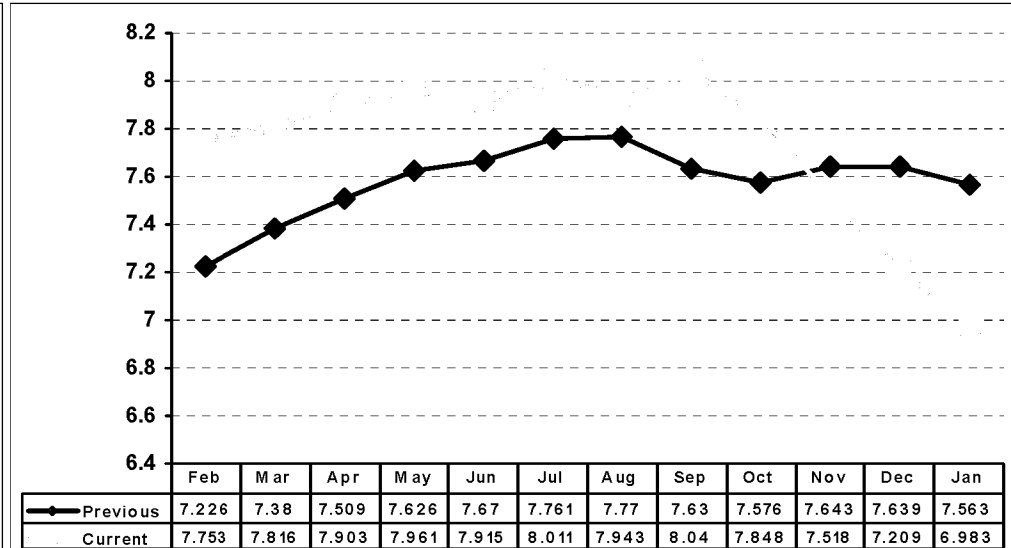
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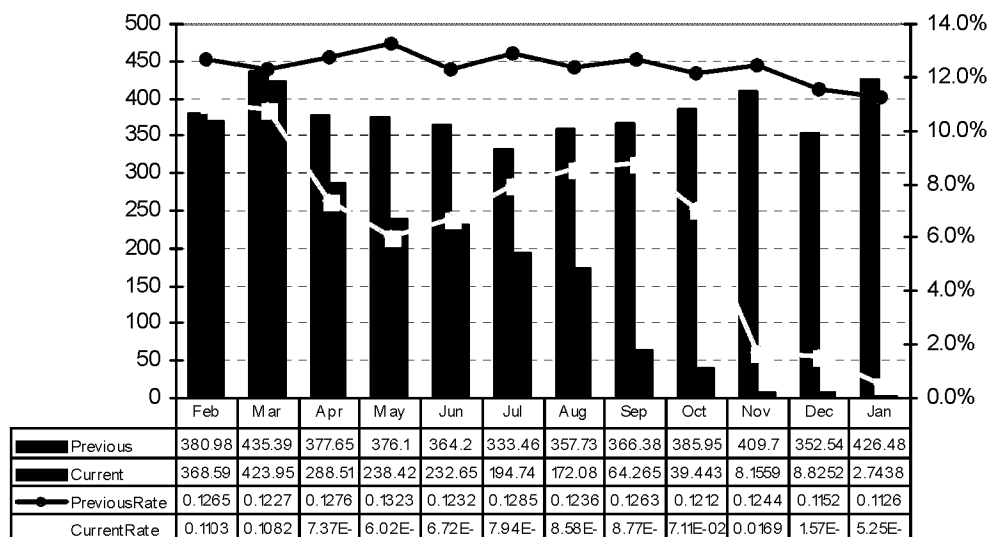


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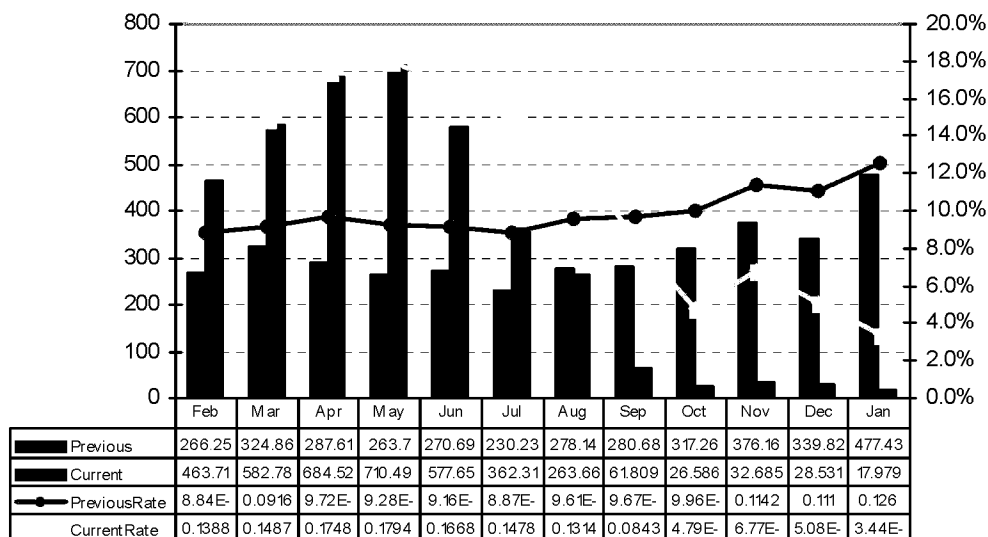


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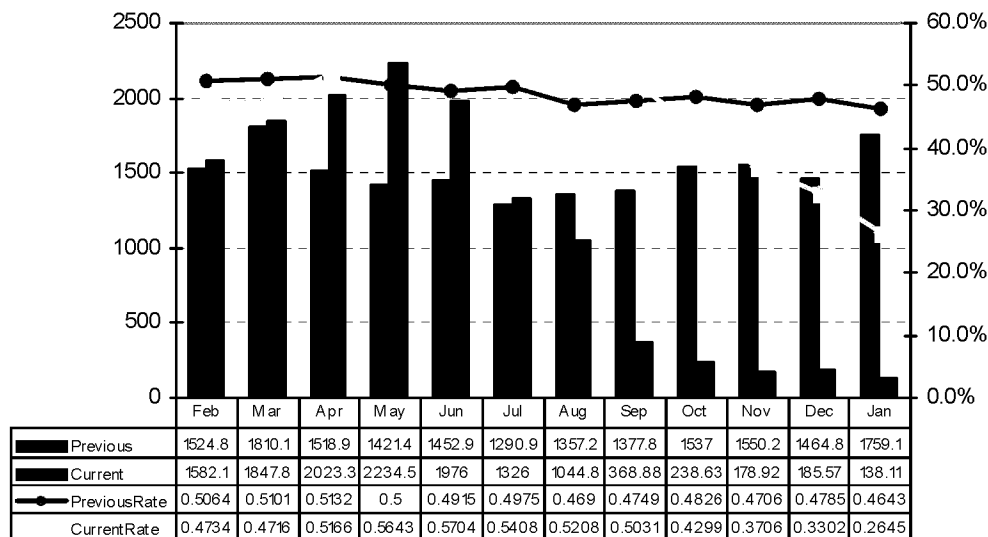
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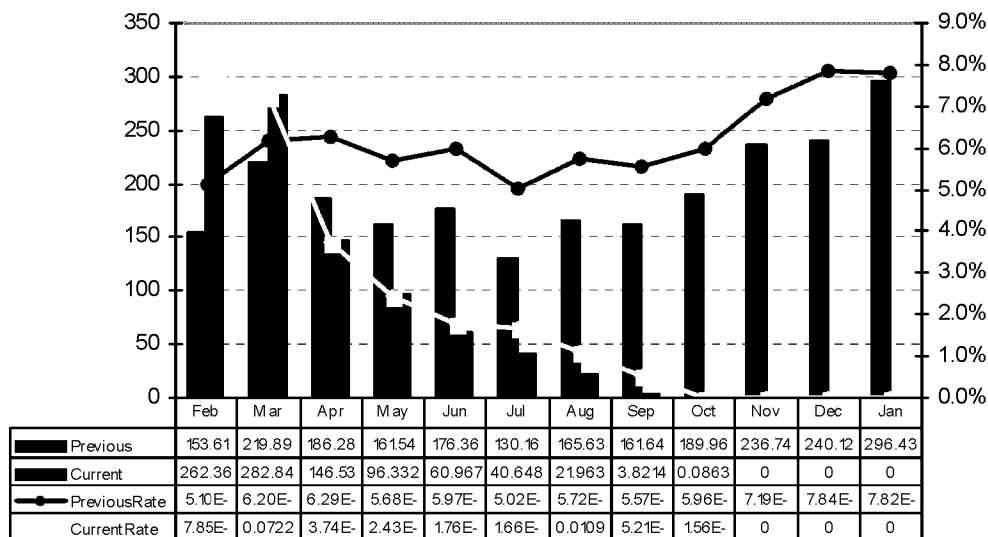
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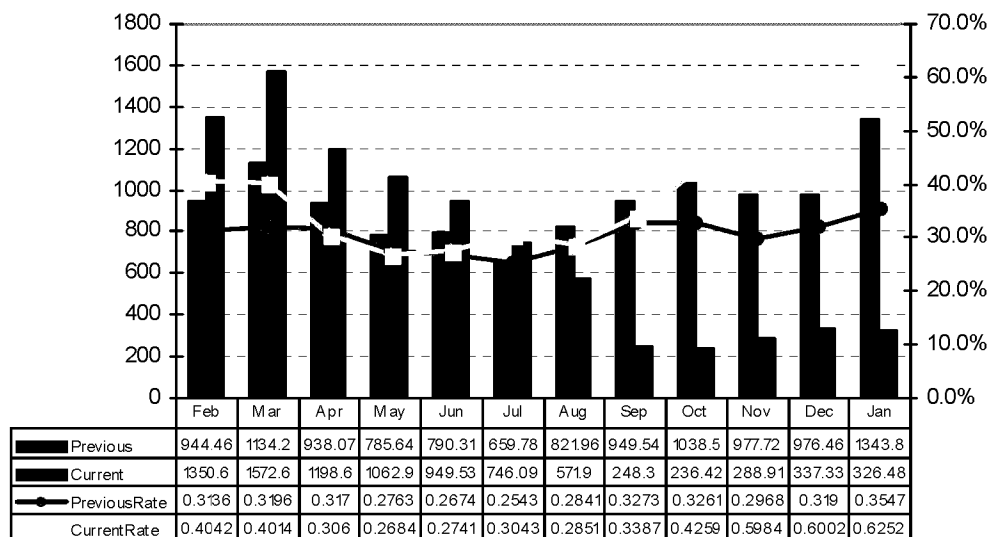


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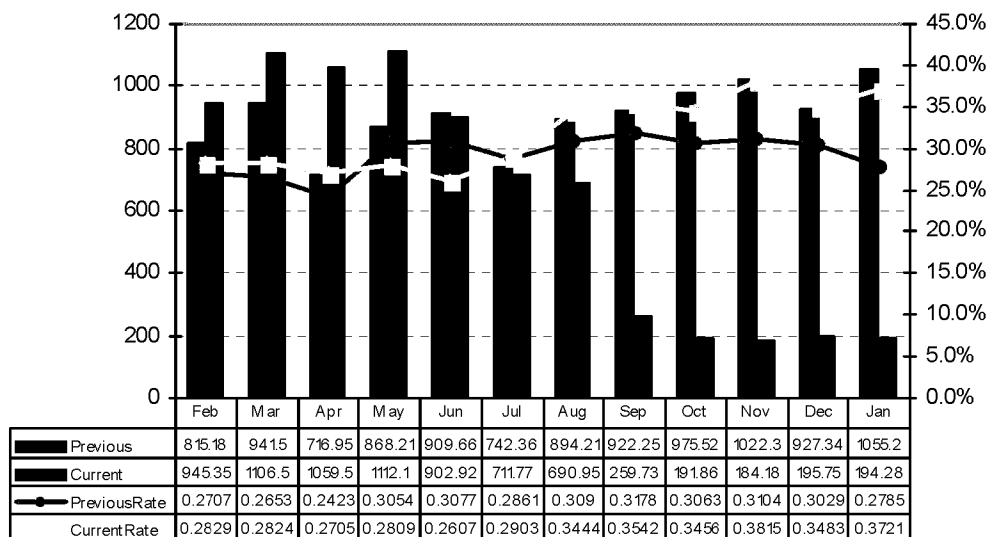


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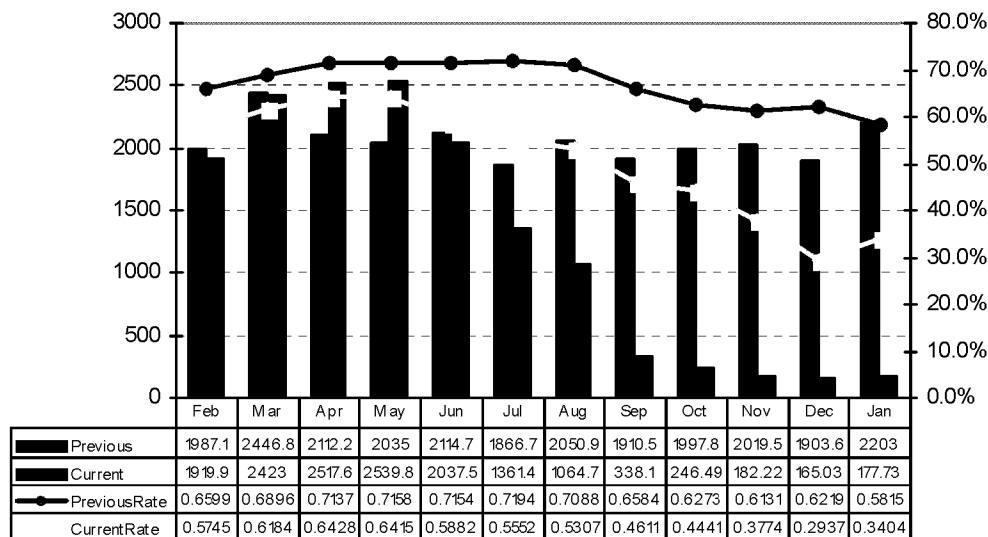
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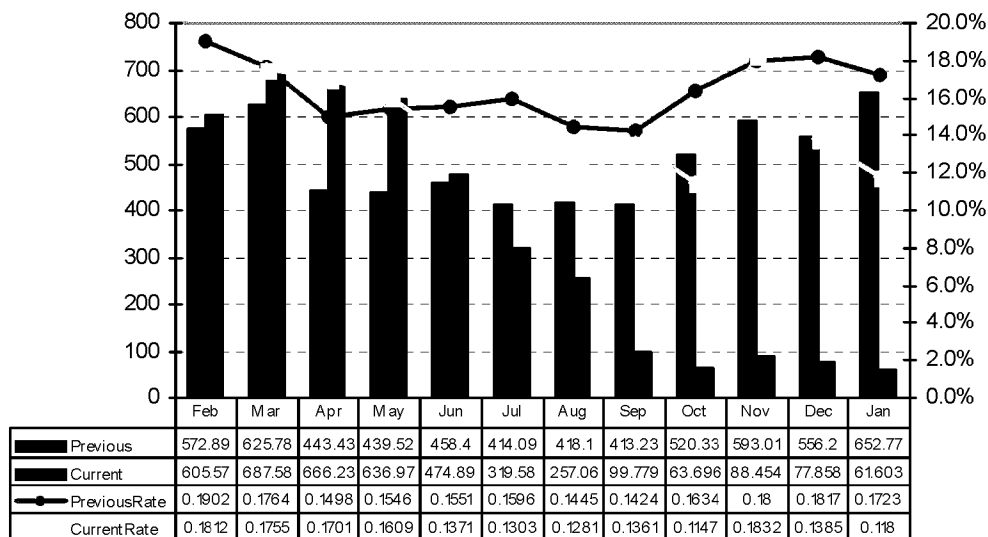
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Original Purchases

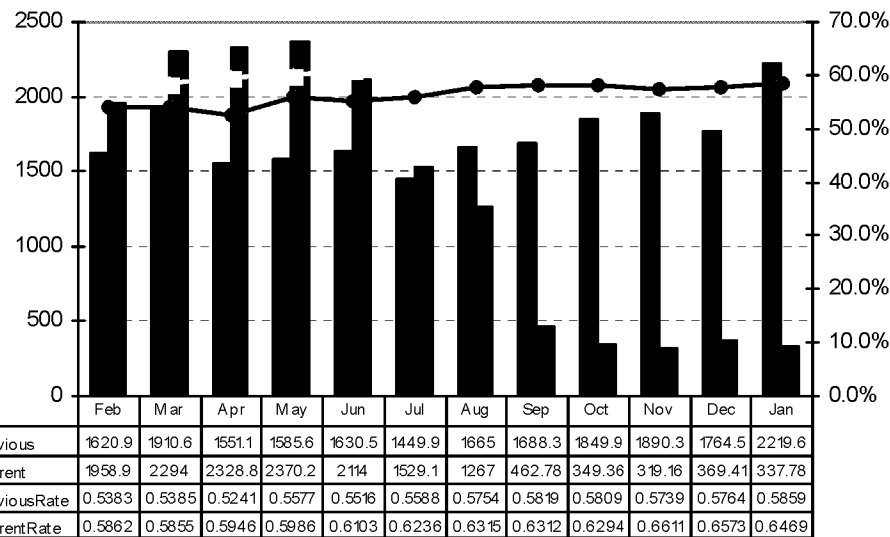


Original Non Owner Occupied

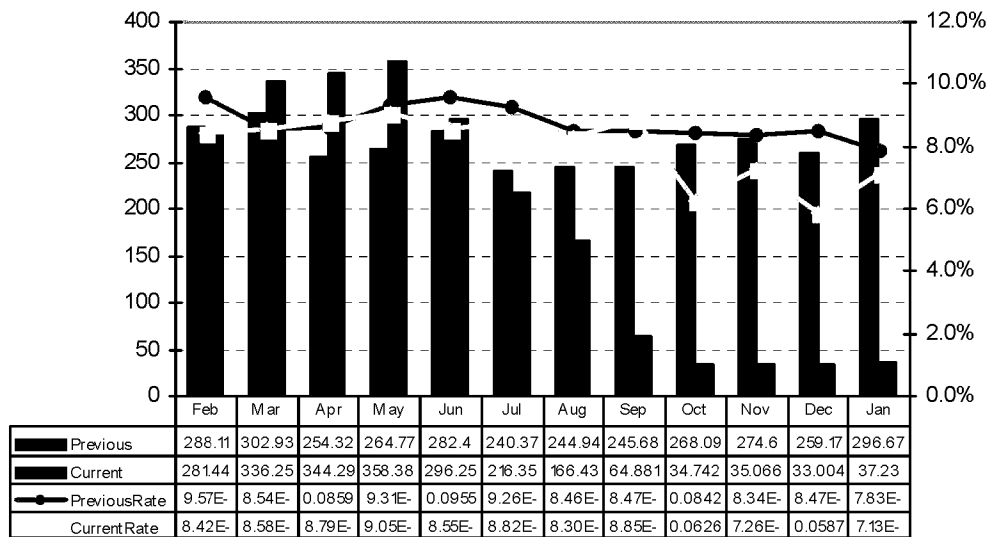


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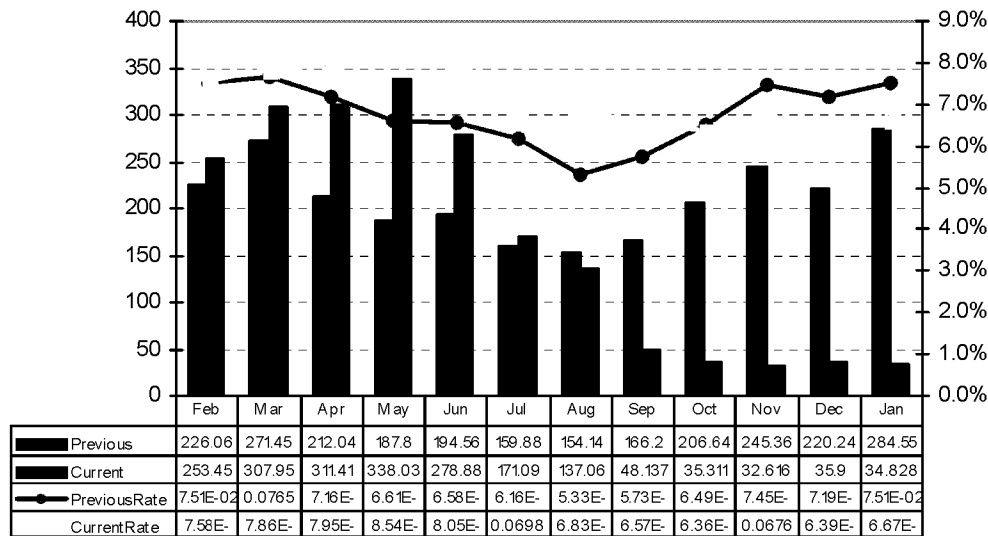
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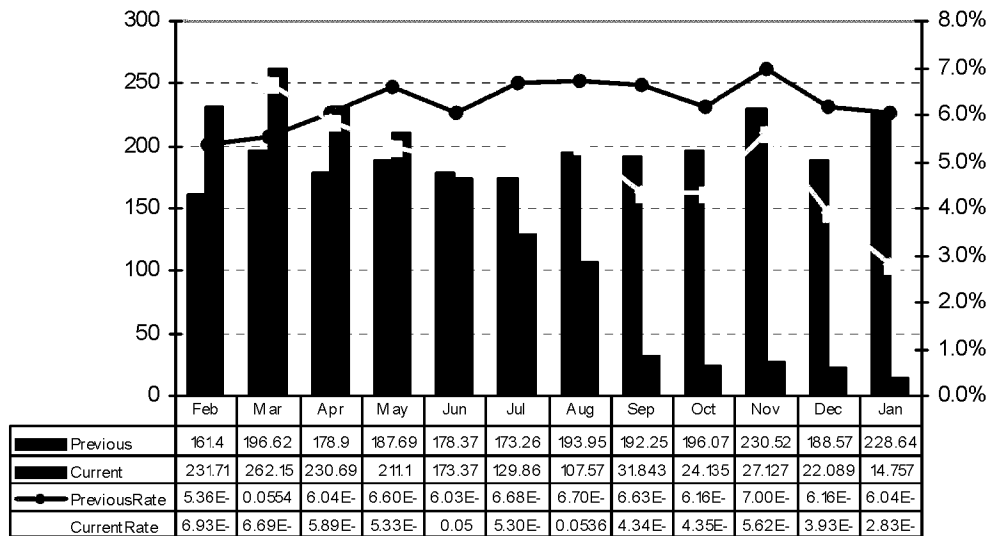
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Original Multifamily

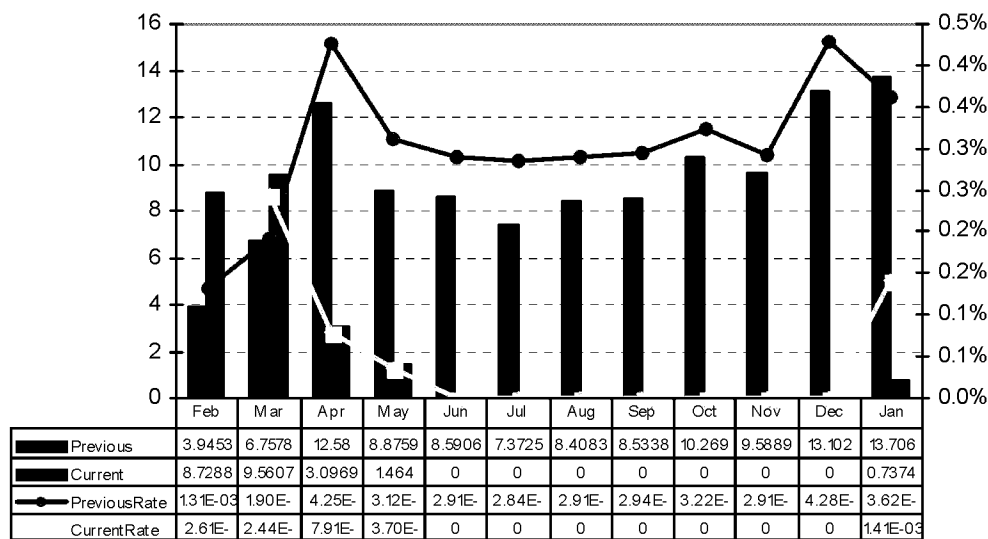


Original 2nd Homes

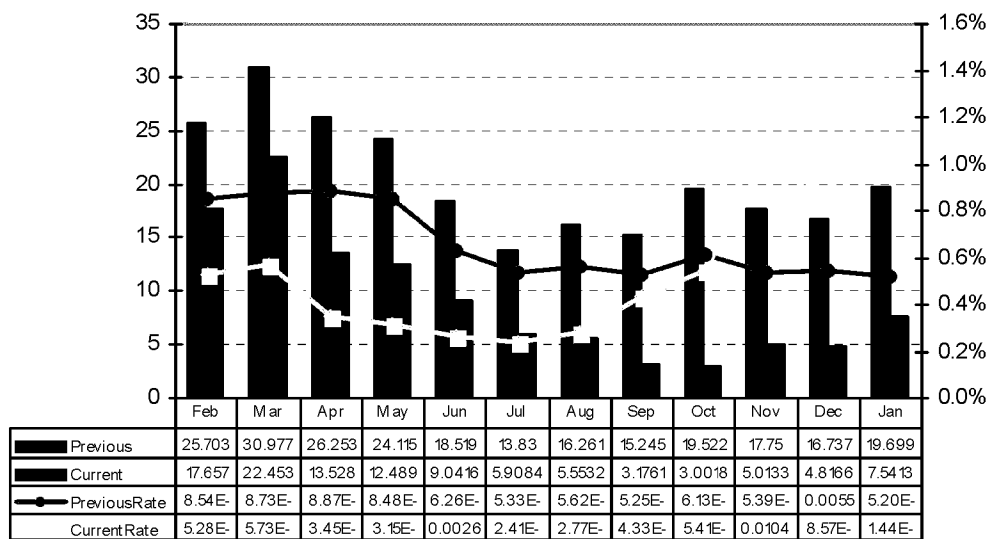


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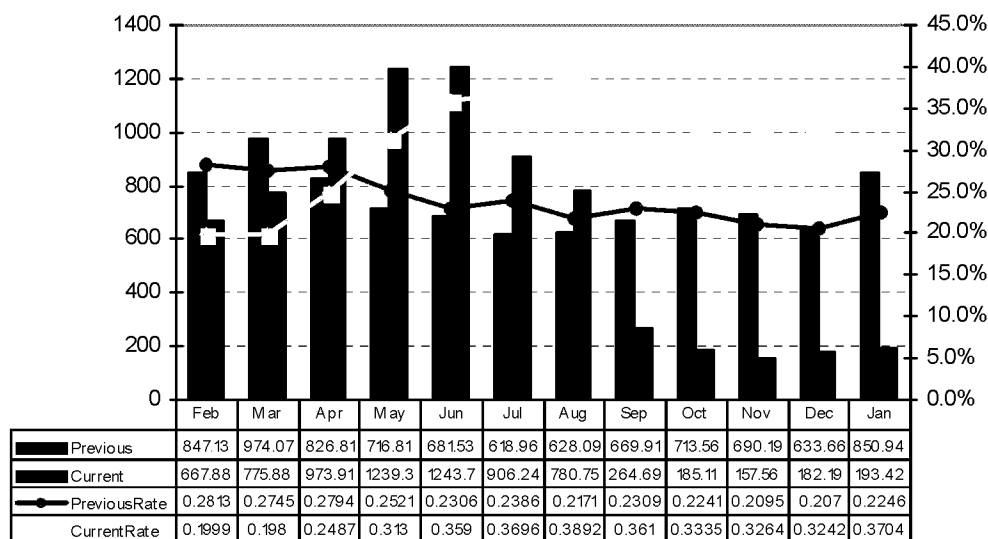
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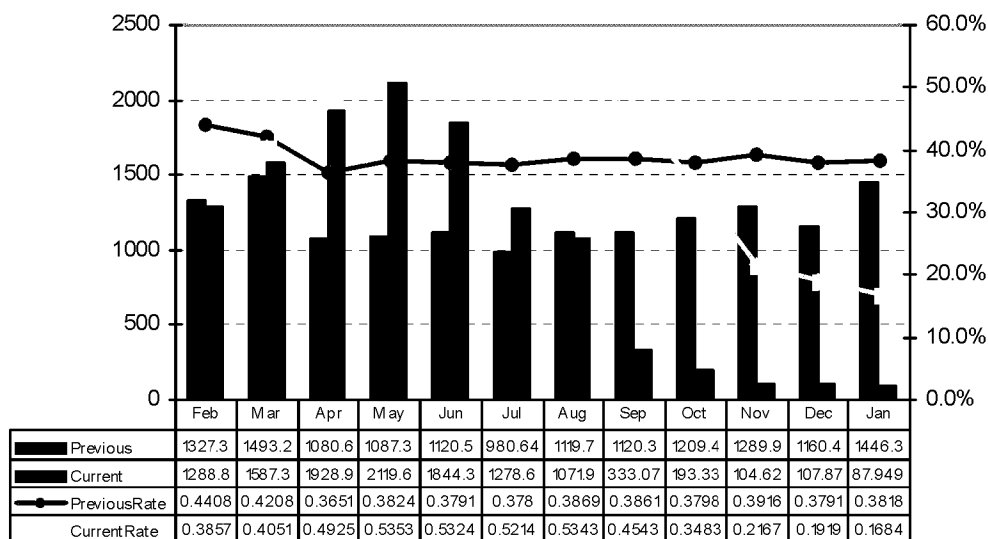
Original 15 and 20 Year



Original CA

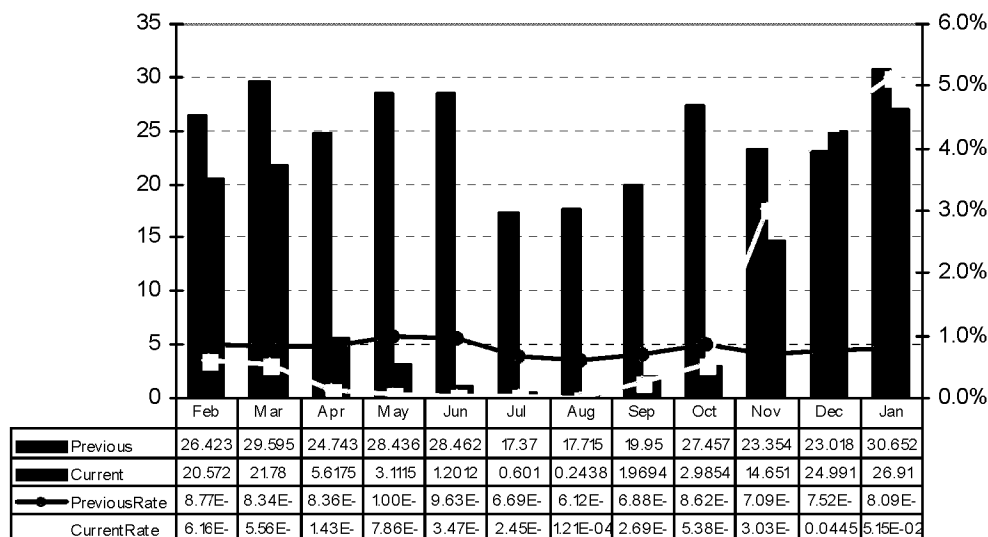


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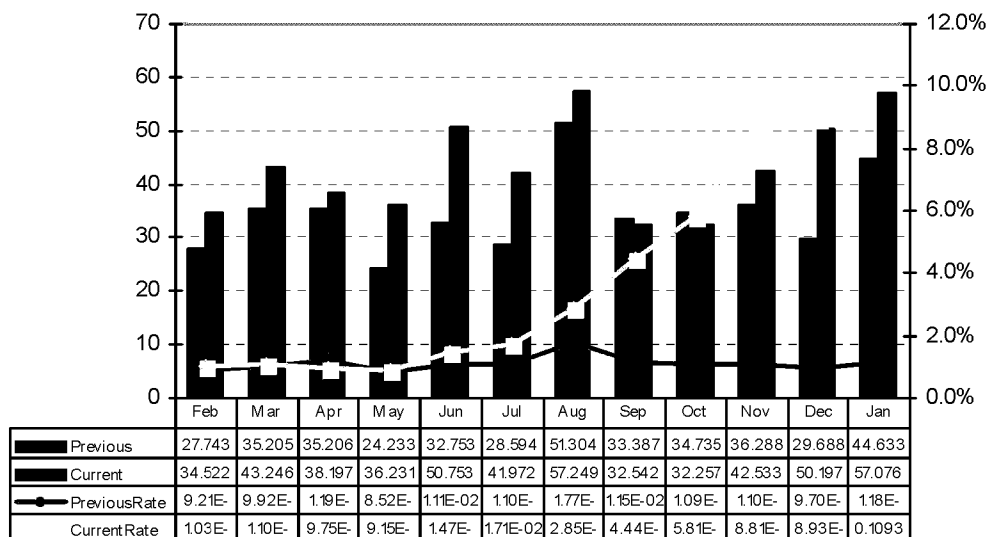


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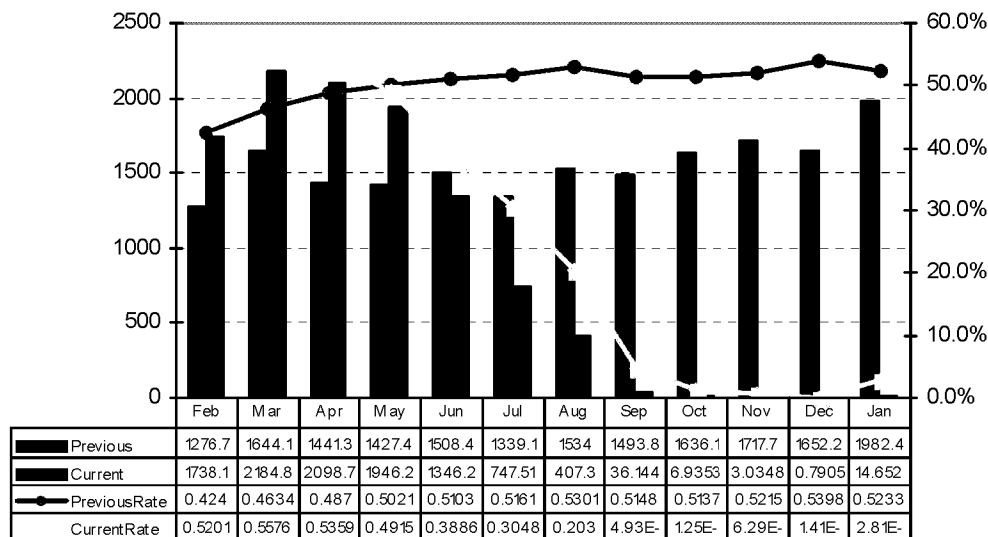
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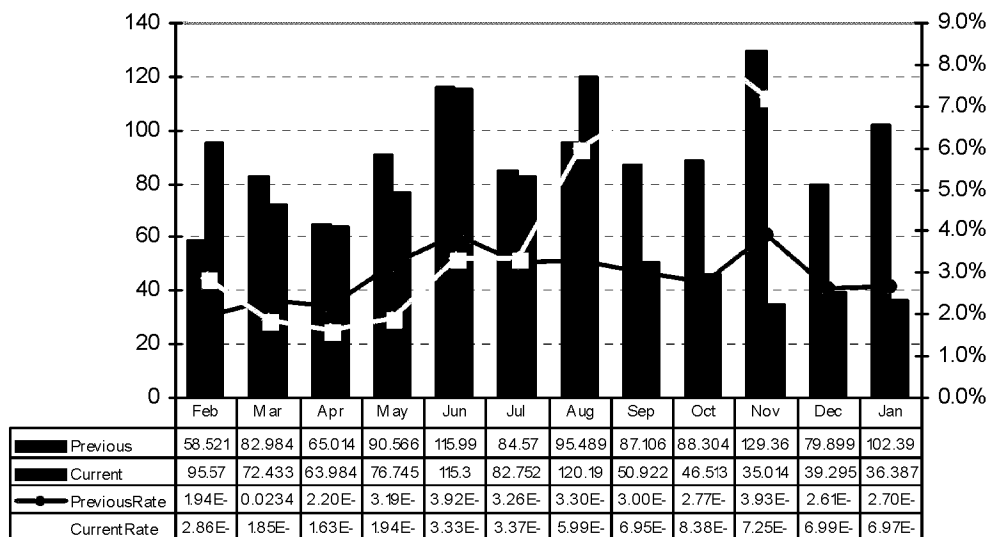
Original DTI > 50



Original CLTV > 95

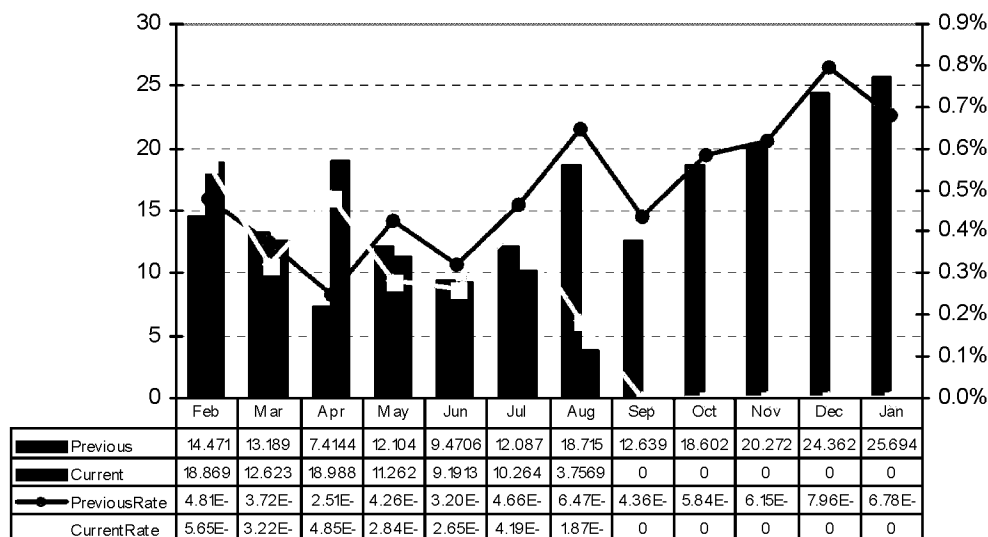


Original with Amounts >= 1MMM

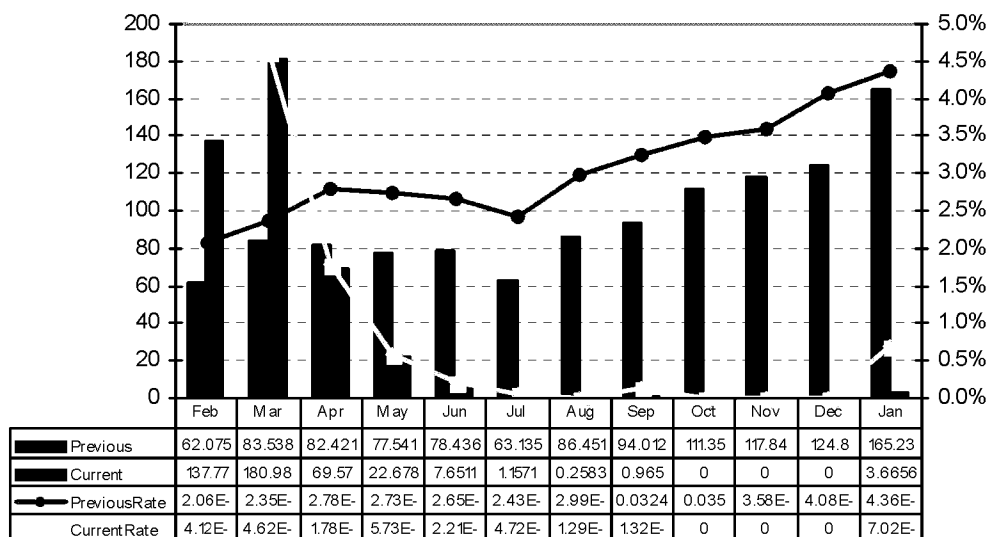


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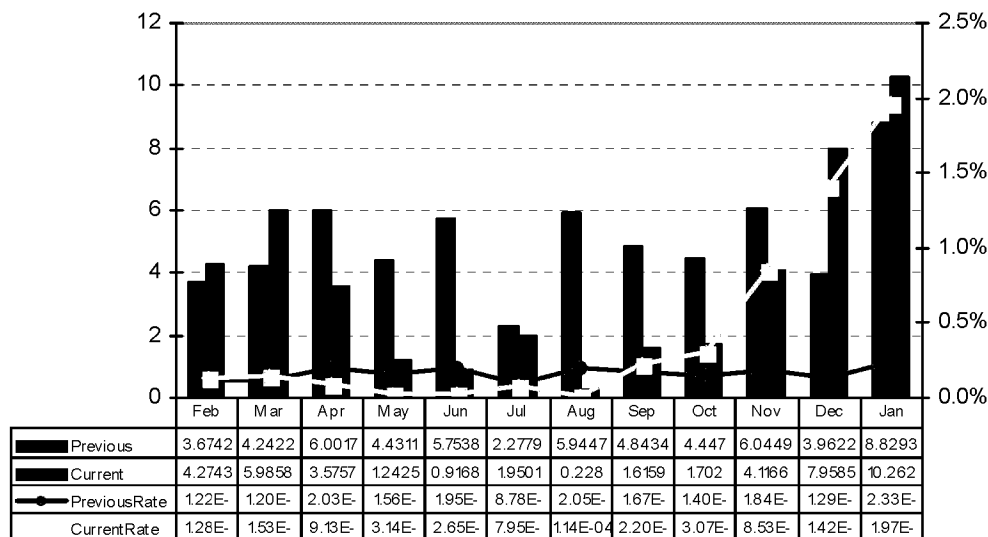
Original FICO < 640 and Amount > 650K



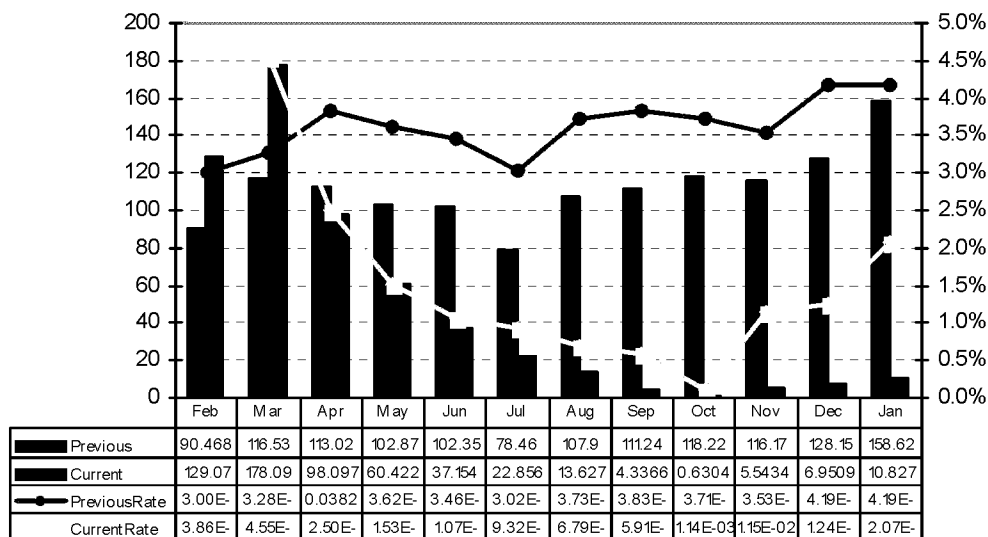
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Original FICO < 640 and DTI > 50

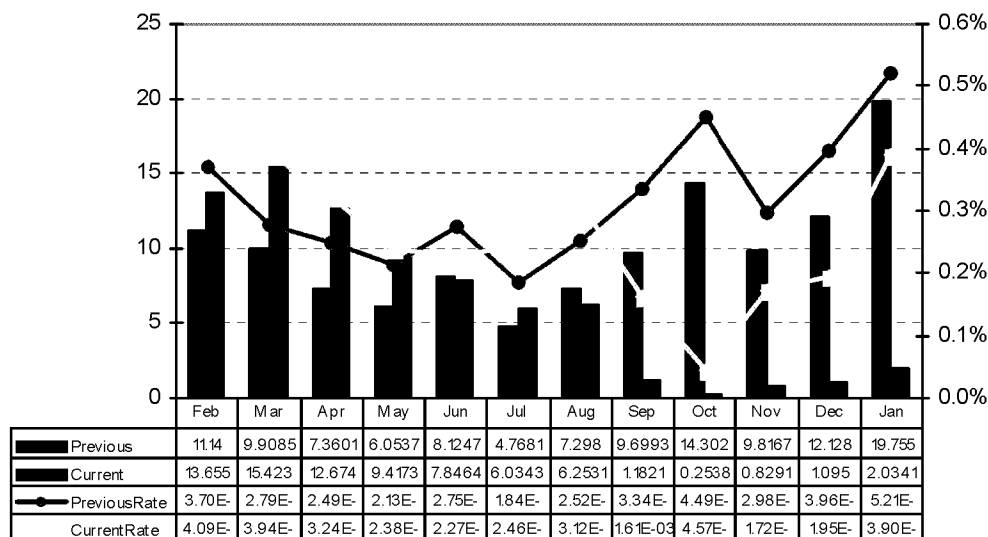


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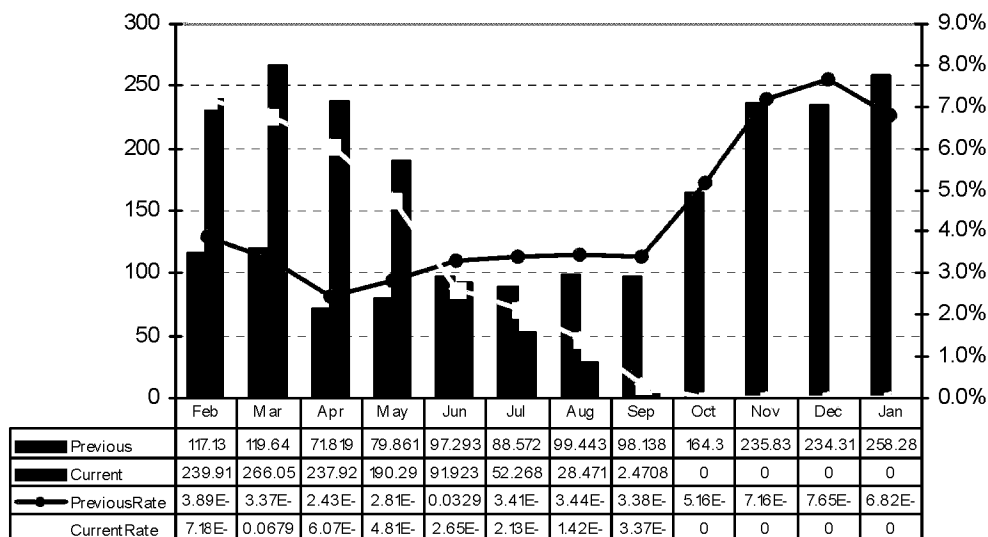


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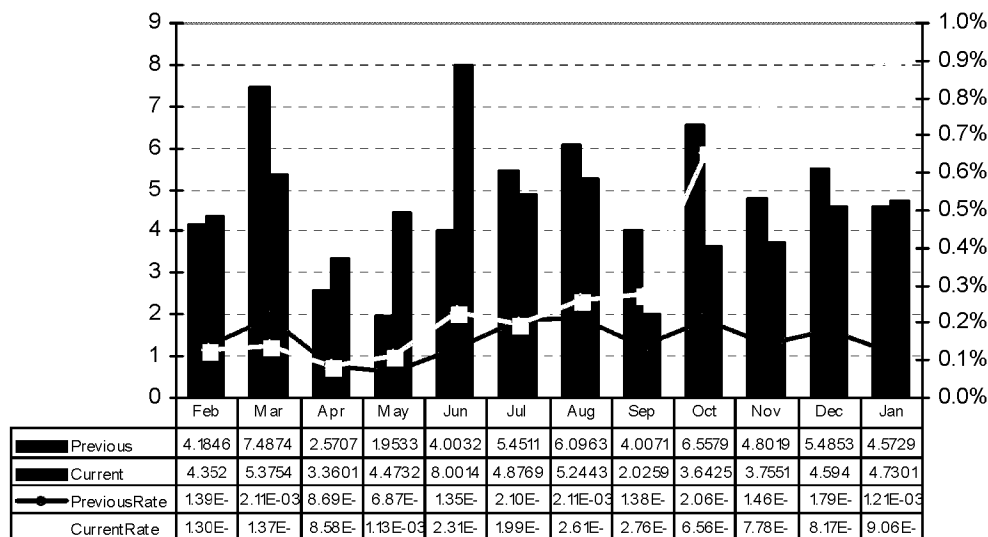
Original Non-Owner and FICO < 640



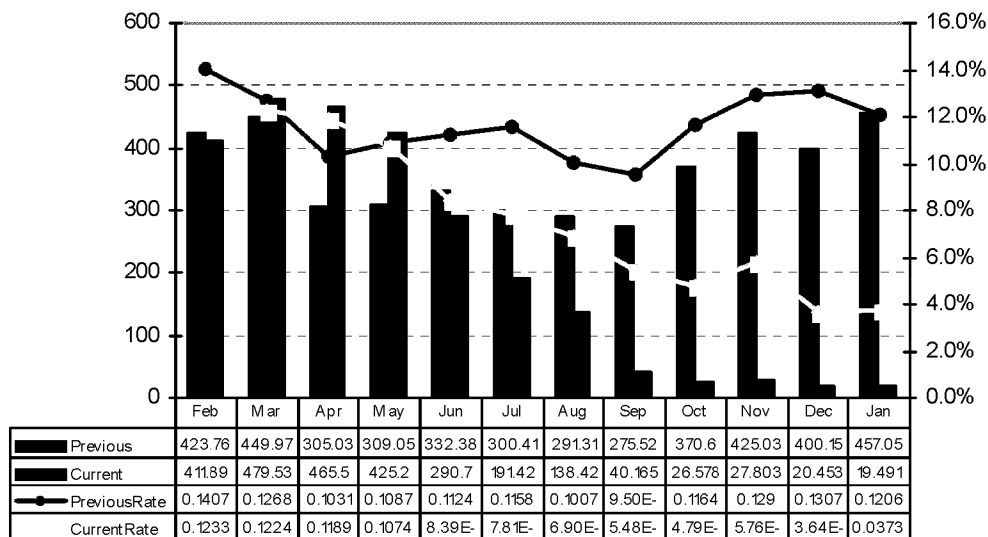
Original Non-Owner and CLTV > 95



Original Non-Owner and DTI > 50

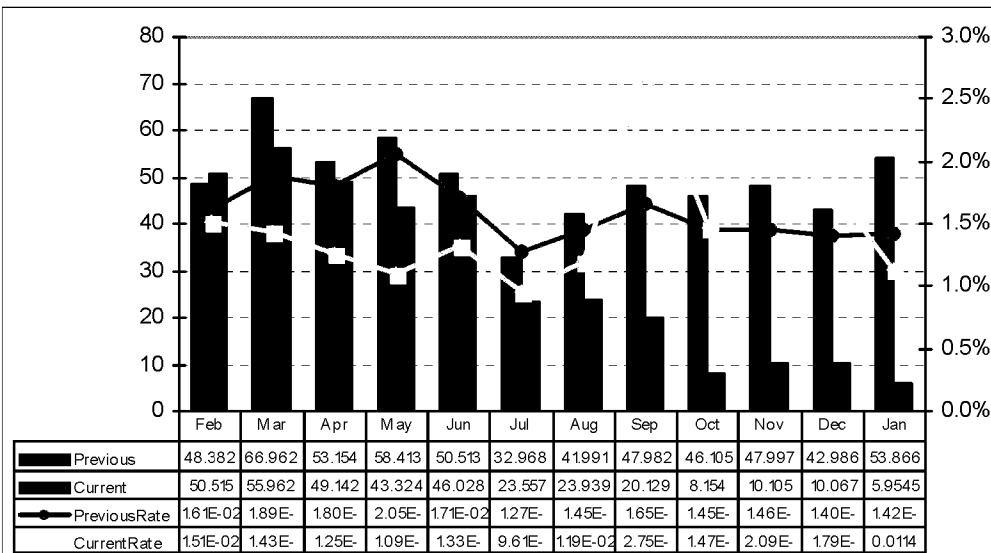


Original Non-Owner and Purchase

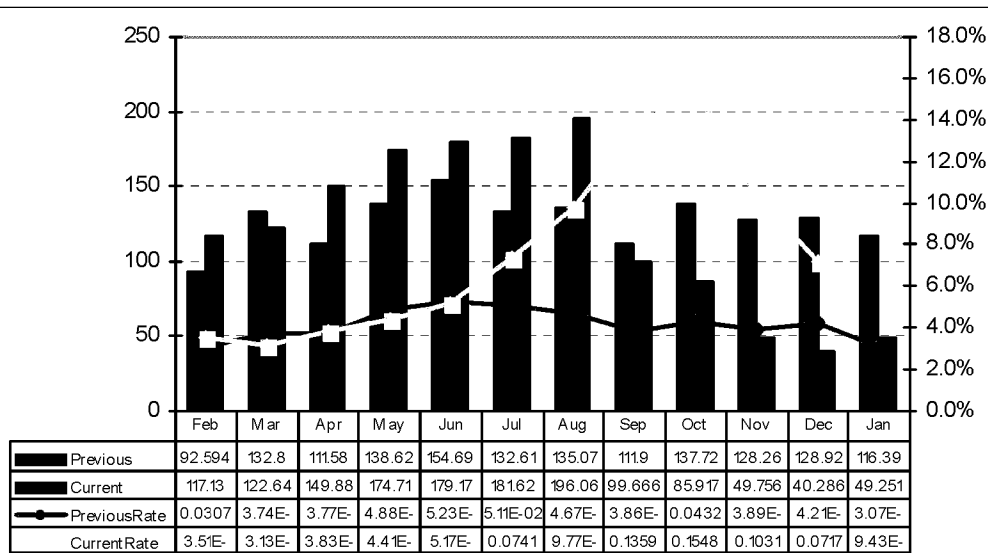


Aurora Originations - All

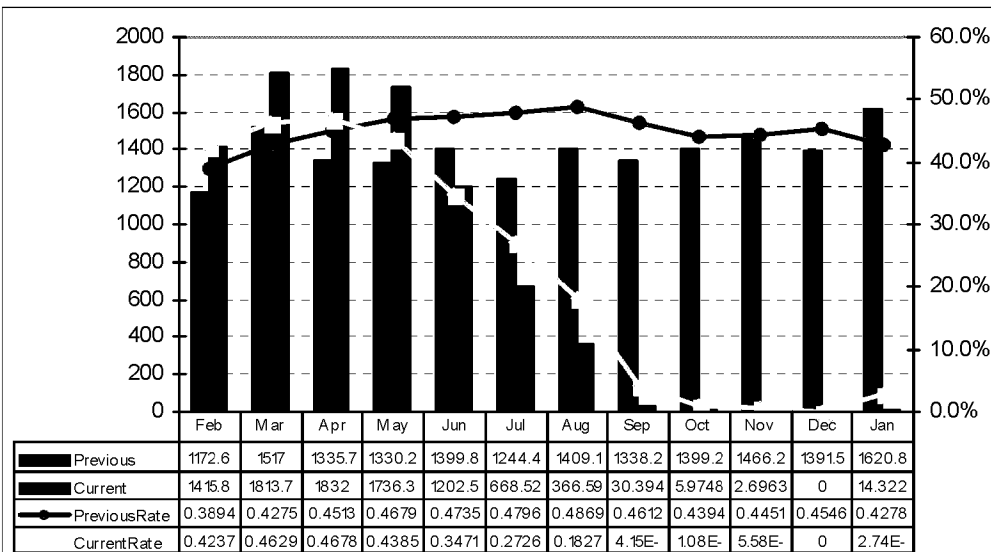
Original Non-Owner and Amount > 500K



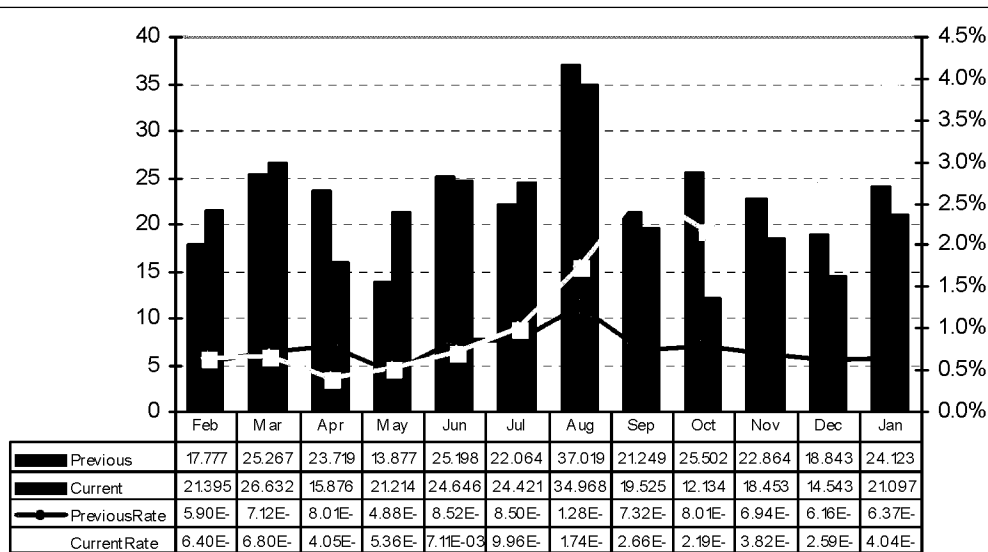
Original Purchase and Amount > 650K



Original Purchase and CLTV > 95

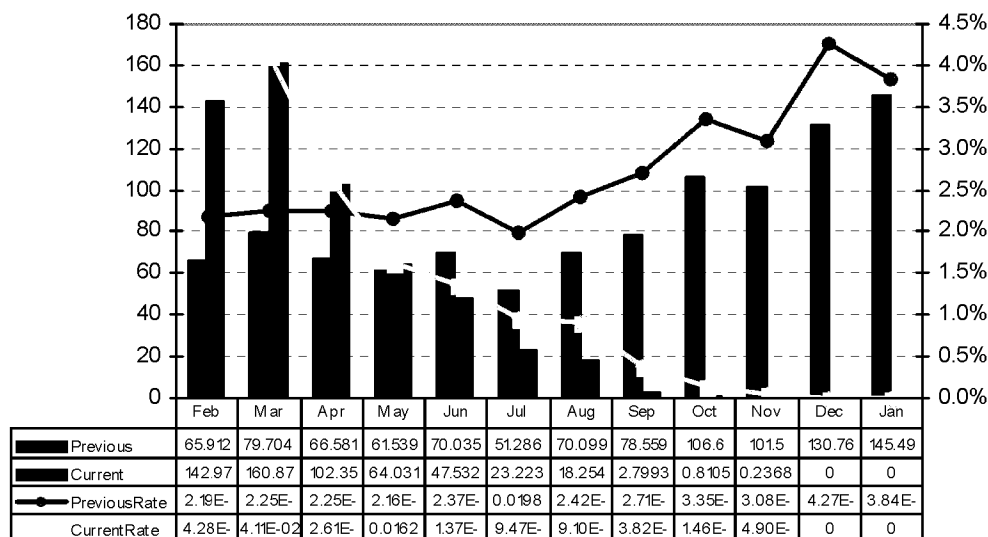


Original Purchase and DTI > 50

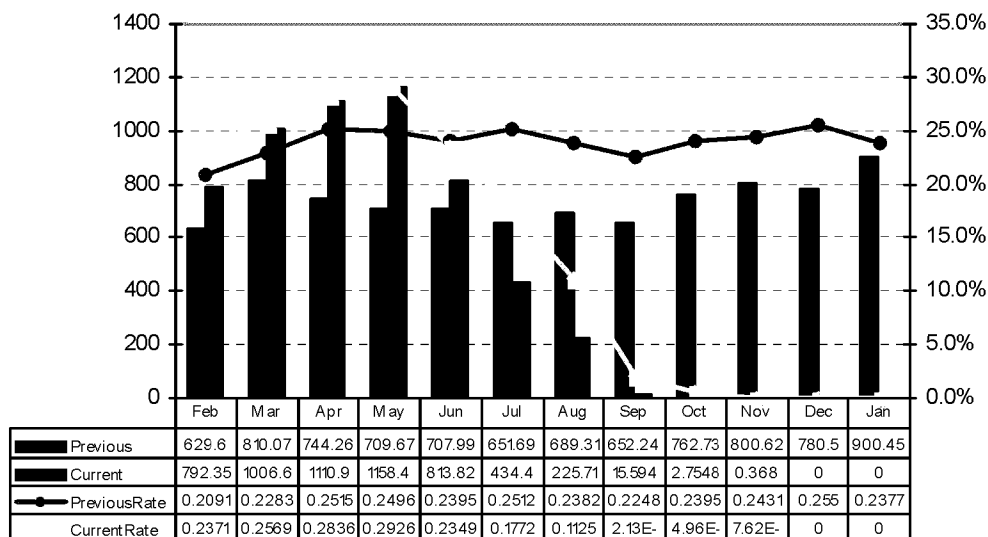


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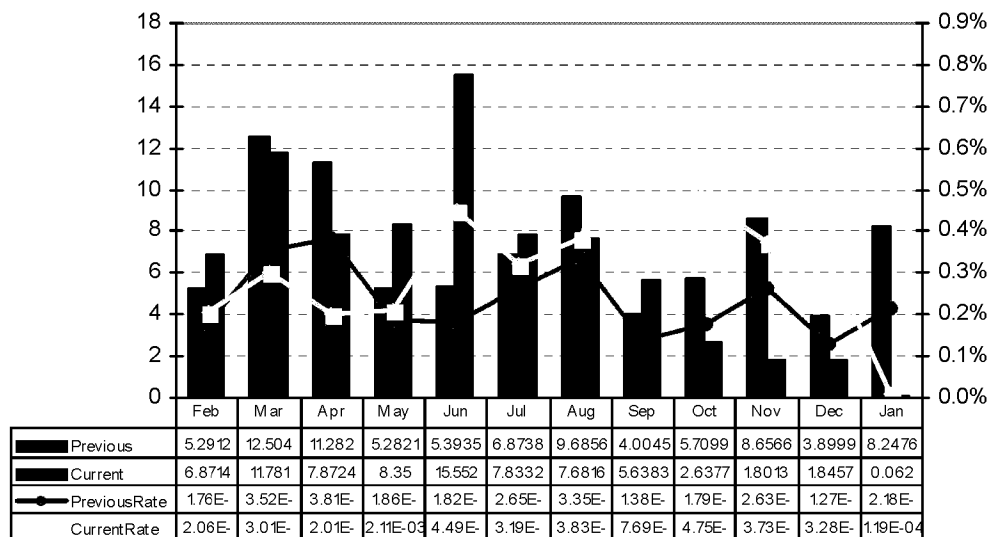
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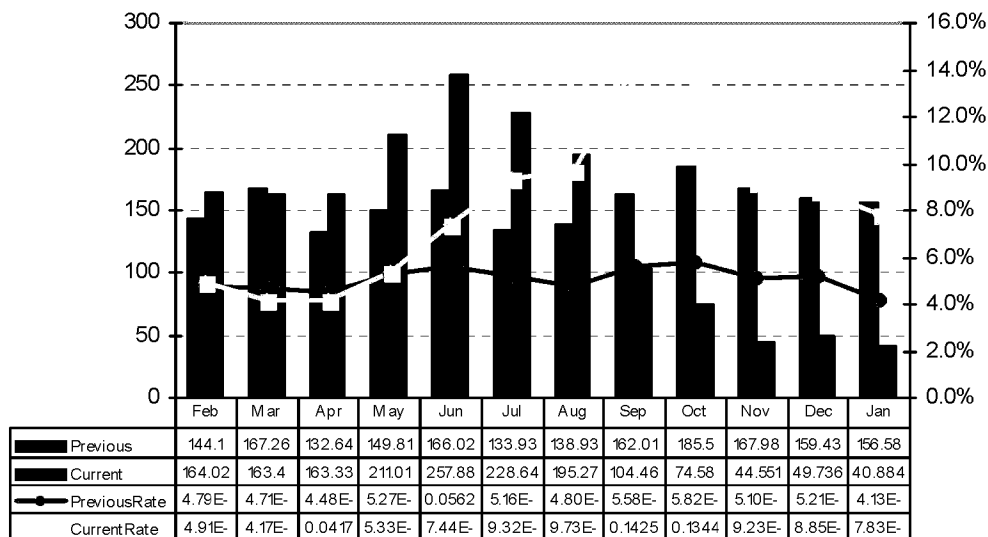
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Original Stated Doc and DTI > 50

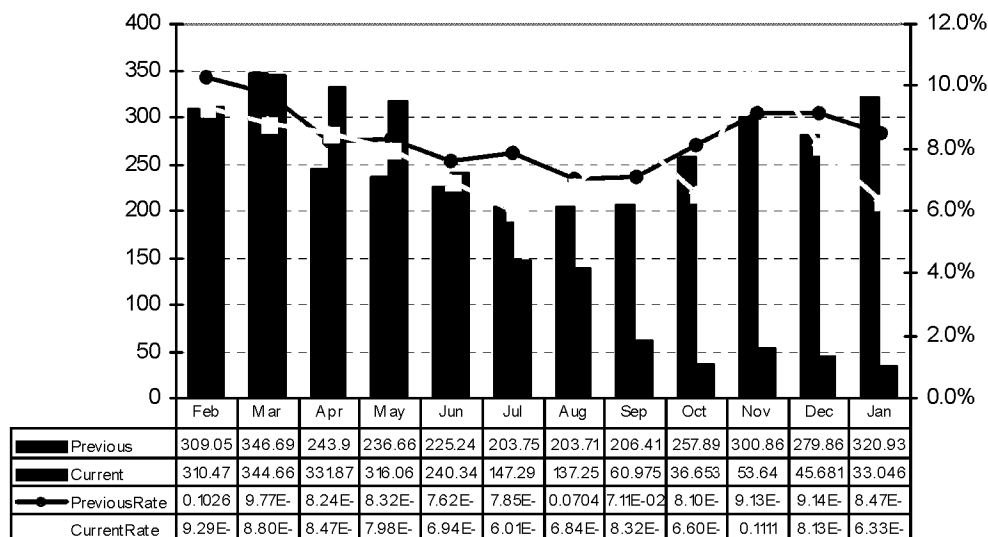


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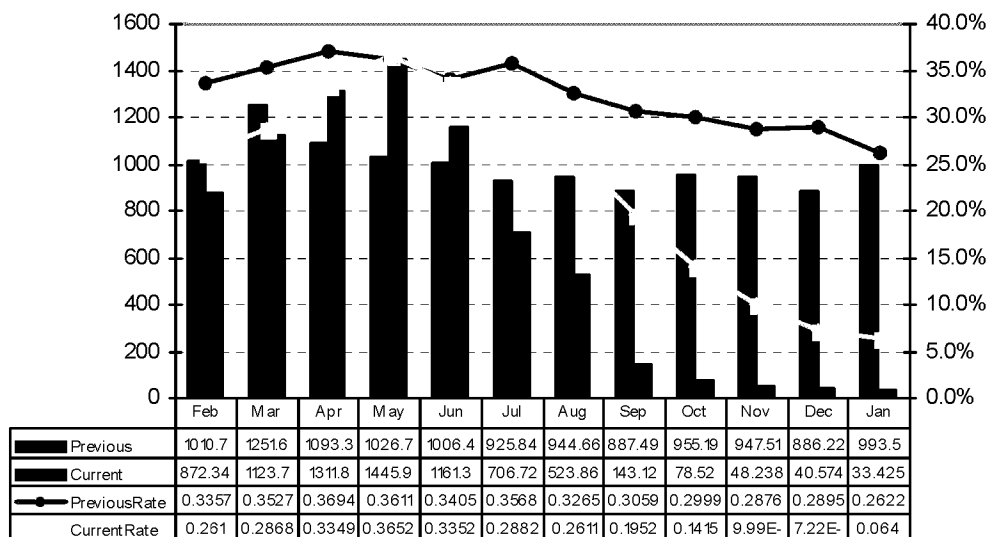


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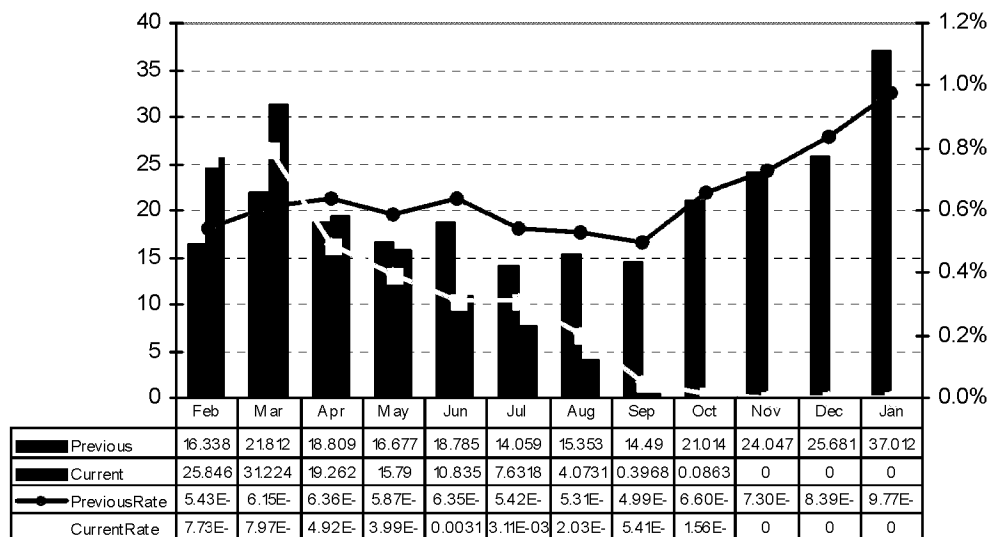
Original Stated Doc and Non-Owner



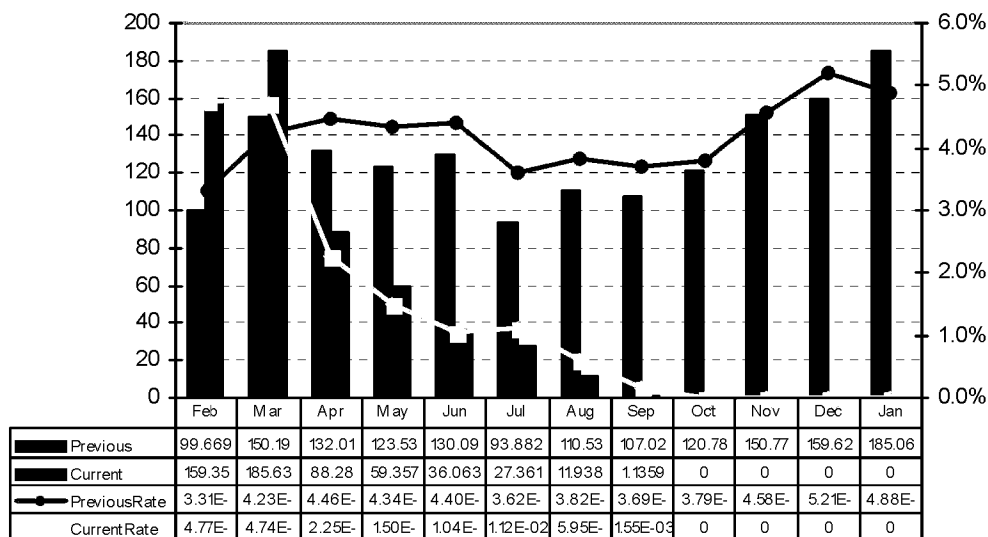
Original Stated Doc and Purchase



Original Stated-States Doc and Non-Owner

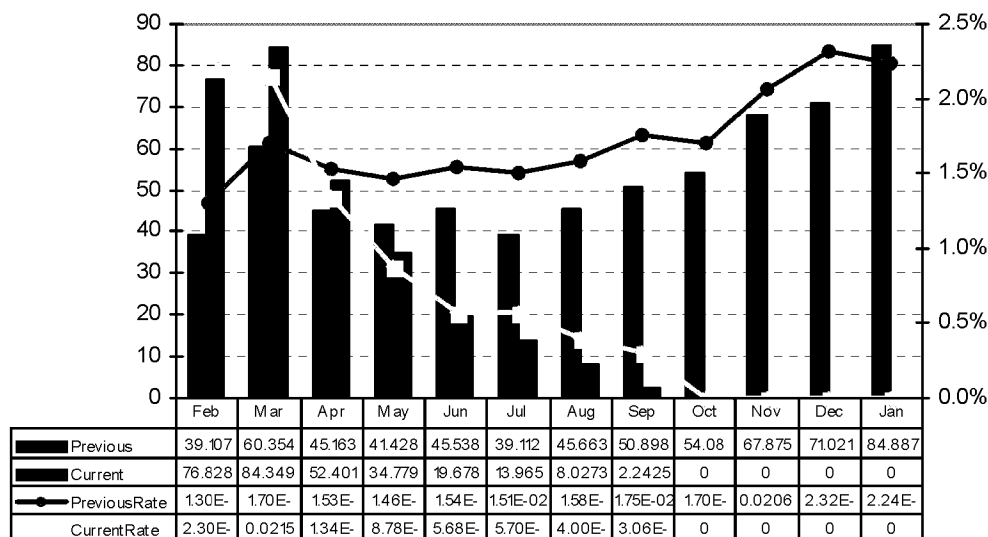


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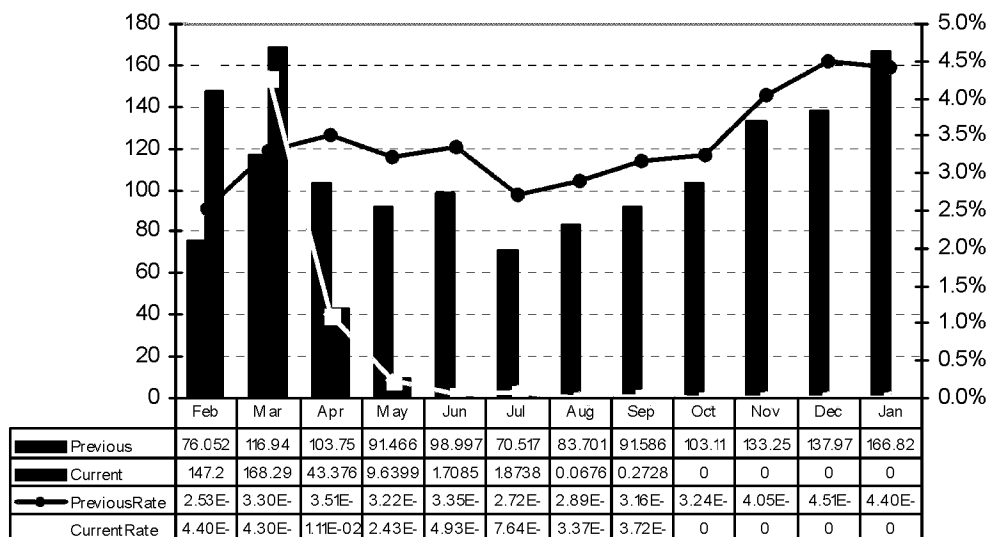


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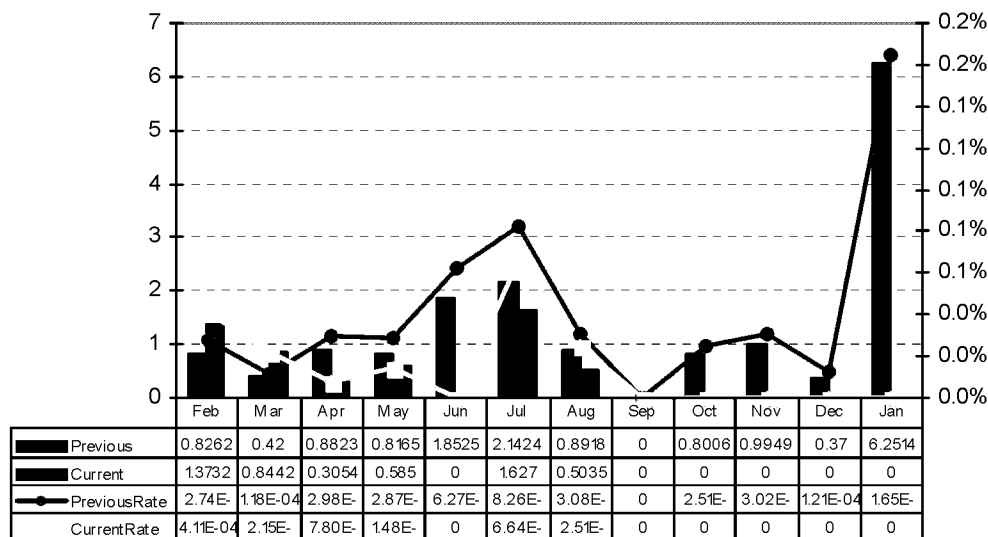
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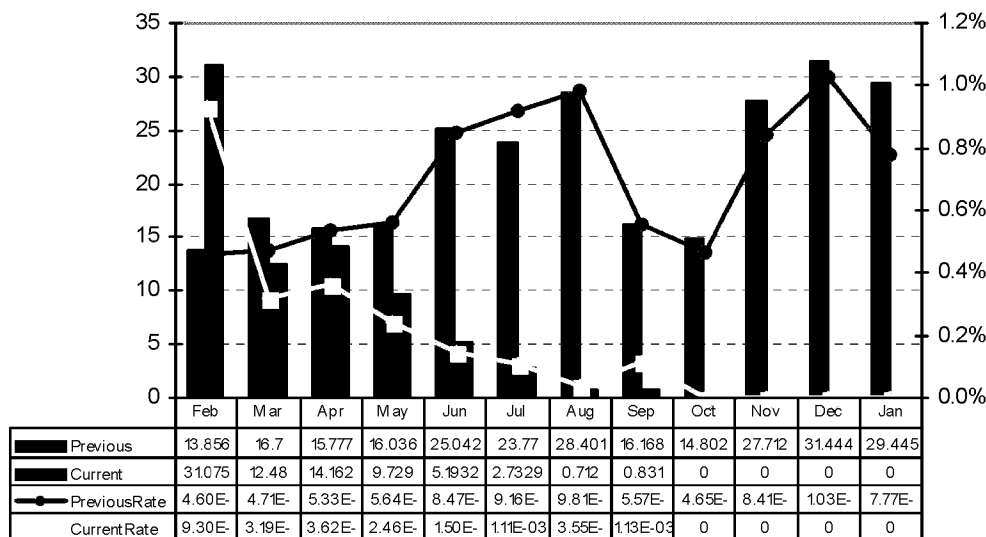
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Original Stated-States Doc and DTI > 50

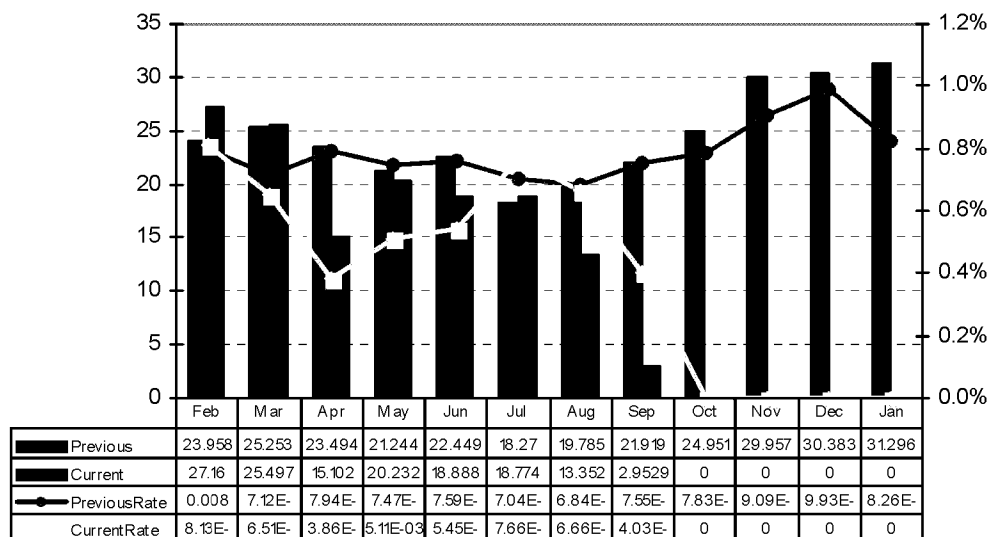


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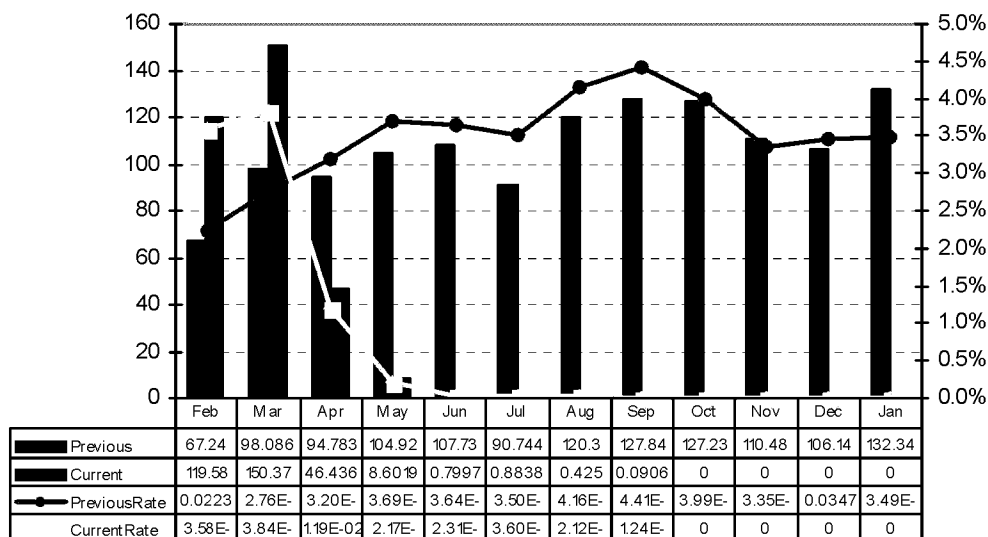


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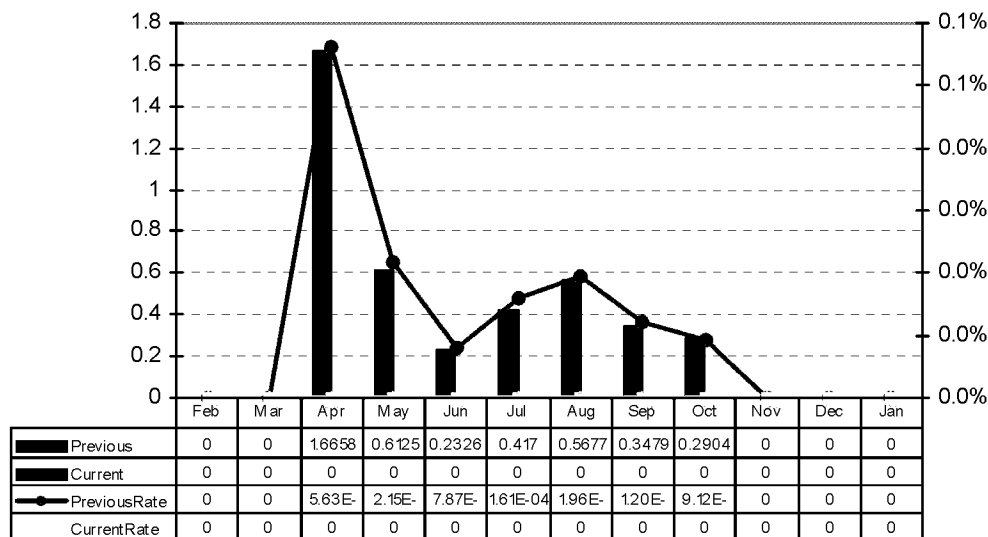
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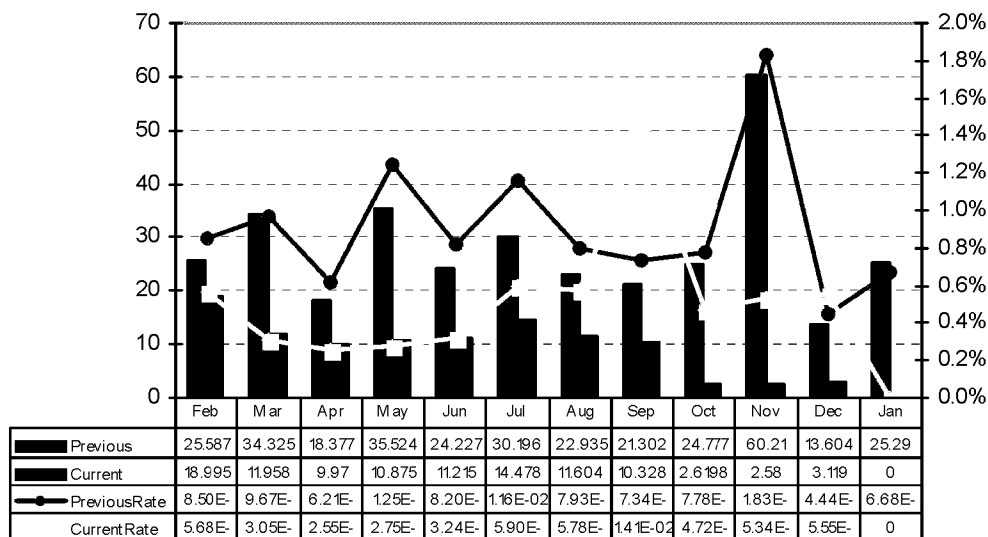
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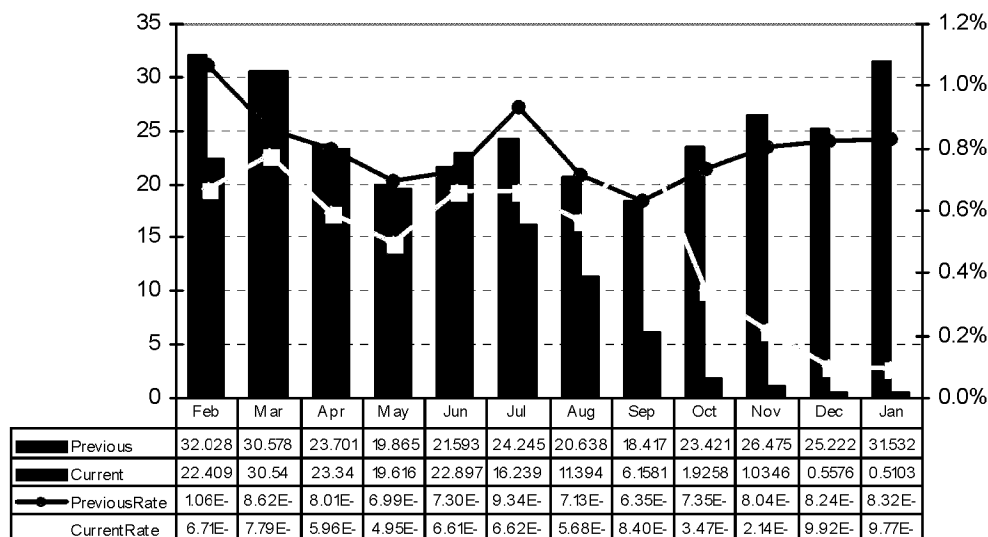


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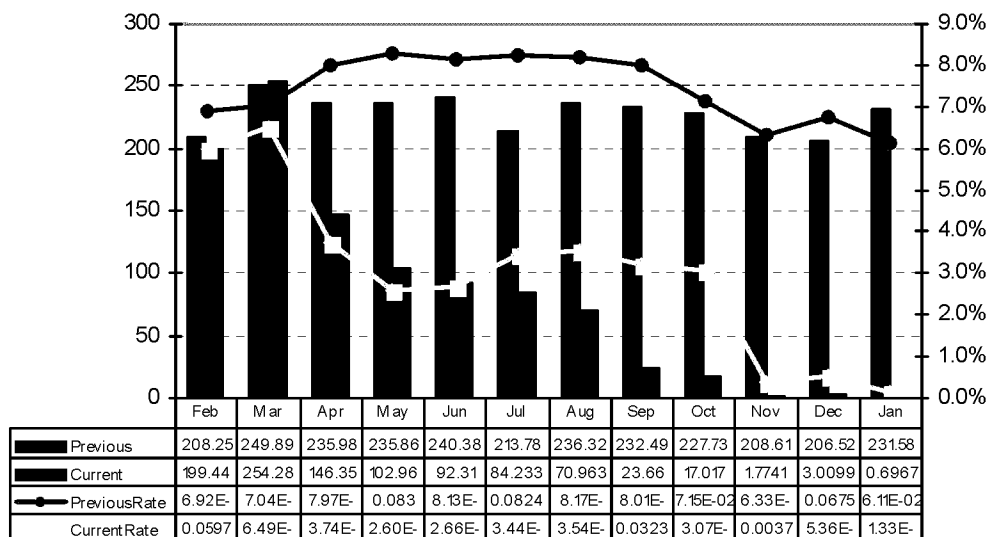


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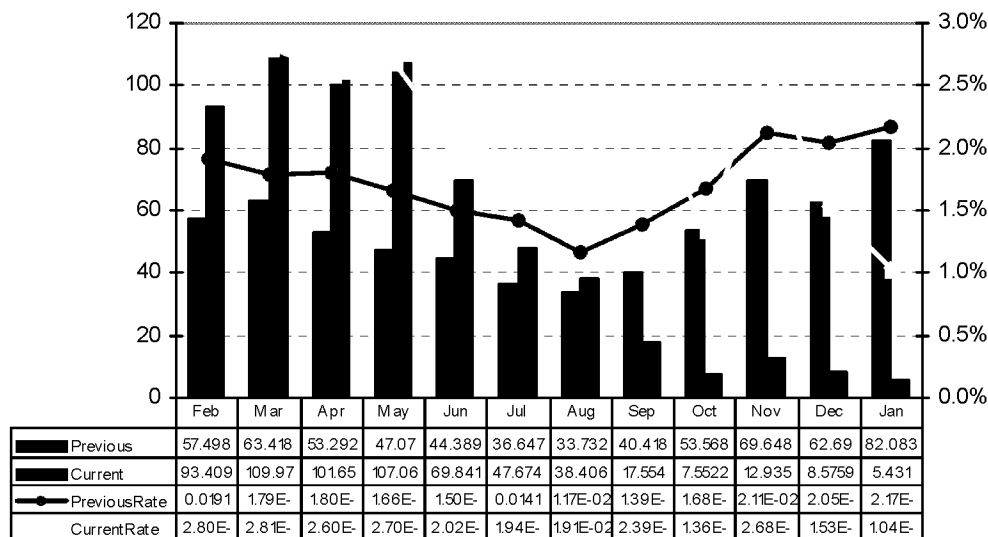
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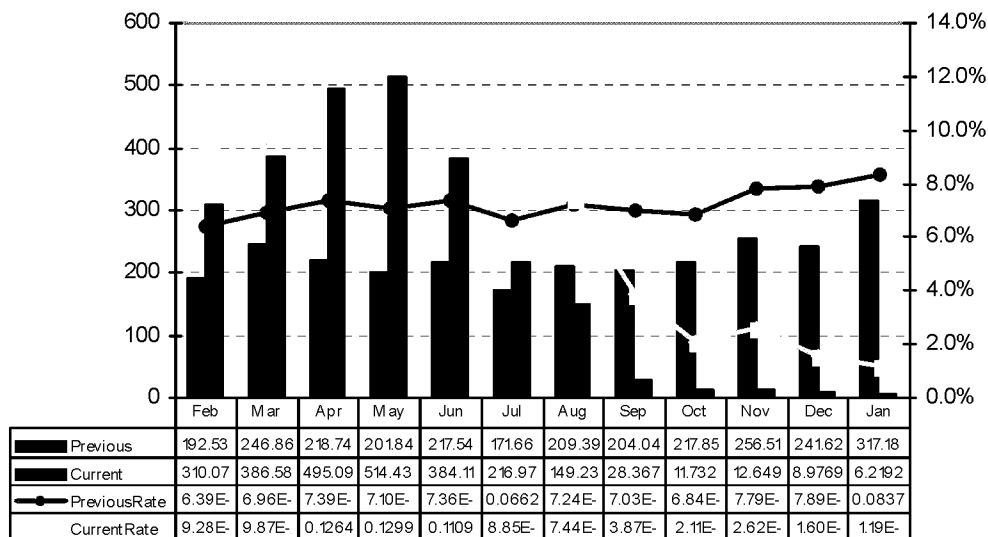
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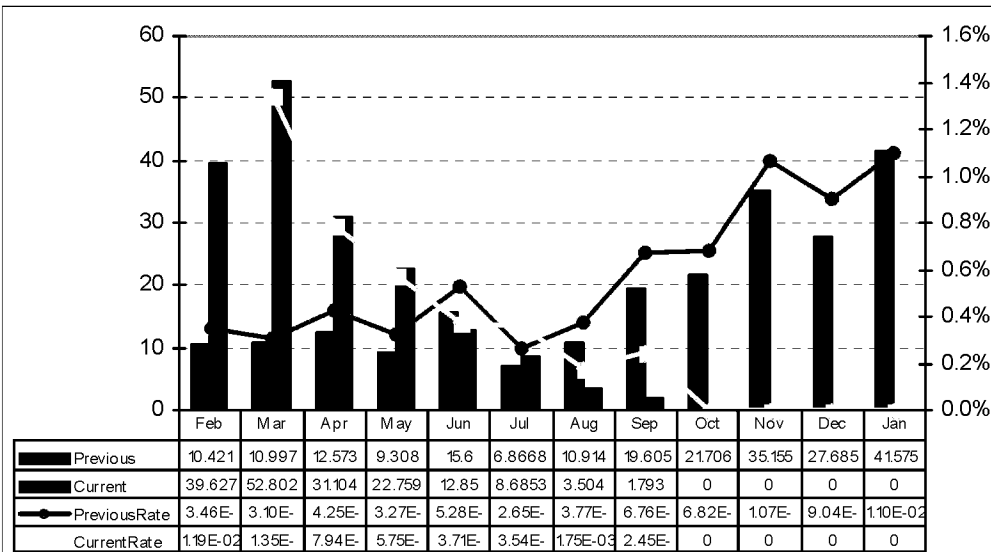


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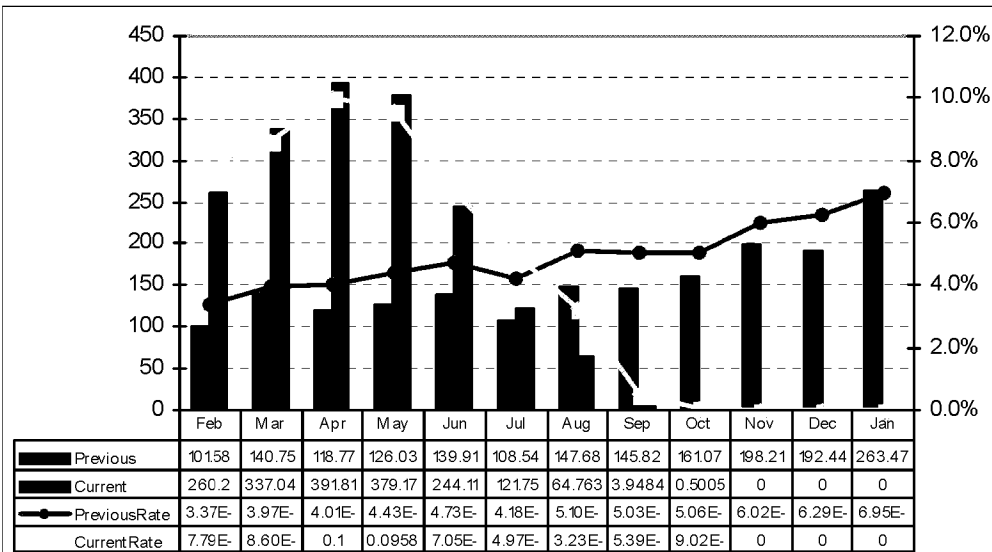


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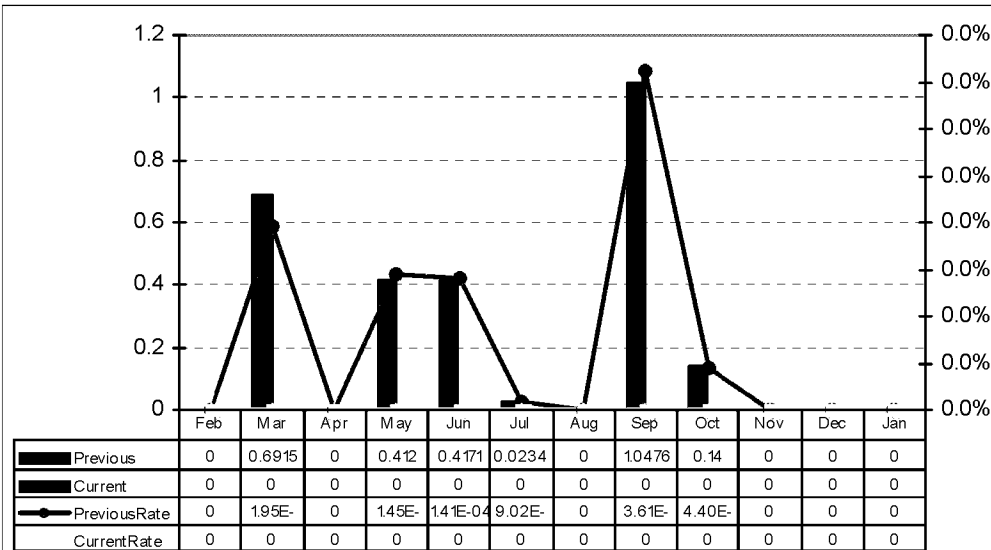
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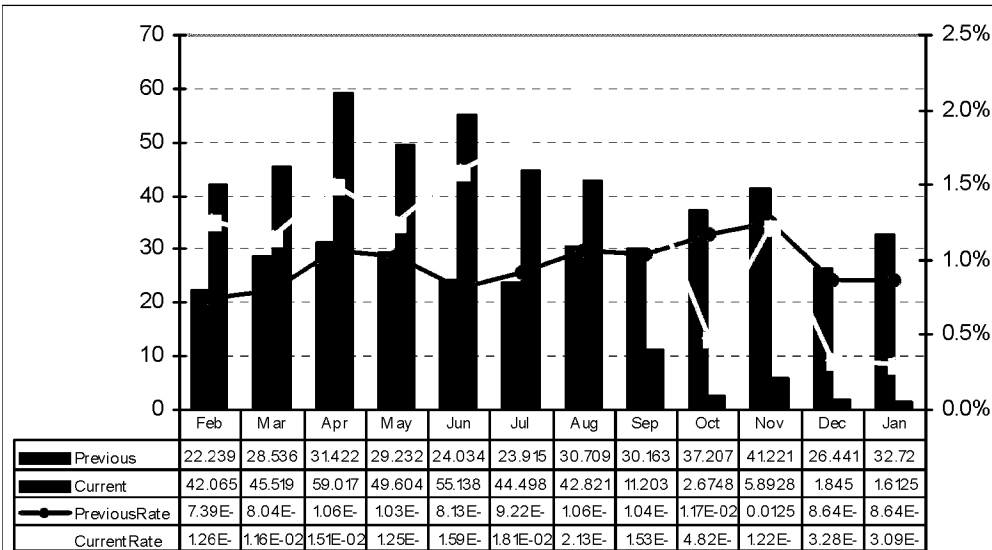
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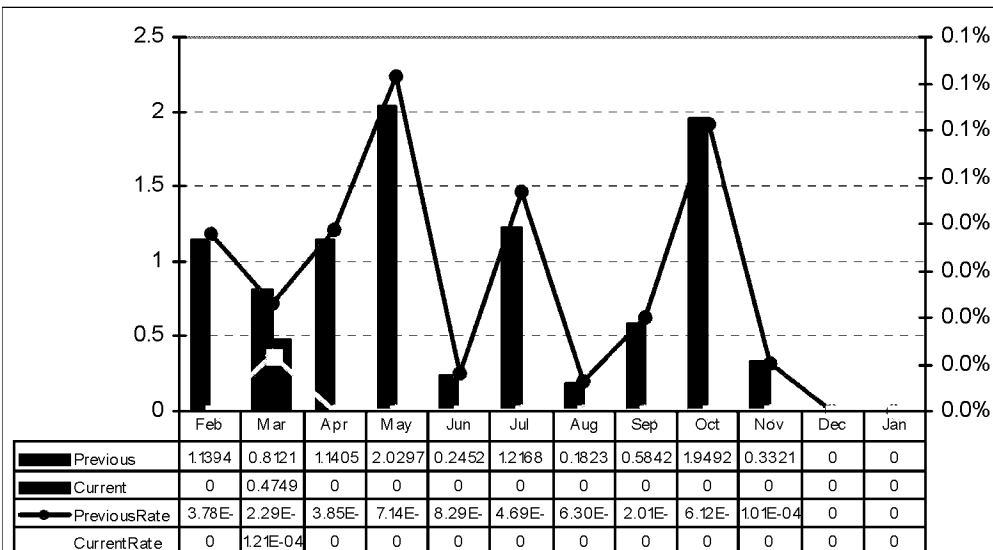


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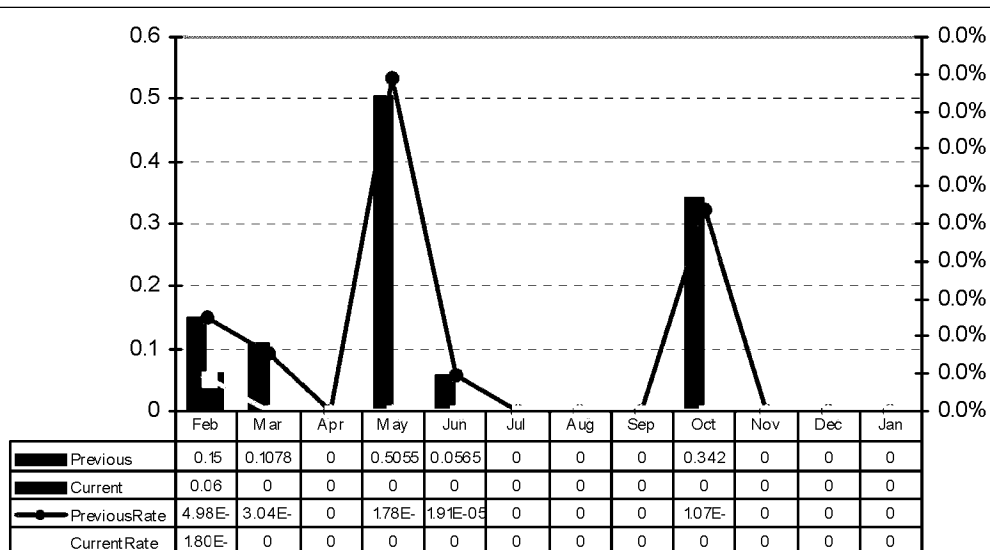


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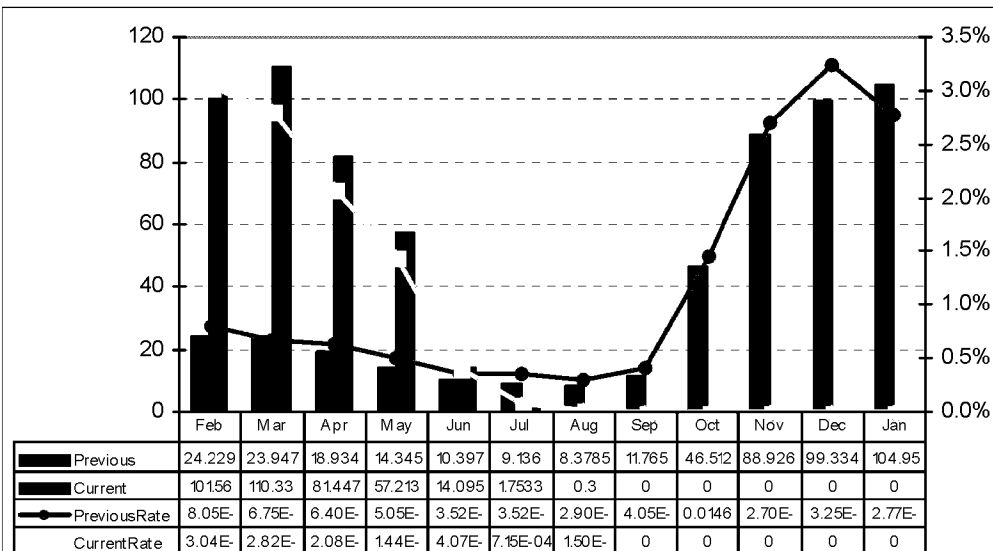
Original Stated, FICO <620 and CLTV > 95



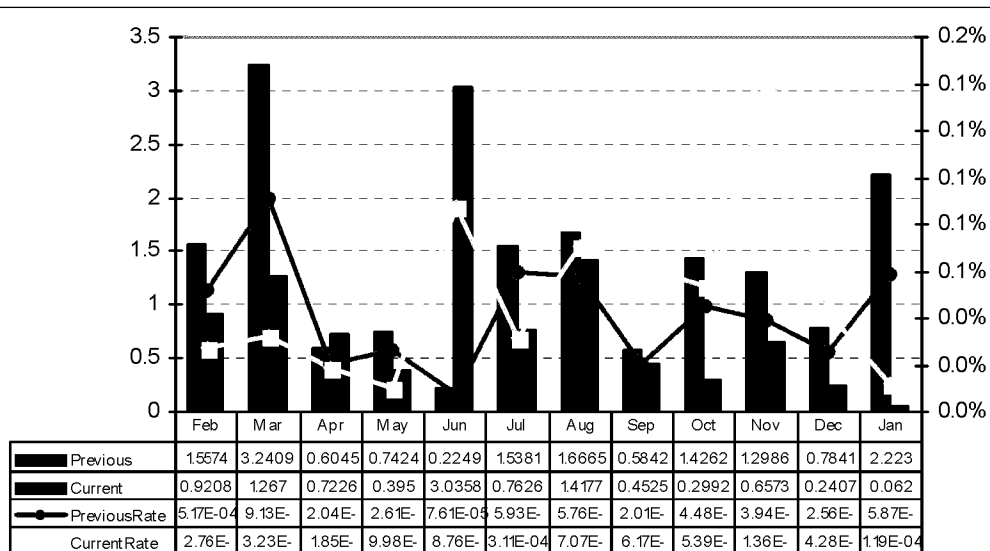
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Original Stated, Non Owner and CLTV > 95

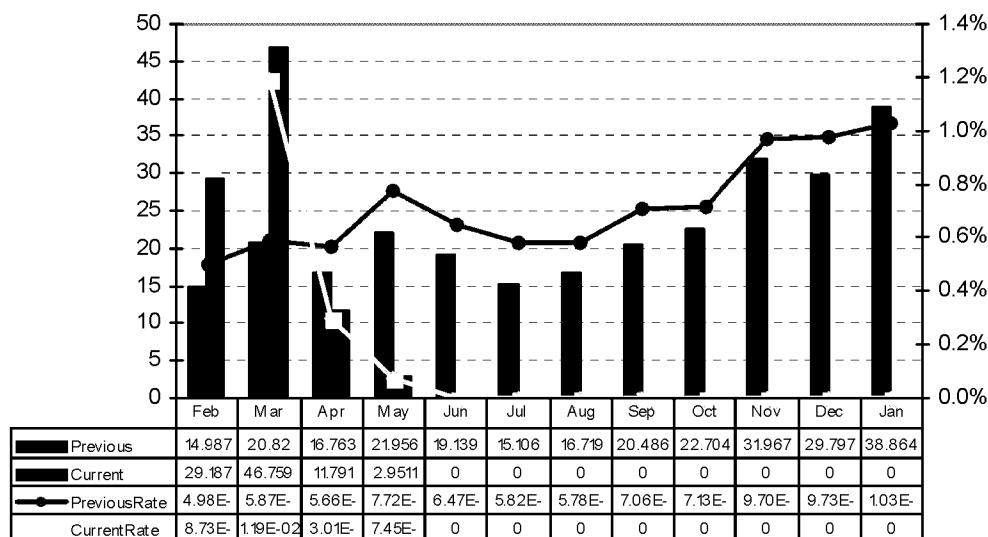


Original Stated, Non Owner and DTI > 50

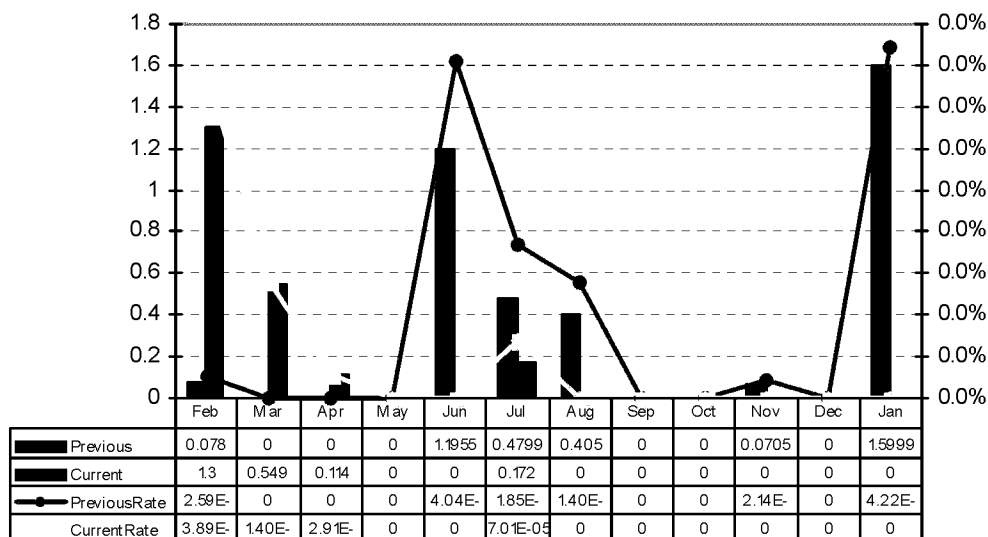


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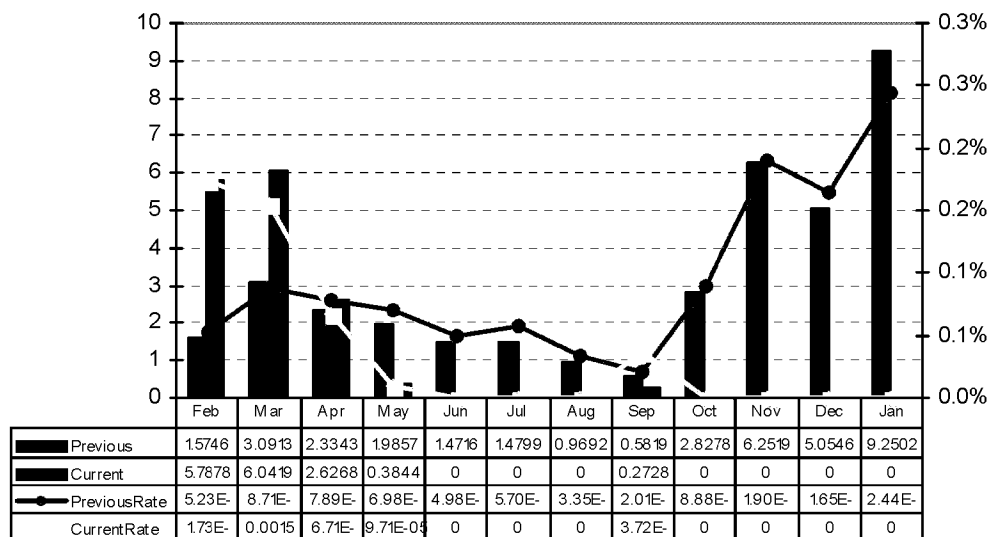
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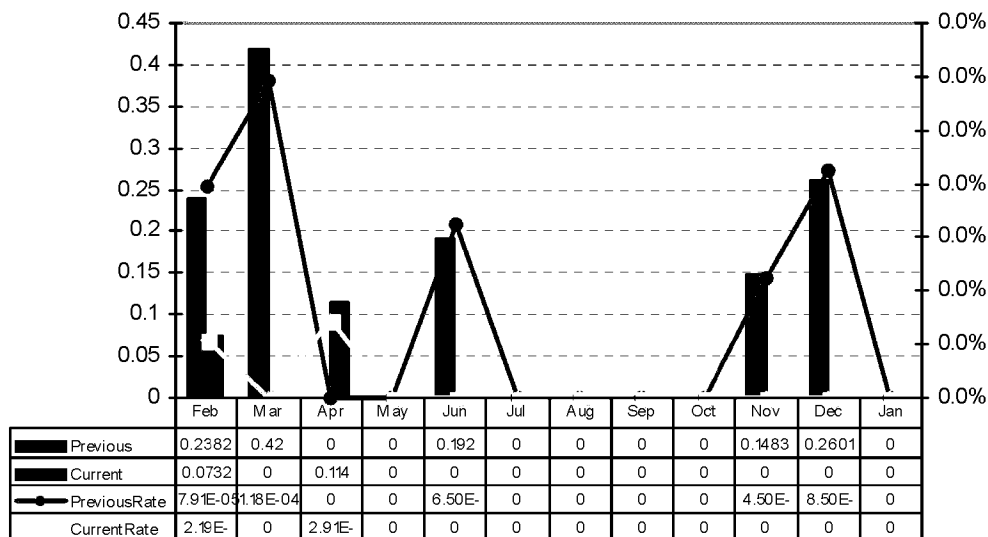
Original Stated-Stated, FICO <660 and DTI > 50



Original Stated-Stated, Non Owner and CLTV > 95



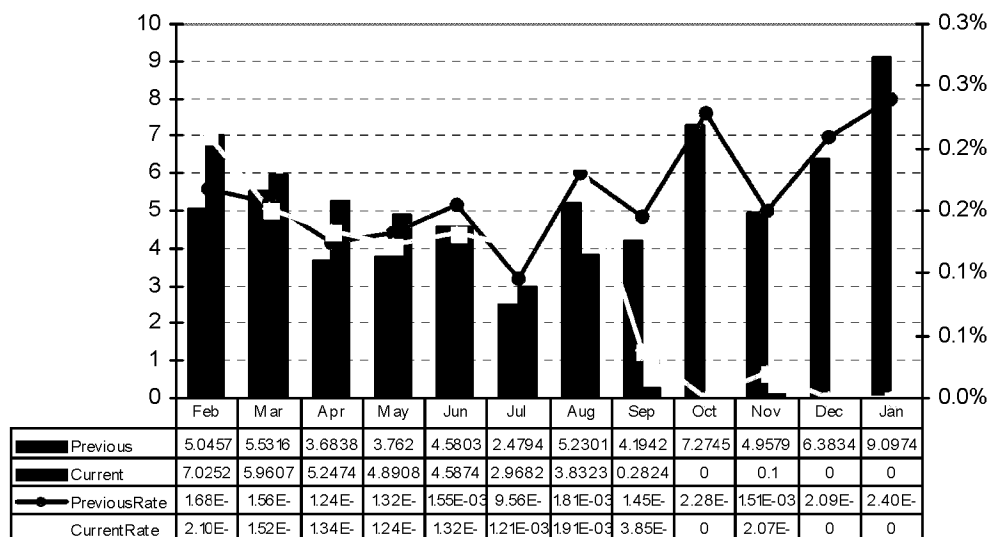
Original Stated-Stated, Non Owner and DTI > 50



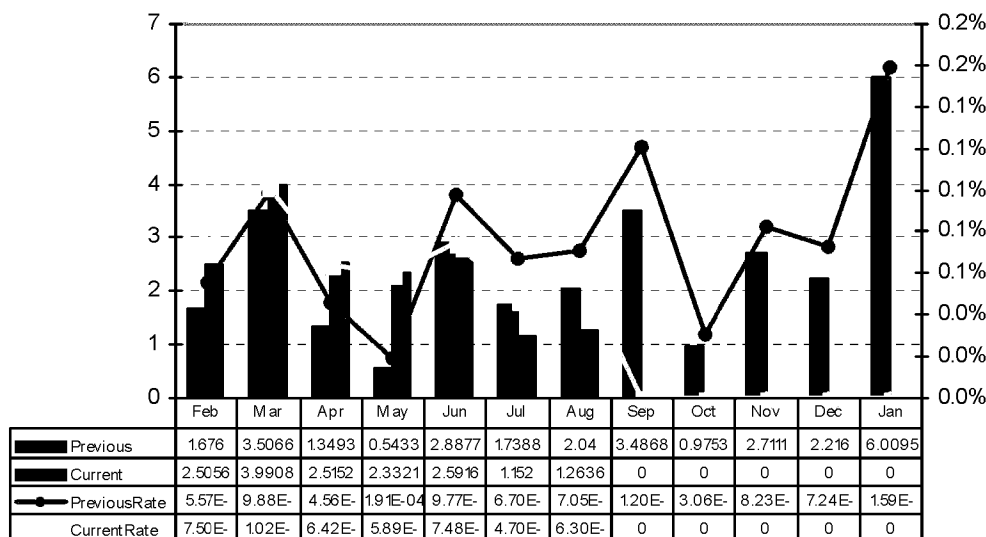
Aurora Originations - All

Aurora Risk Review

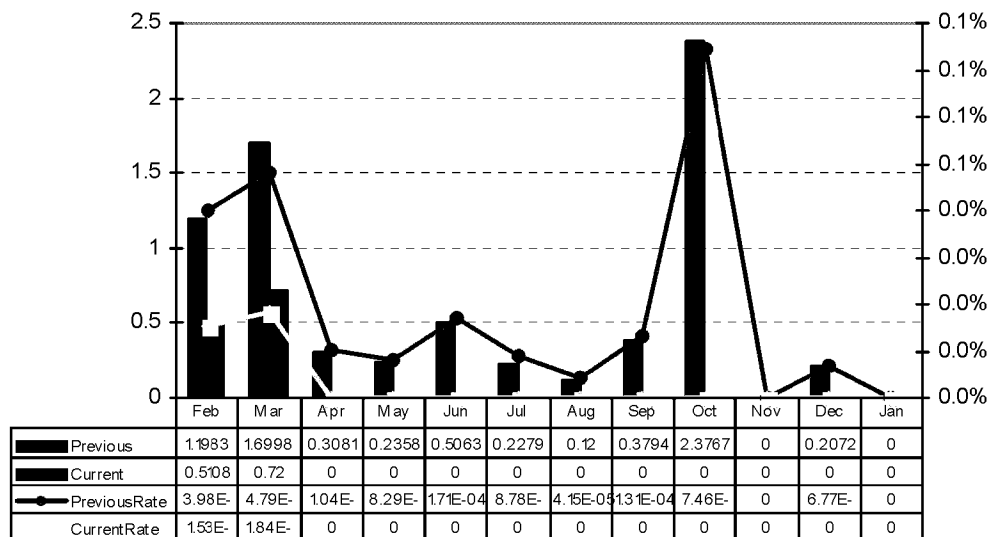
Original Stated, Non Owner and FICO < 640



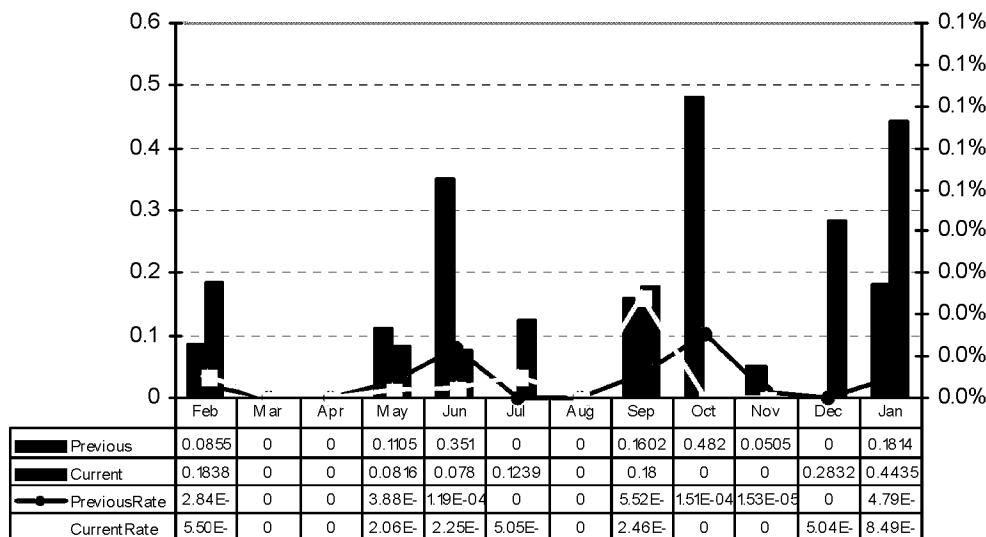
Original Stated-Stated, Non Owner and FICO < 660



Original Non Owner, FICO <640 and CLTV > 95



Original Non Owner, FICO <640 and DTI > 50

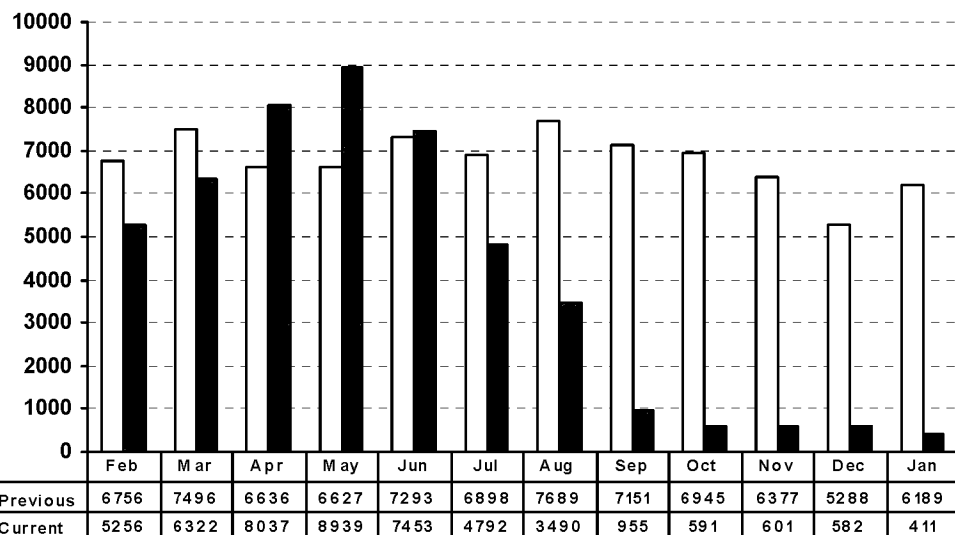


Aurora Originations - Alt-A

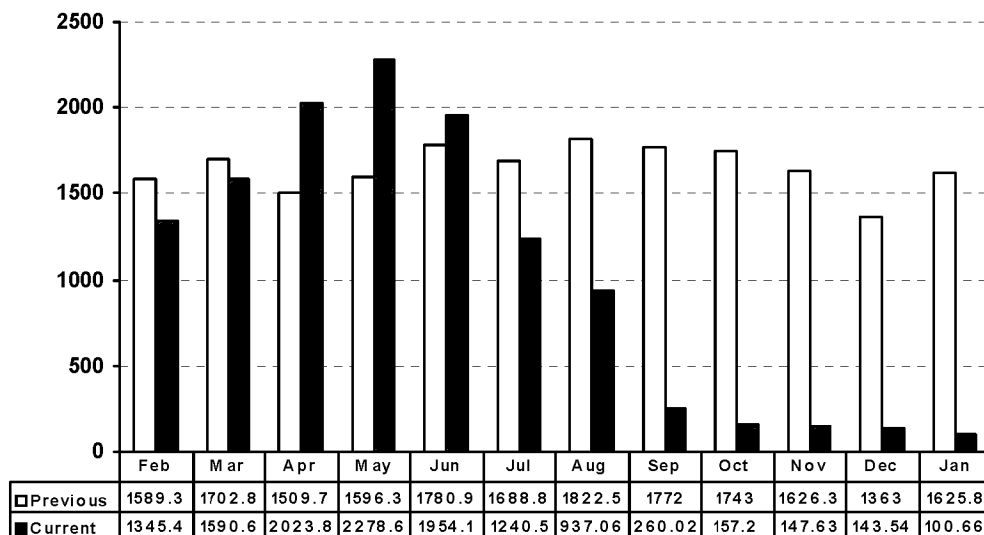
LEHMAN BROTHERS

Aurora Originations - Alt-A

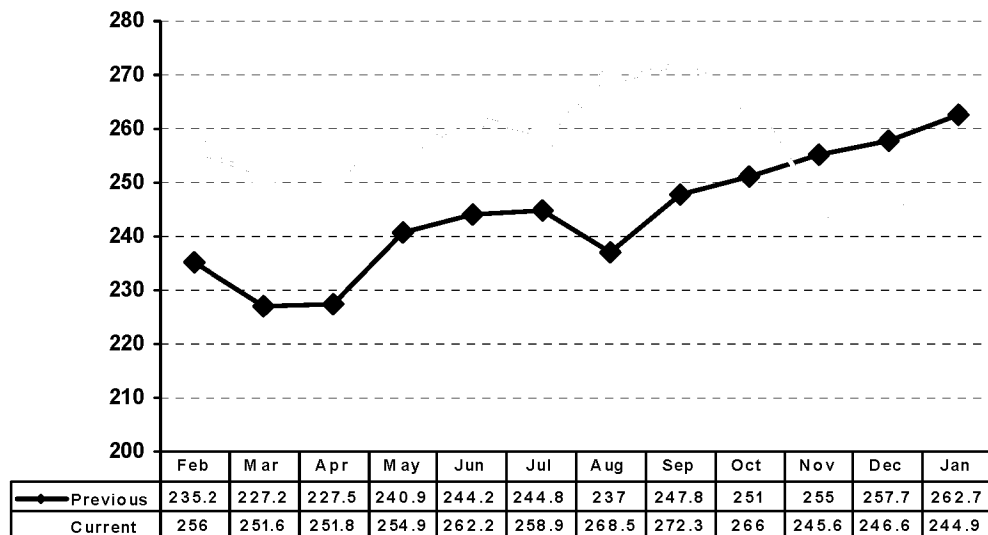
Original Units - Alt-A



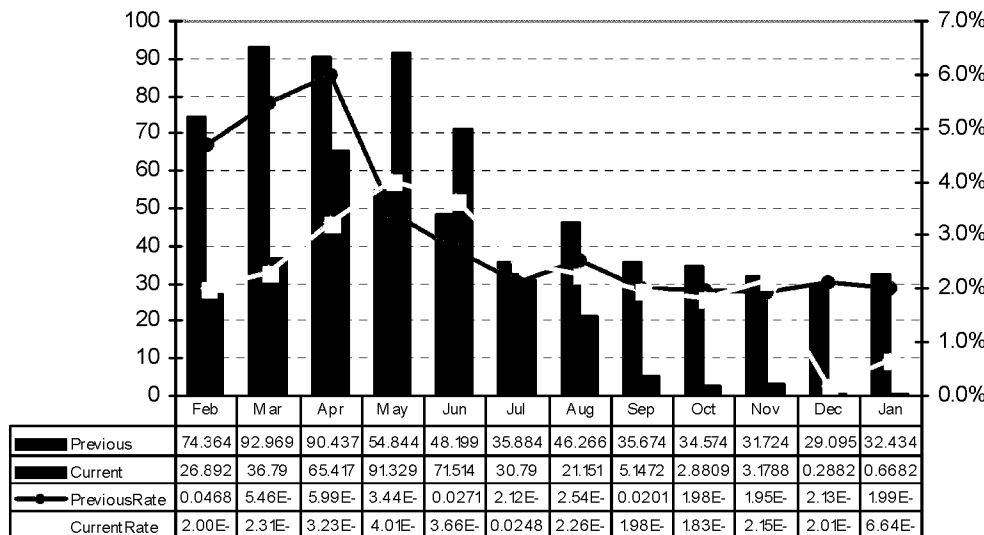
Original Balances - Alt-A



Average Balances - Alt-A

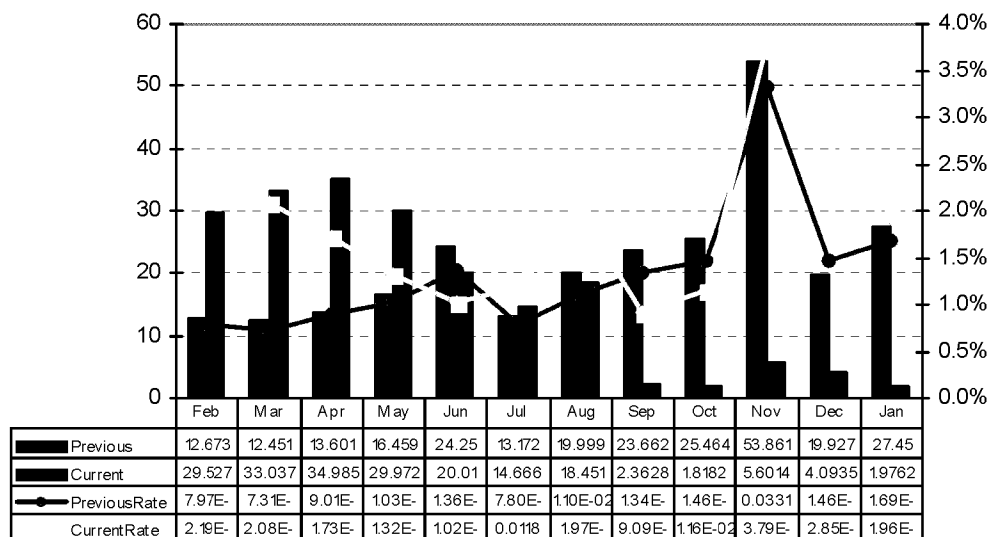


Original 2nd Liens - Alt-A

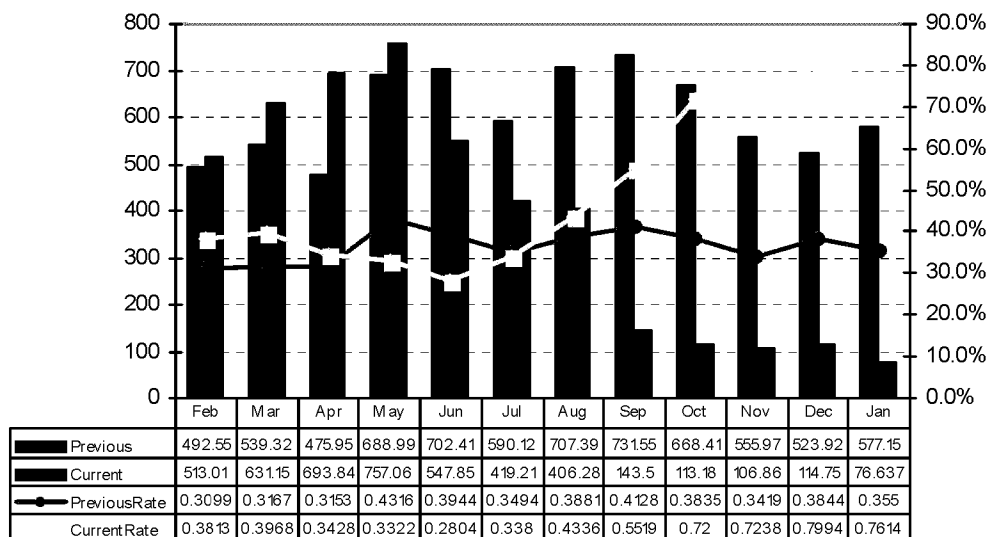


Aurora Originations - Alt-A

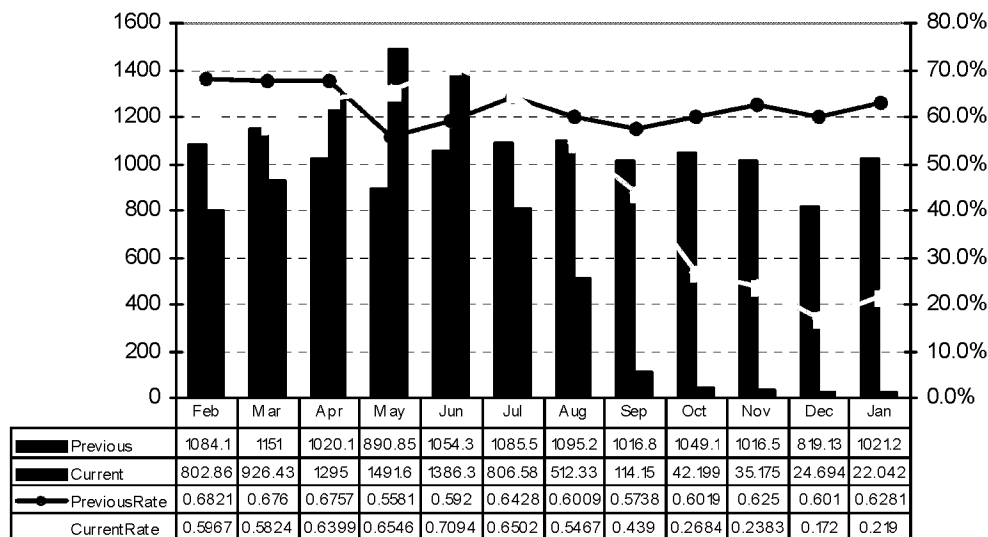
Original Retail - Alt-A



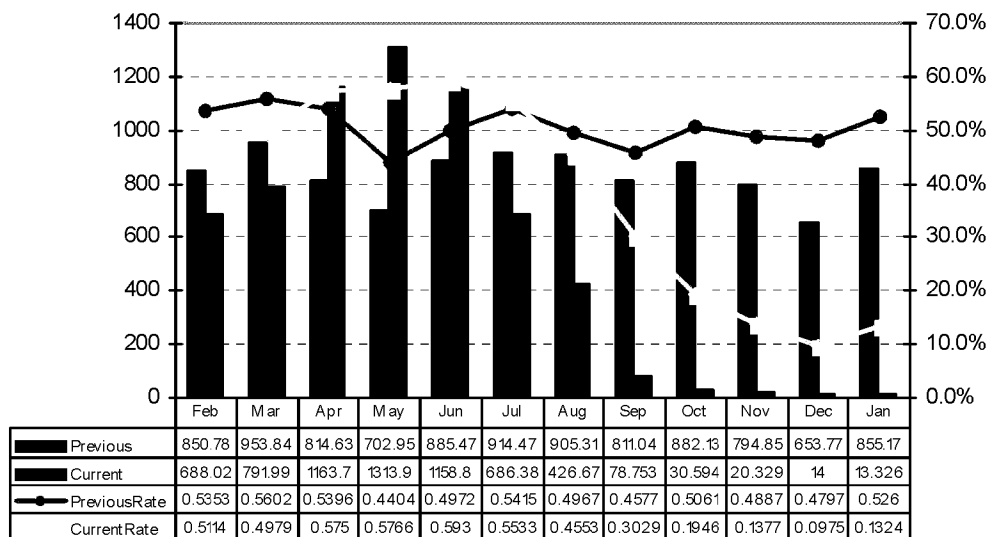
Original Wholesale - Alt-A



Original Conduit - Alt-A

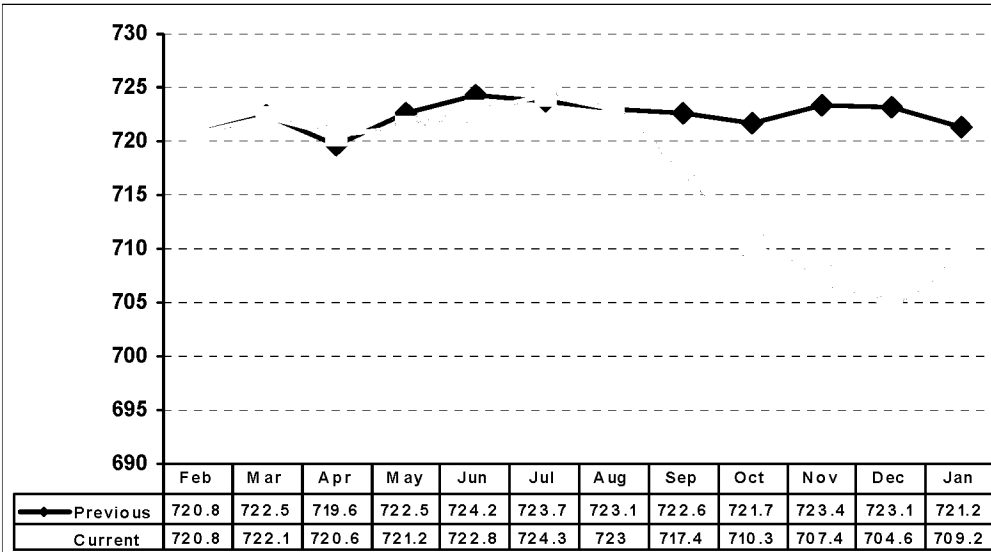


Original Delegated - Alt-A

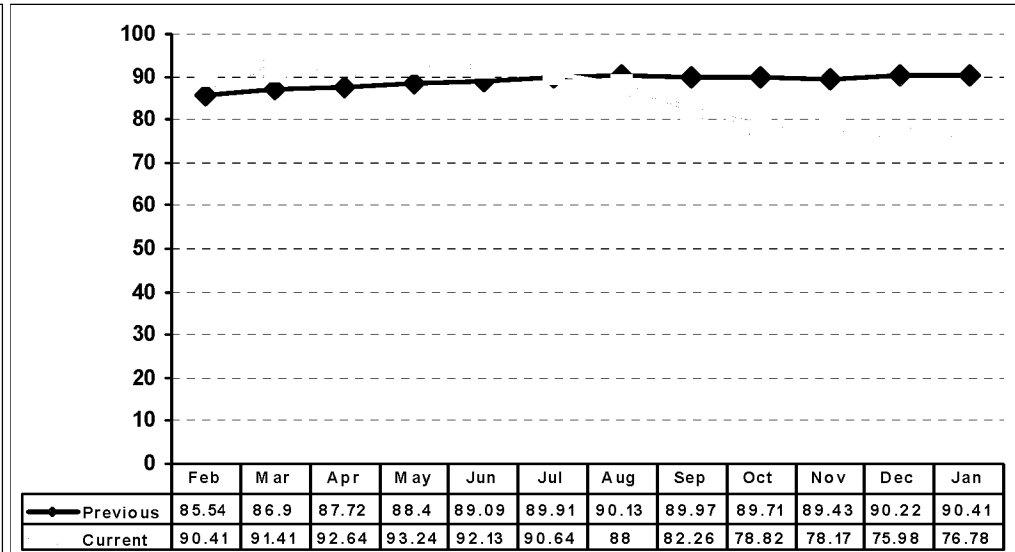


Aurora Originations - Alt-A

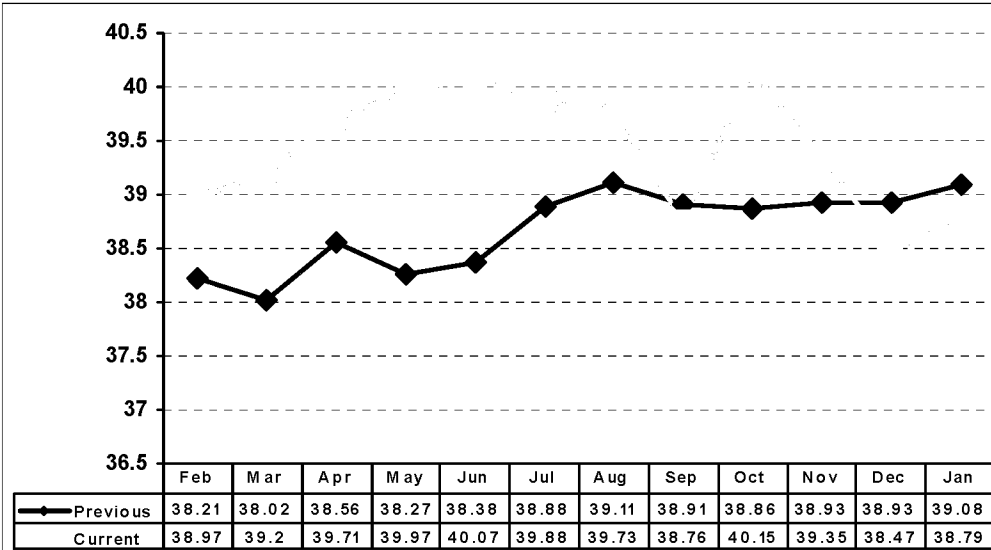
Original FICO - Alt-A



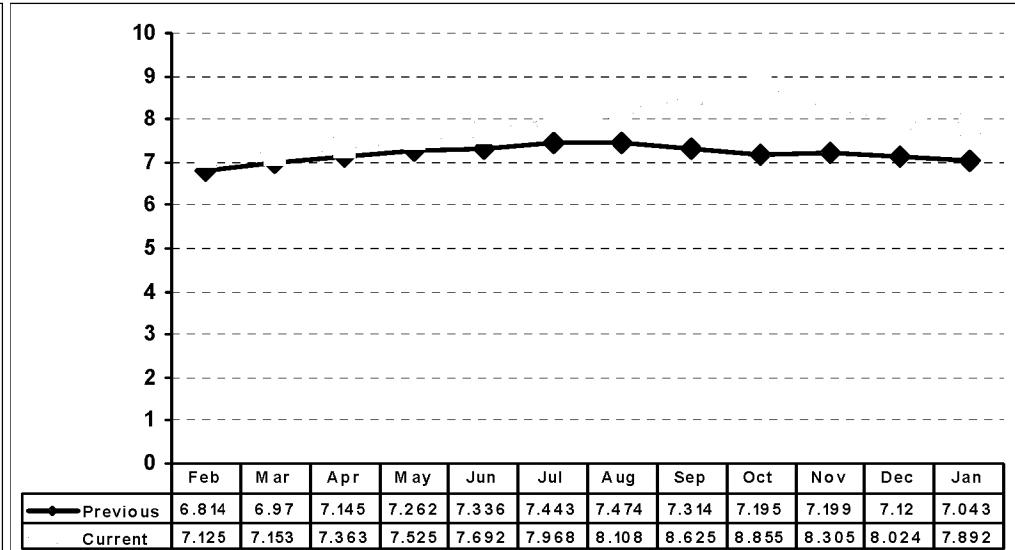
Original CLTV - Alt-A



Original DTI - Alt-A

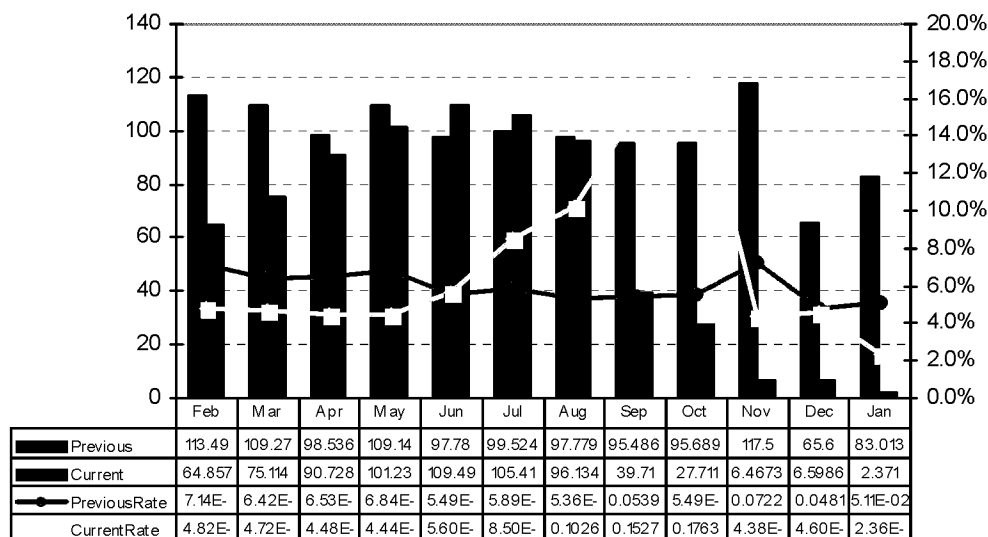


Original Interest Rate - Alt-A

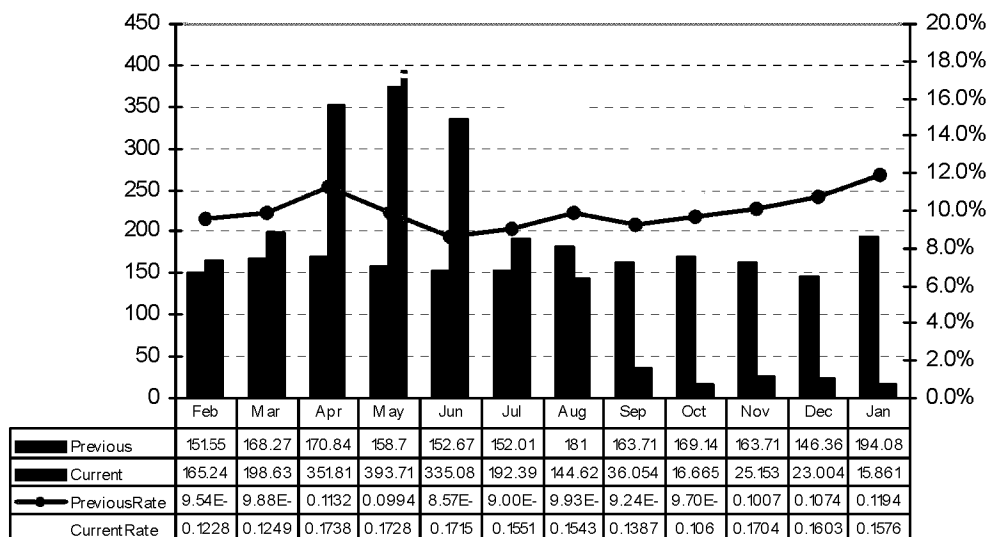


Aurora Originations - Alt-A

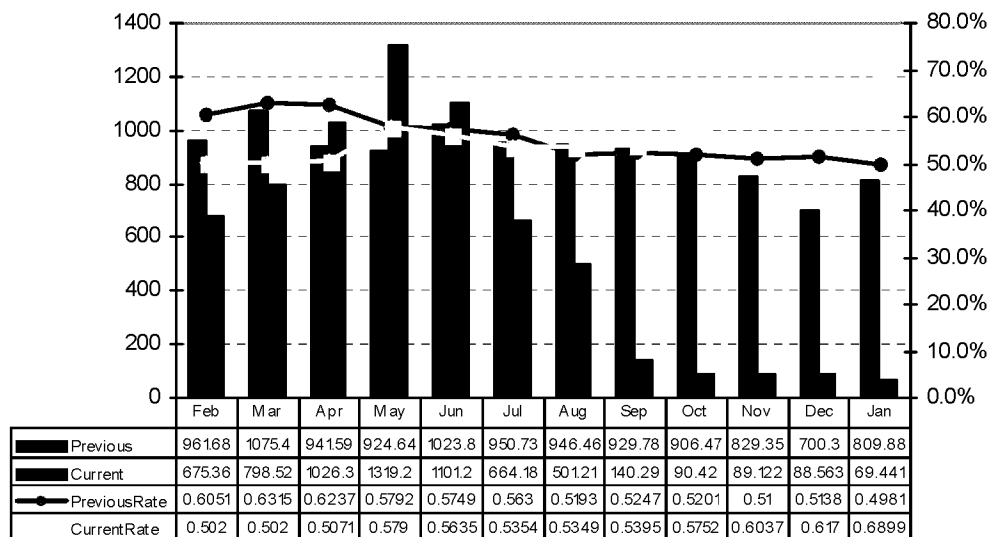
Original No Doc Documentation - Alt-A



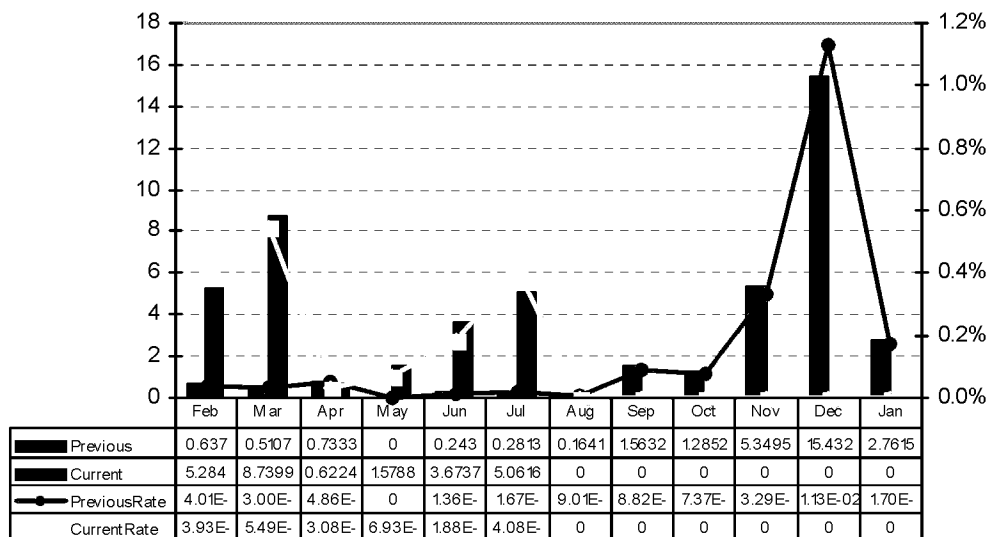
Original No Ratio Documentation - Alt-A



Original Stated Documentation - Alt-A

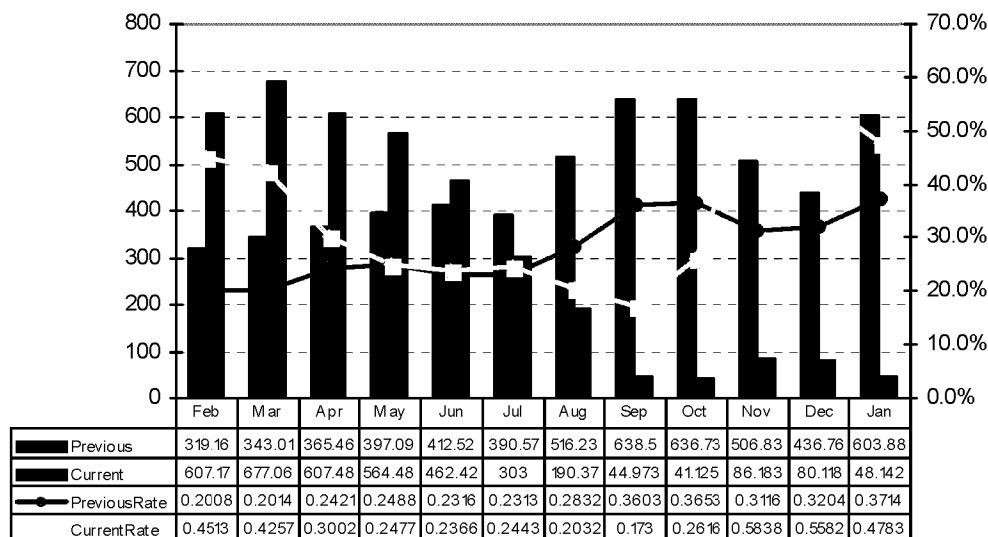


Original Stated-Stated - Alt-A

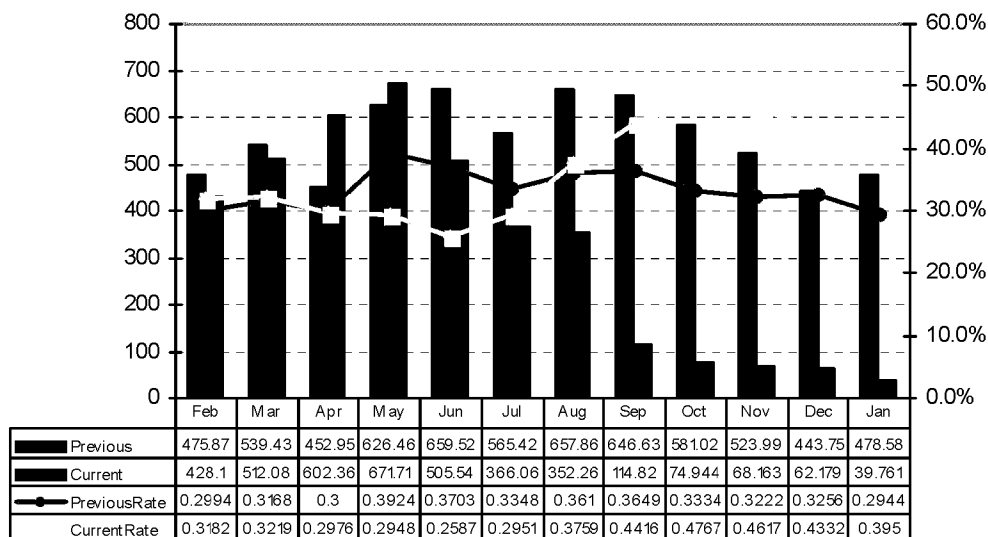


Aurora Originations - Alt-A

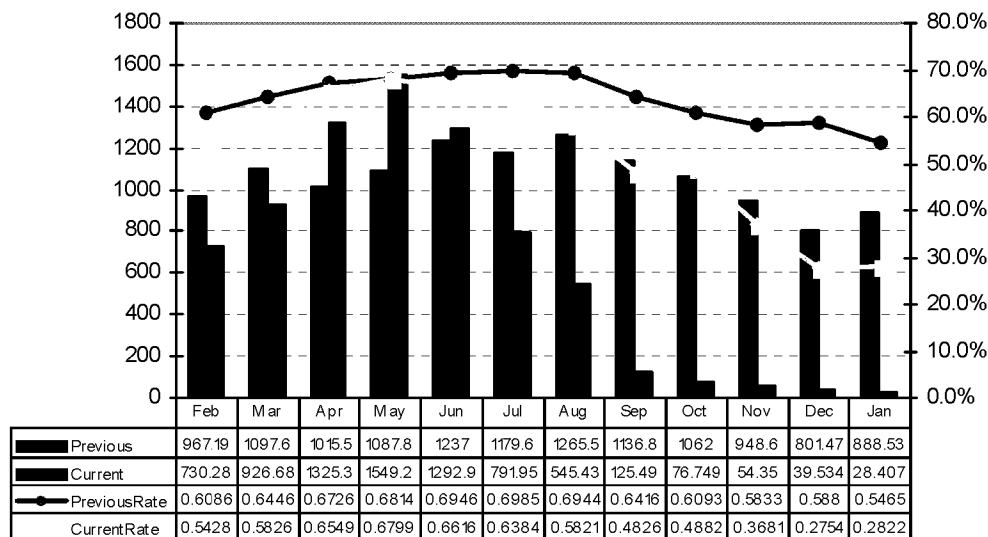
Original Fixed - Alt-A



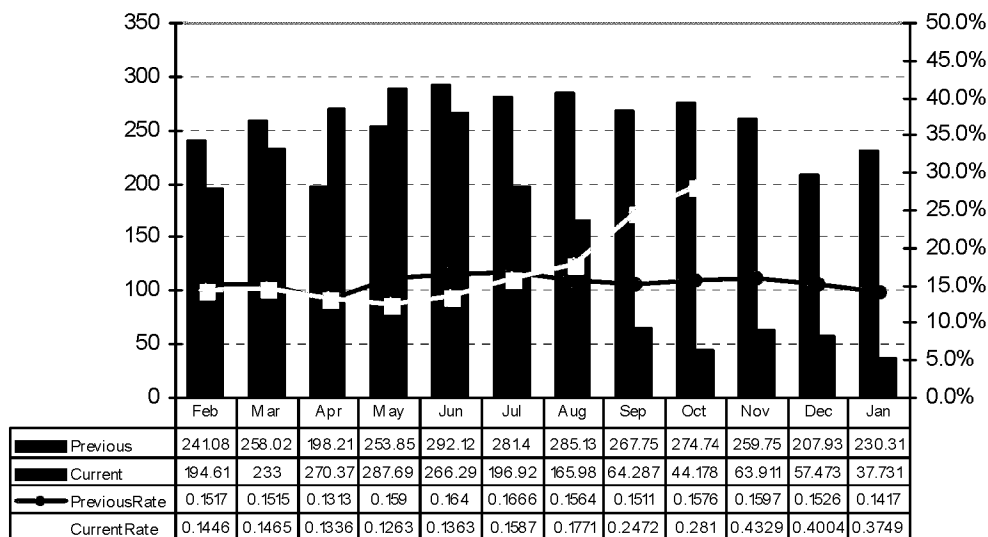
Original Cashout - Alt-A



Original Purchases - Alt-A



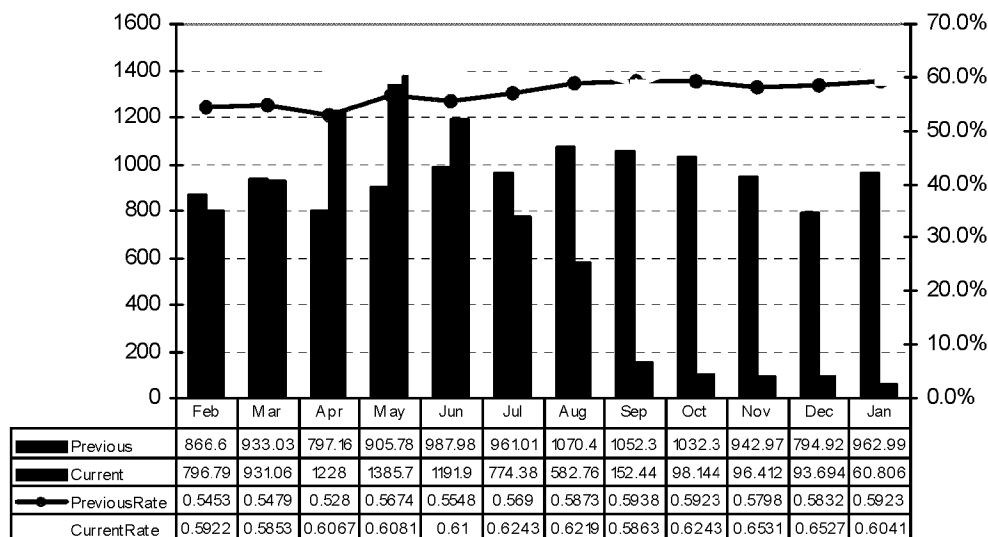
Original Non Owner Occupied - Alt-A



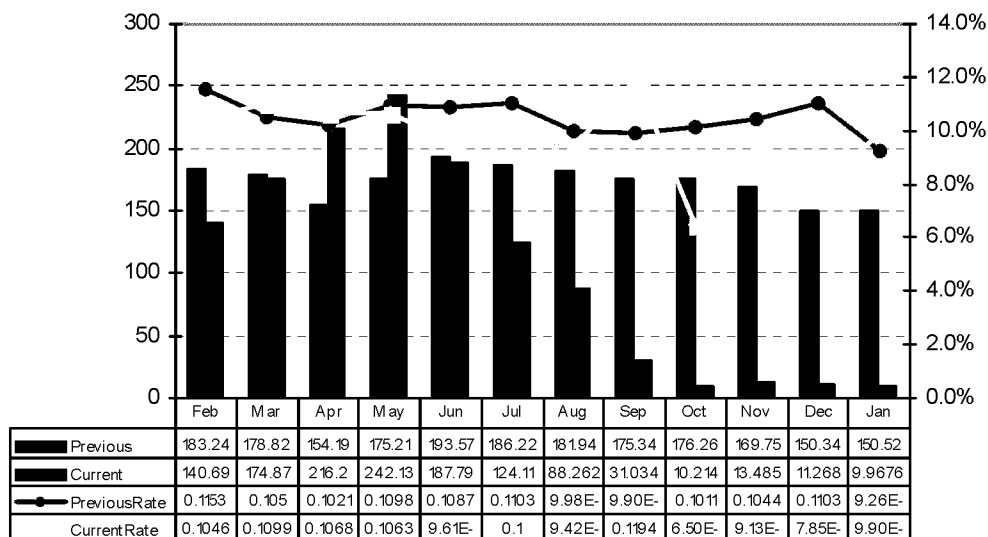
Aurora Originations - Alt-A

Aurora Risk Review

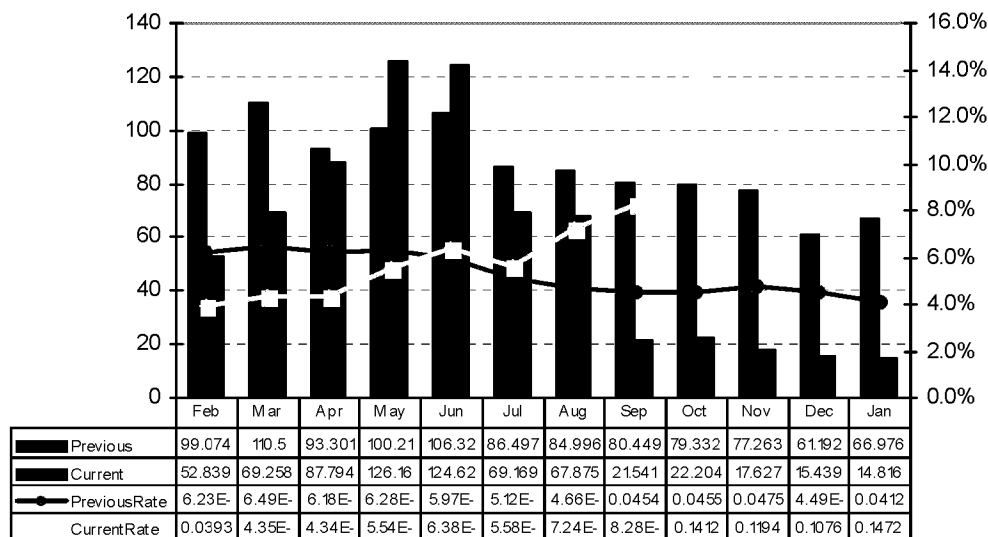
Original Single Family - Alt-A



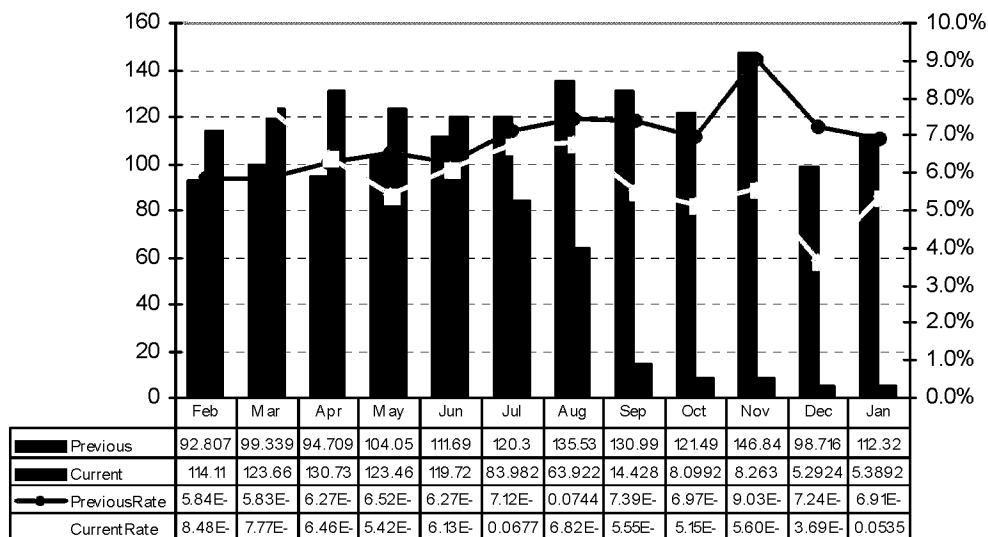
Original Condo - Alt-A



Original Multifamily - Alt-A

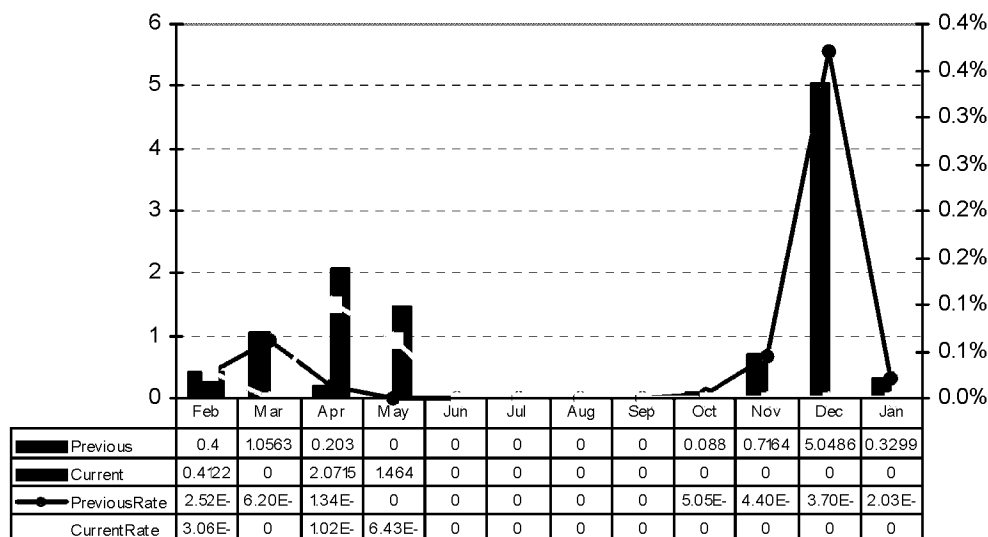


Original 2nd Homes - Alt-A

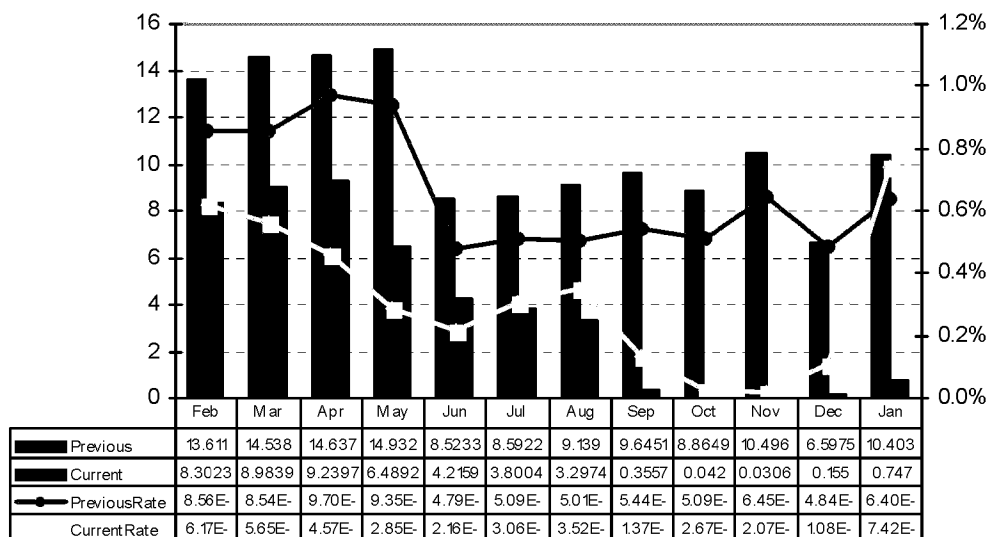


Aurora Originations - Alt-A

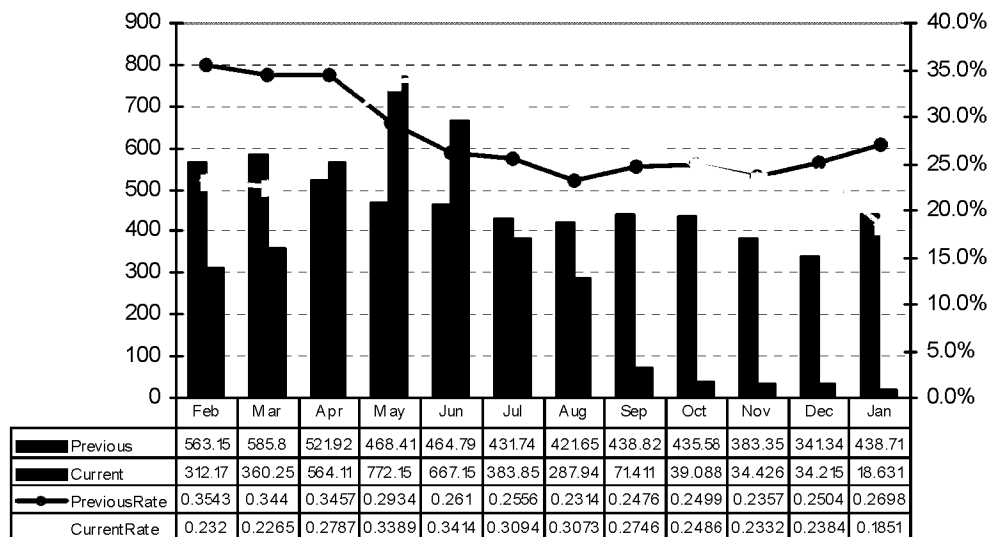
Original 40 Year - Alt-A



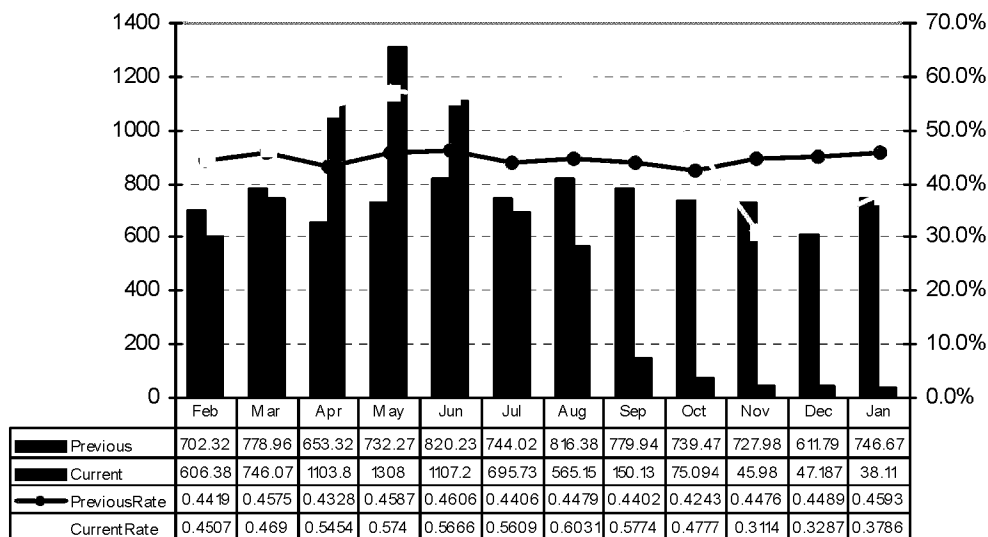
Original 15 and 20 Year - Alt-A



Original CA - Alt-A

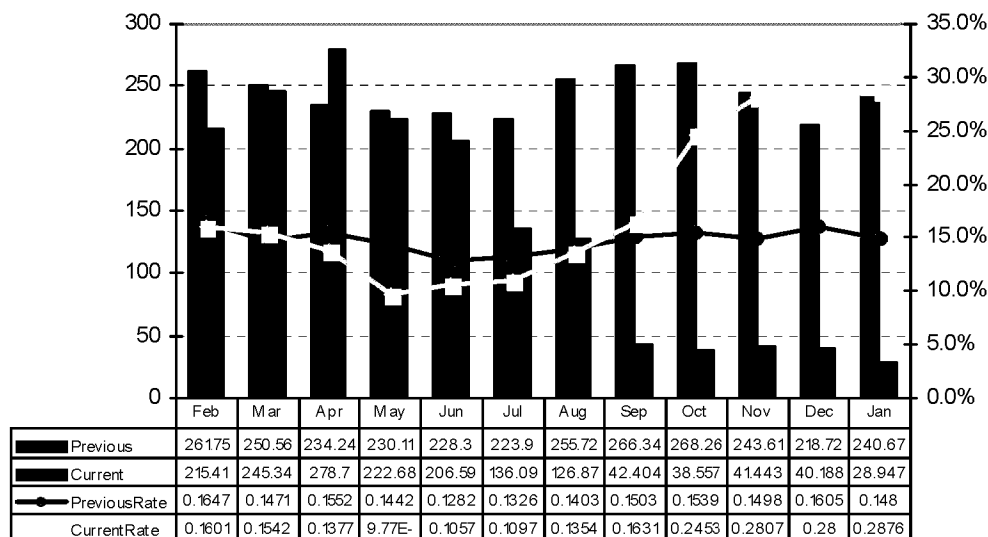


Original with Prepayment Penalty - Alt-A

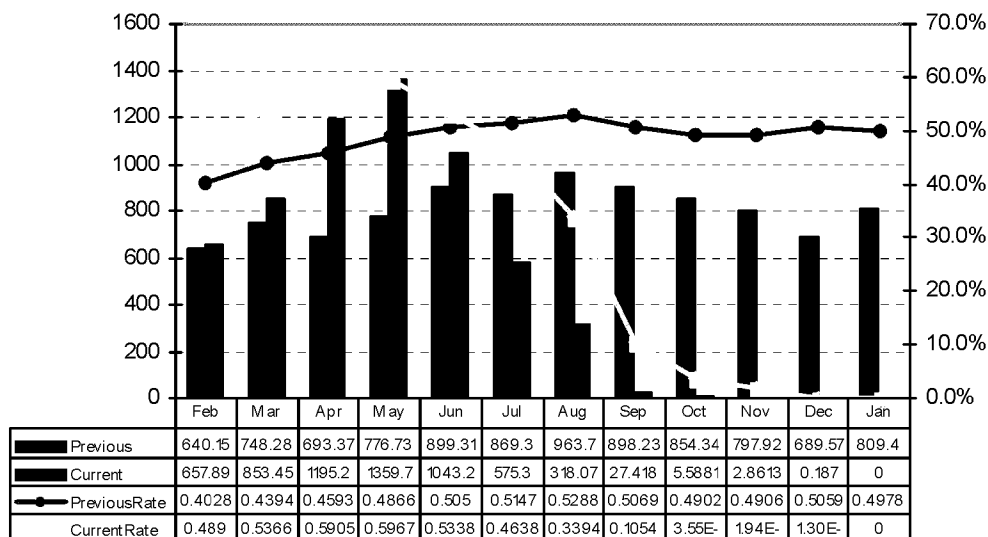


Aurora Originations - Alt-A

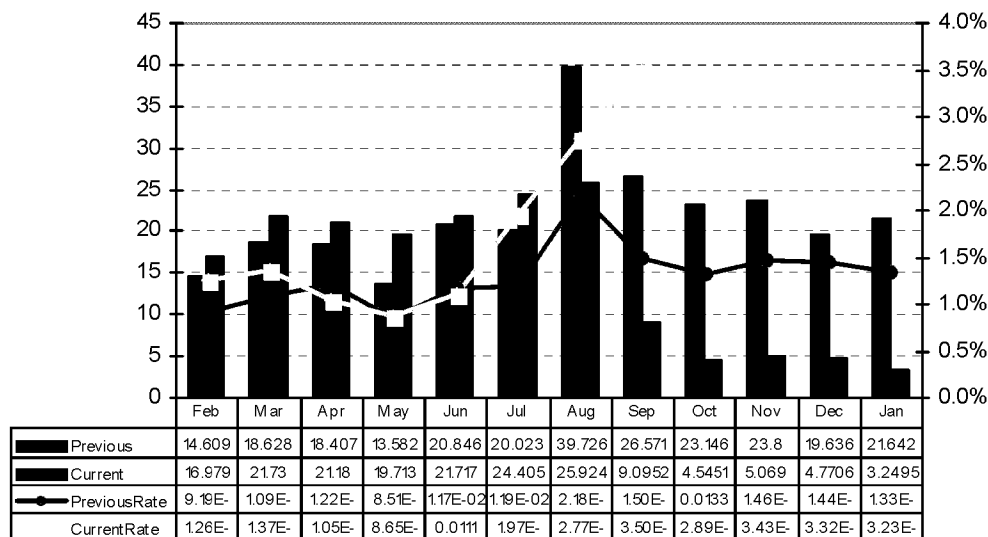
Original FICO < 680 - Alt-A



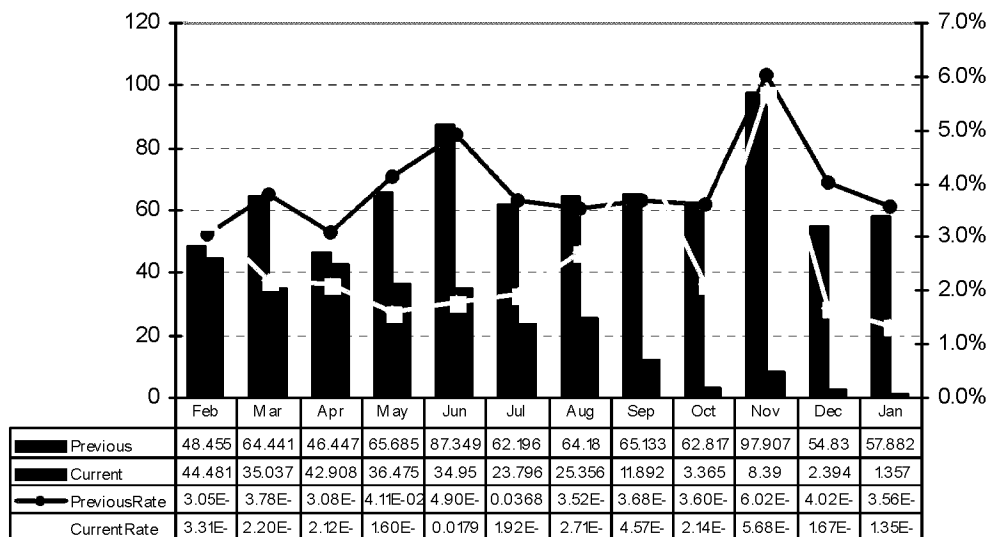
Original CLTV > 95 - Alt-A



Original DTI > 50 - Alt-A



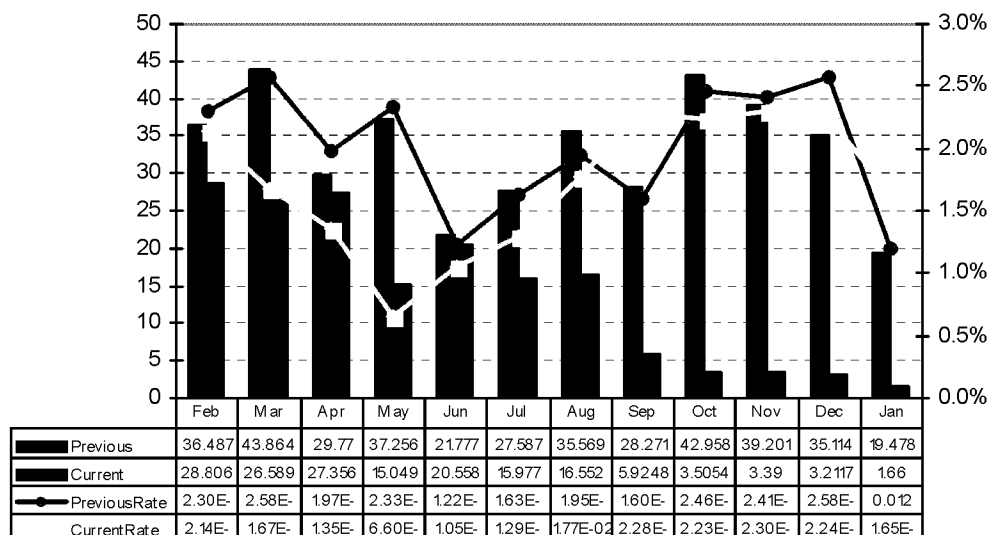
Original with Amounts >= 1MMM - Alt-A



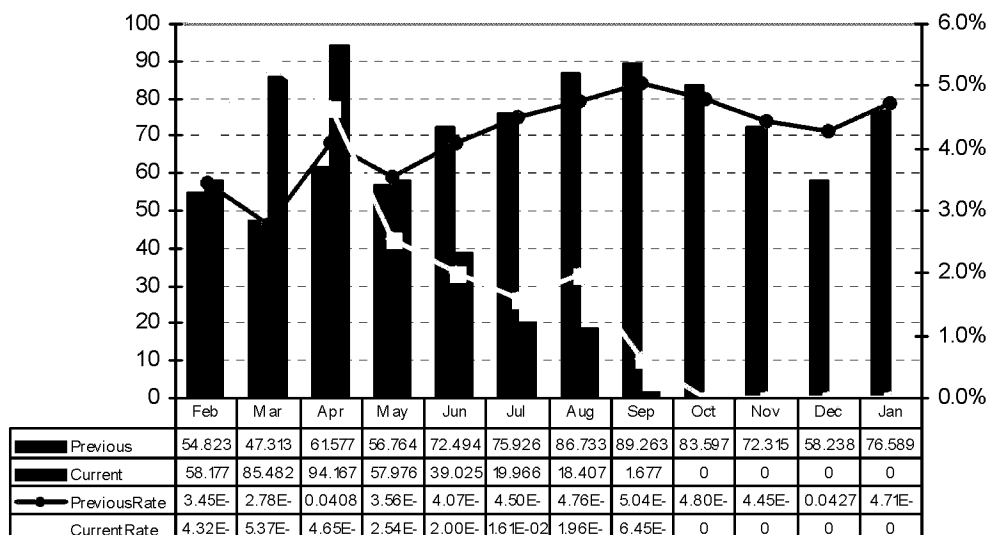
Aurora Originations - Alt-A

Aurora Risk Review

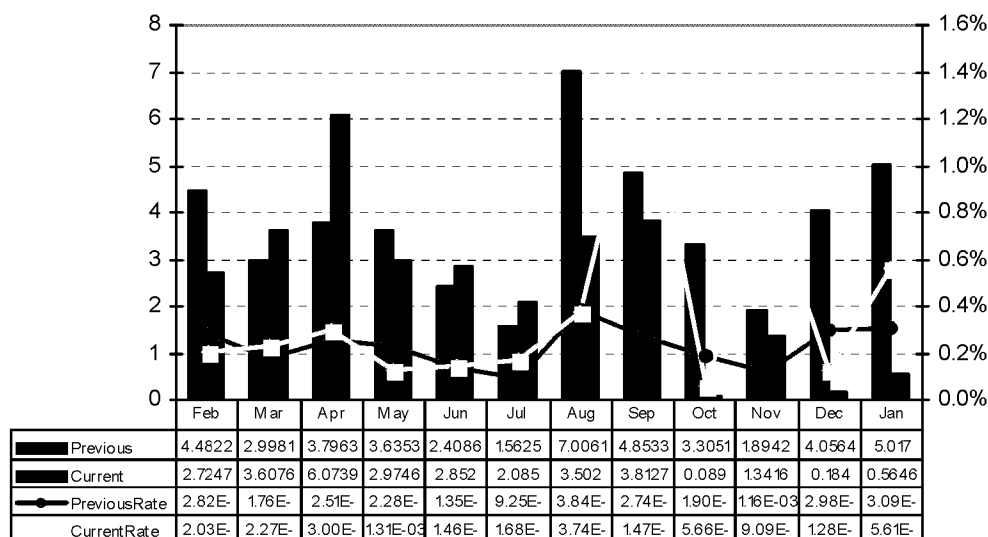
Original FICO < 680 and Amount > 650K - Alt-A



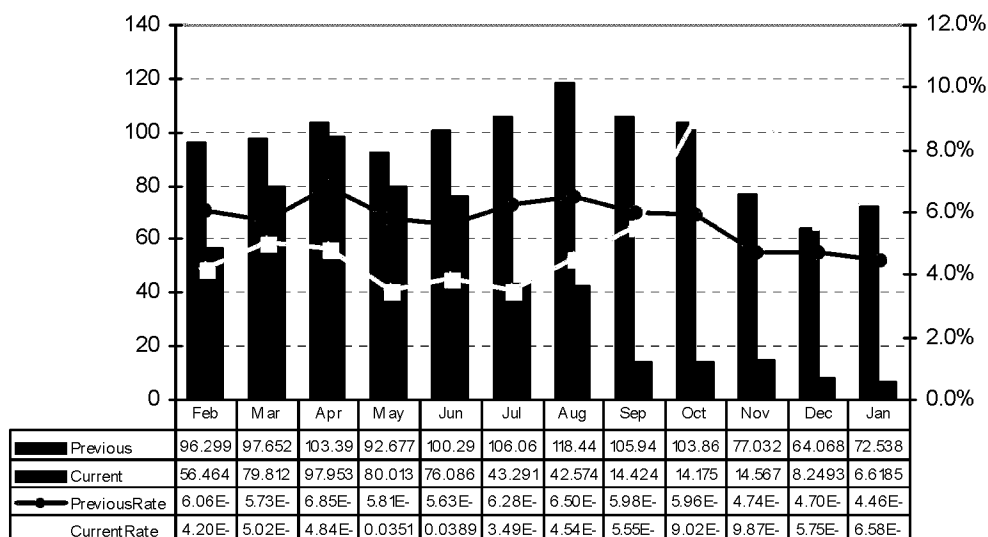
Original FICO < 680 and CLTV > 95 - Alt-A



Original FICO < 680 and DTI > 50 - Alt-A



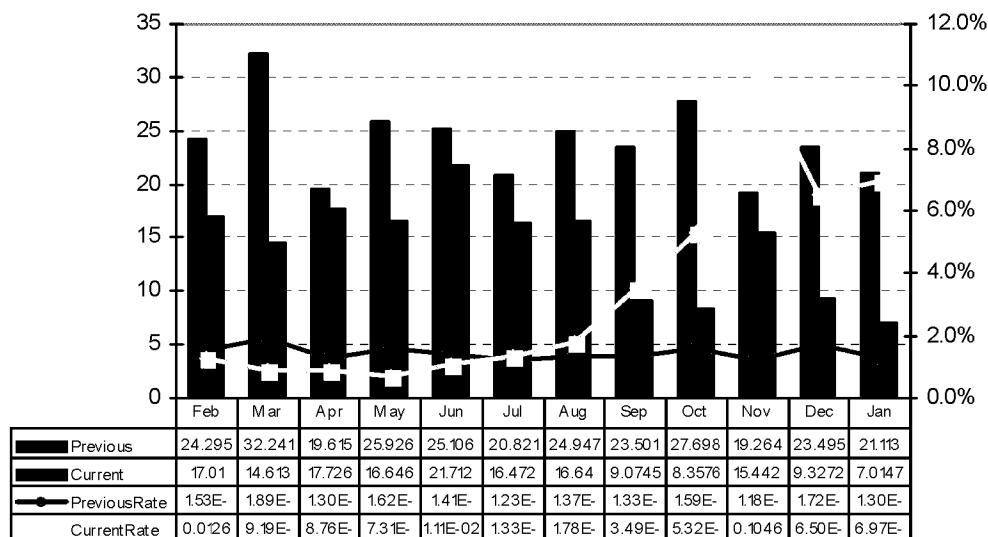
Original FICO < 680 and Purchase - Alt-A



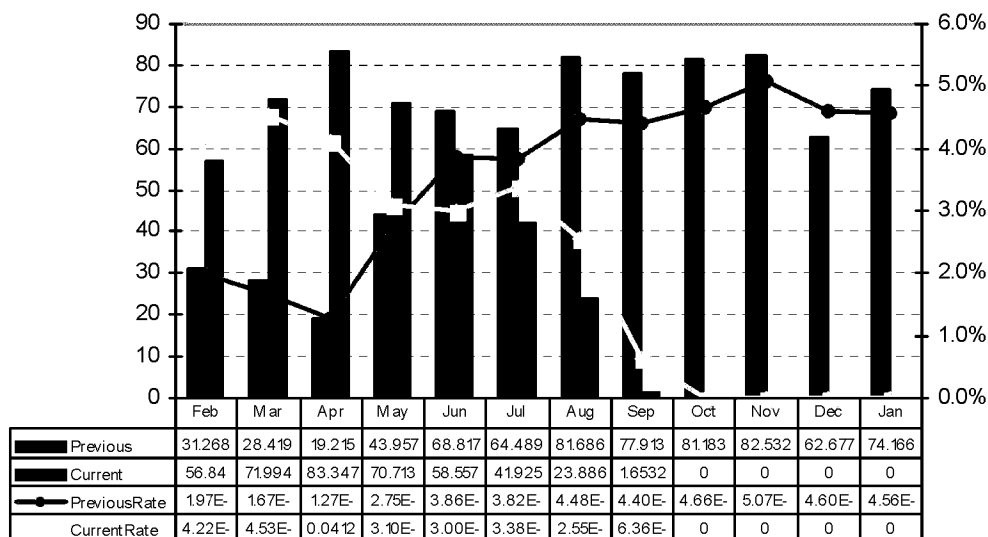
Aurora Originations - Alt-A

Aurora Risk Review

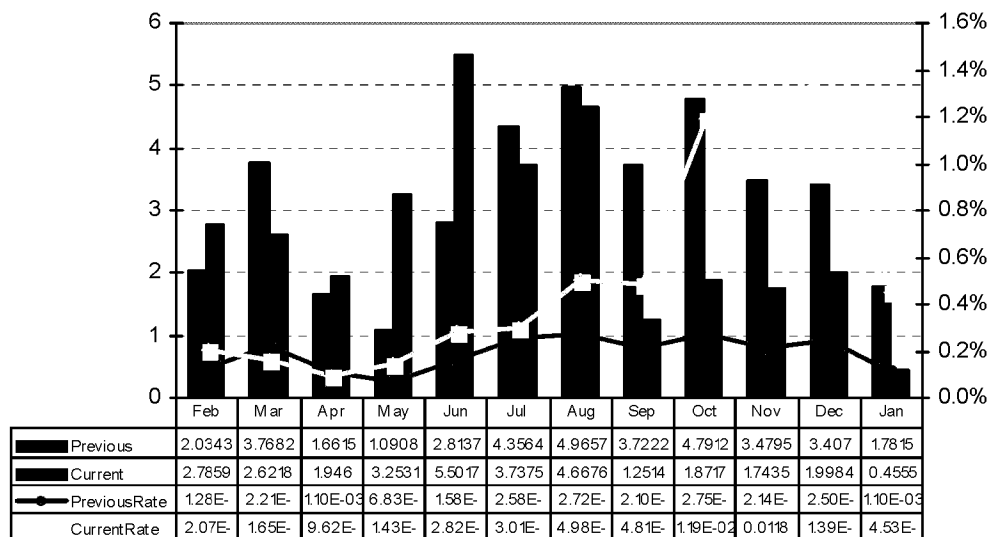
Original Non-Owner and FICO < 680 - Alt-A



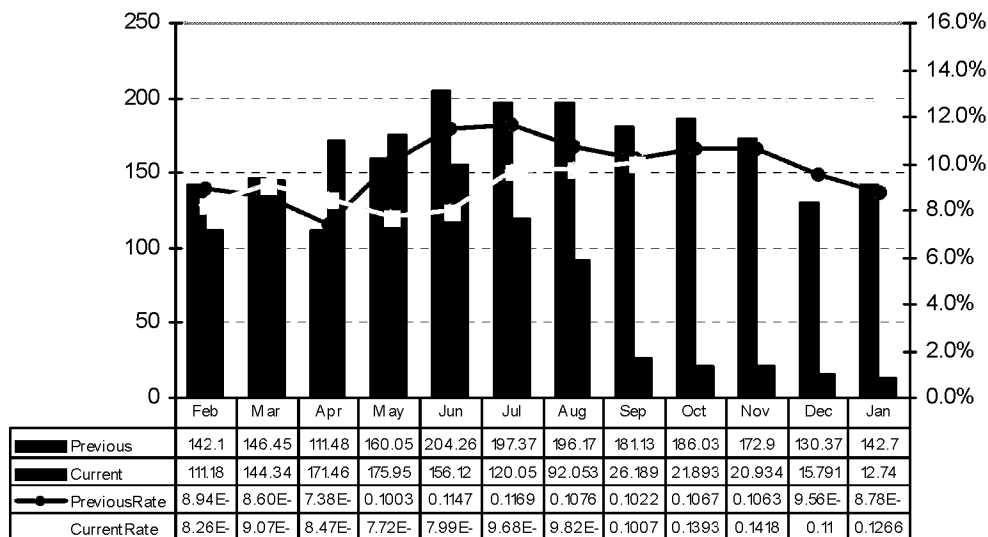
Original Non-Owner and CLTV > 95 - Alt-A



Original Non-Owner and DTI > 50 - Alt-A



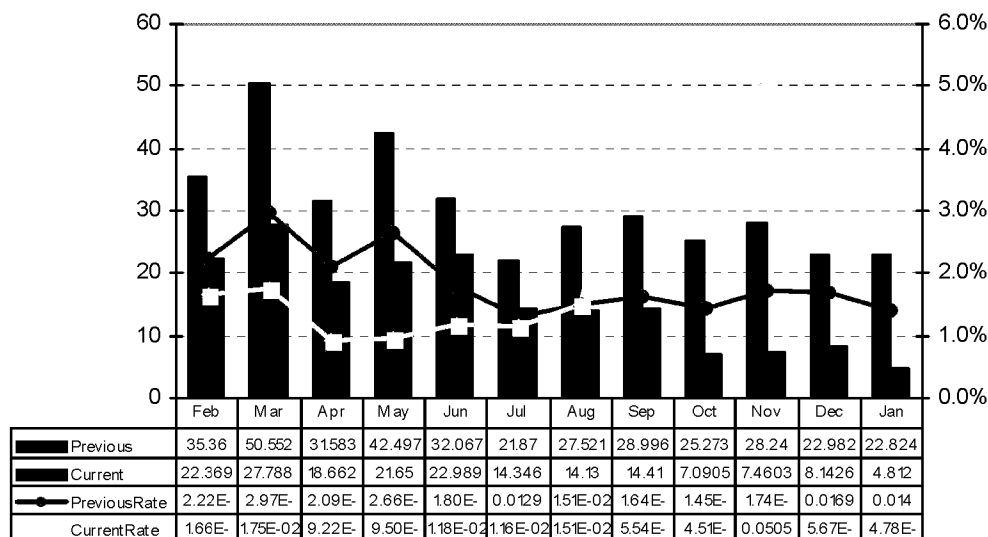
Original Non-Owner and Purchase - Alt-A



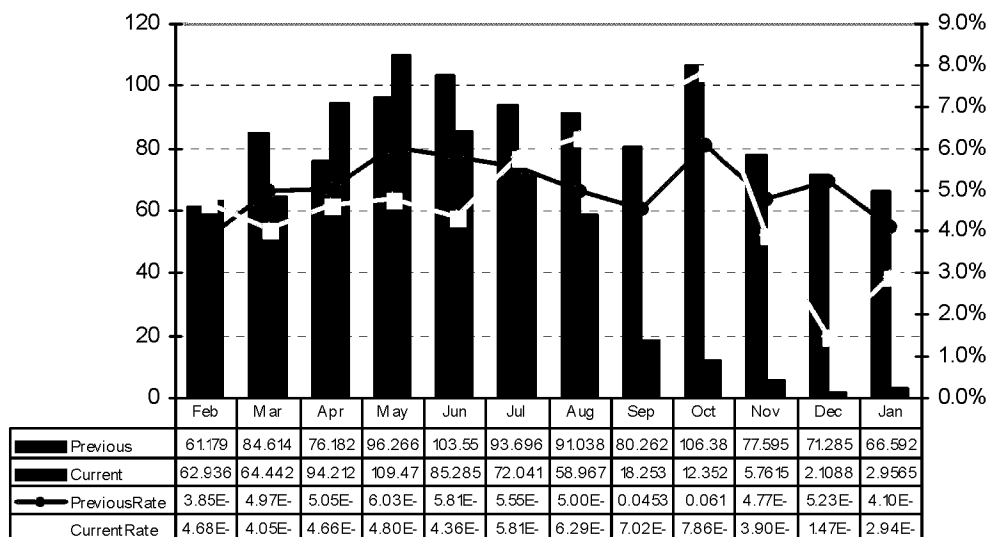
Aurora Originations - Alt-A

Aurora Risk Review

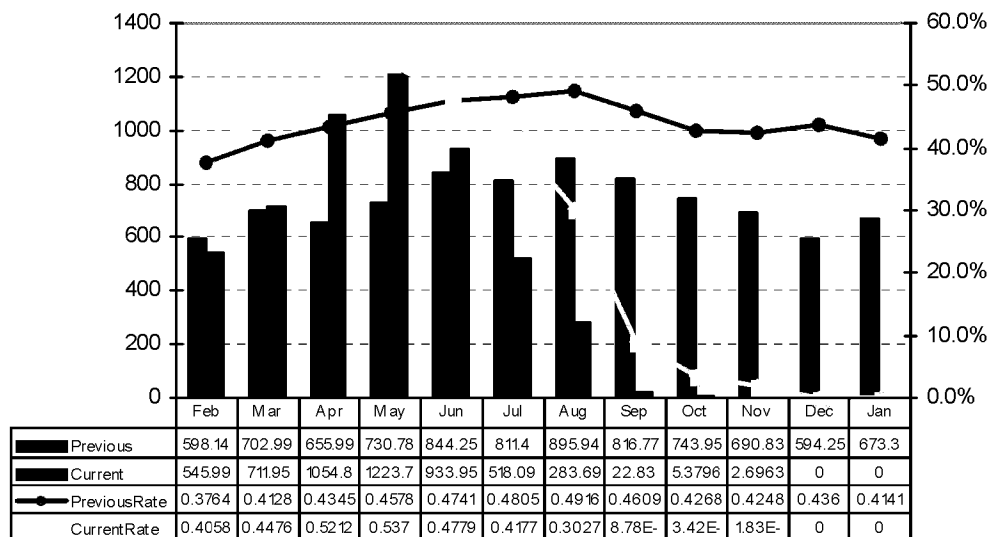
Original Non-Owner and Amount > 500K - Alt-A



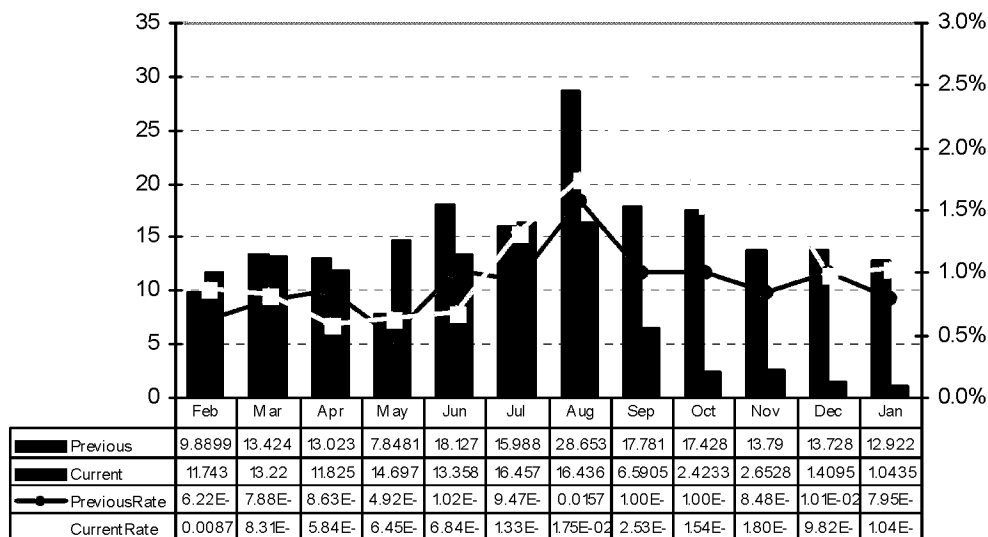
Original Purchase and Amount > 650K - Alt-A



Original Purchase and CLTV > 95 - Alt-A

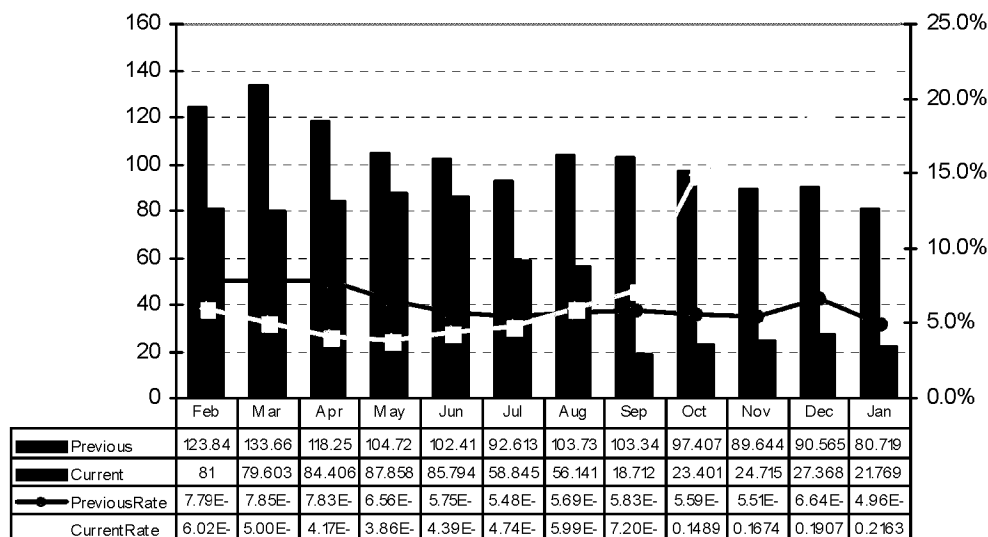


Original Purchase and DTI > 50 - Alt-A

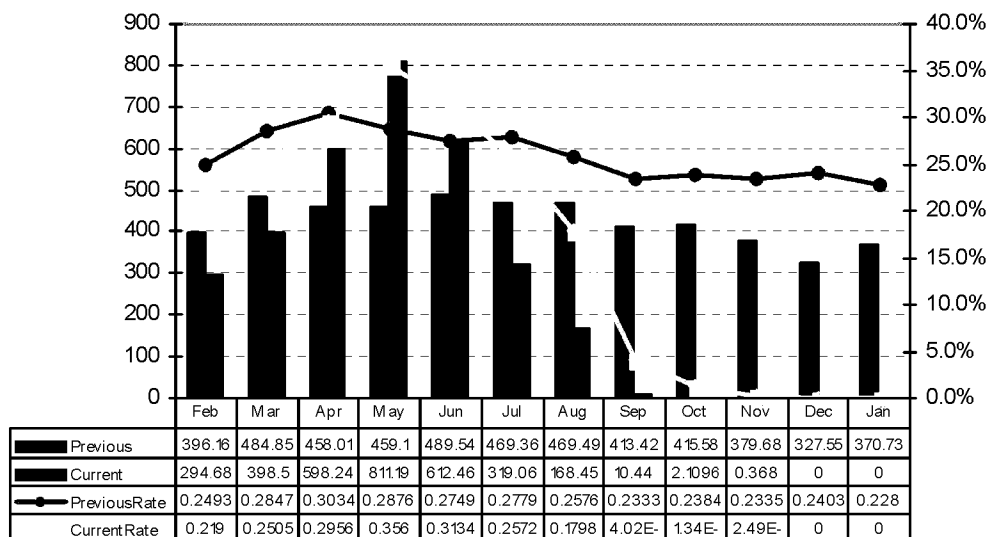


Aurora Originations - Alt-A

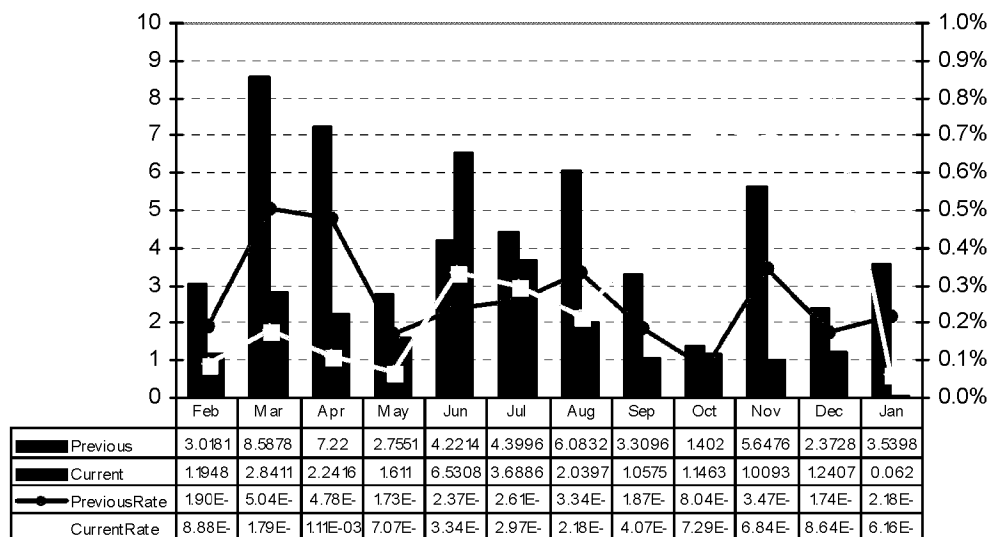
Original Stated Doc and FICO < 680 - Alt-A



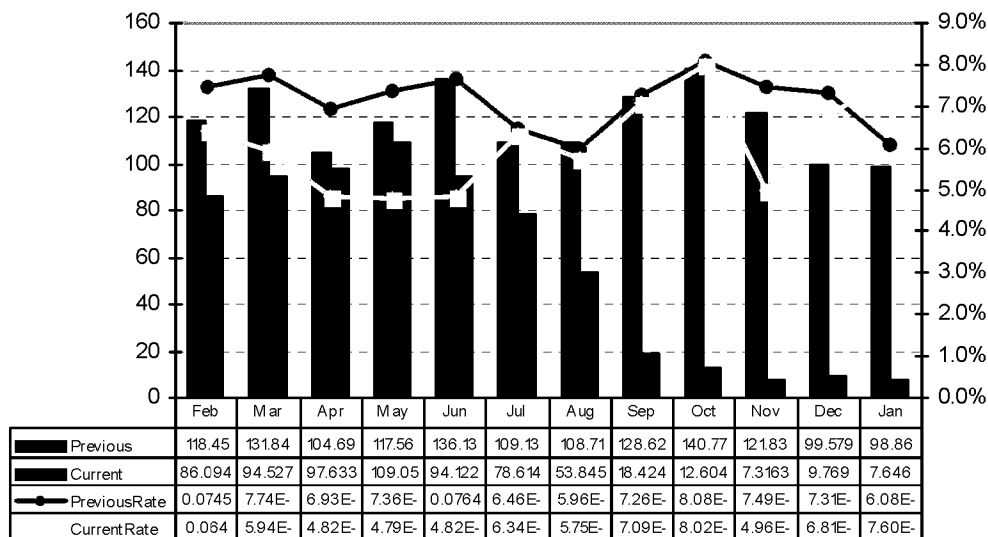
Original Stated Doc and CLTV > 95 - Alt-A



Original Stated Doc and DTI > 50 - Alt-A

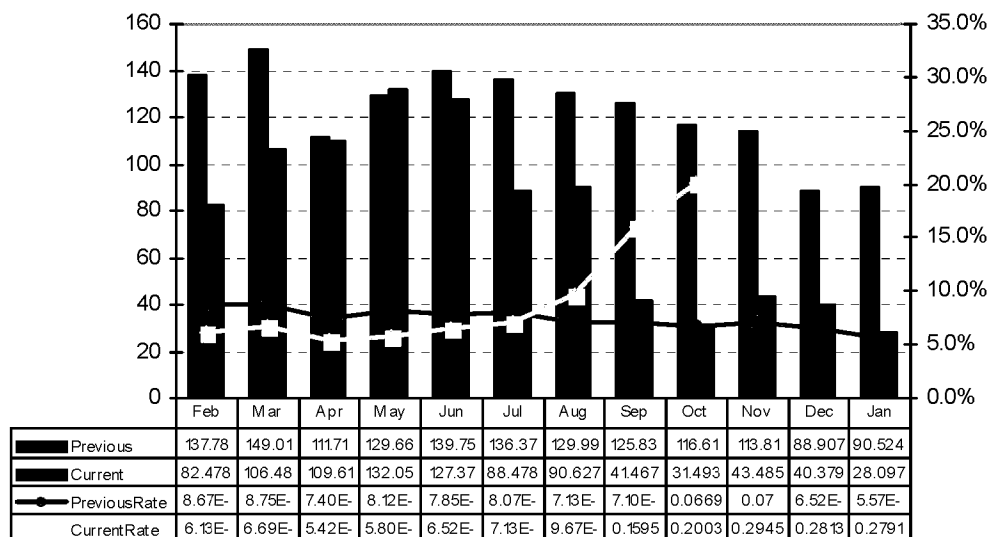


Original Stated Doc and Amount > 650K - Alt-A

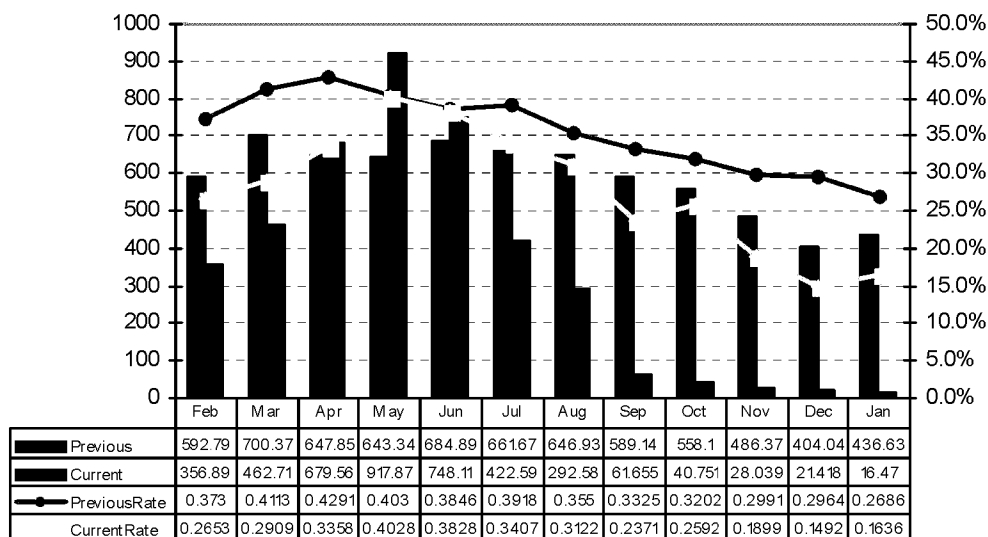


Aurora Originations - Alt-A

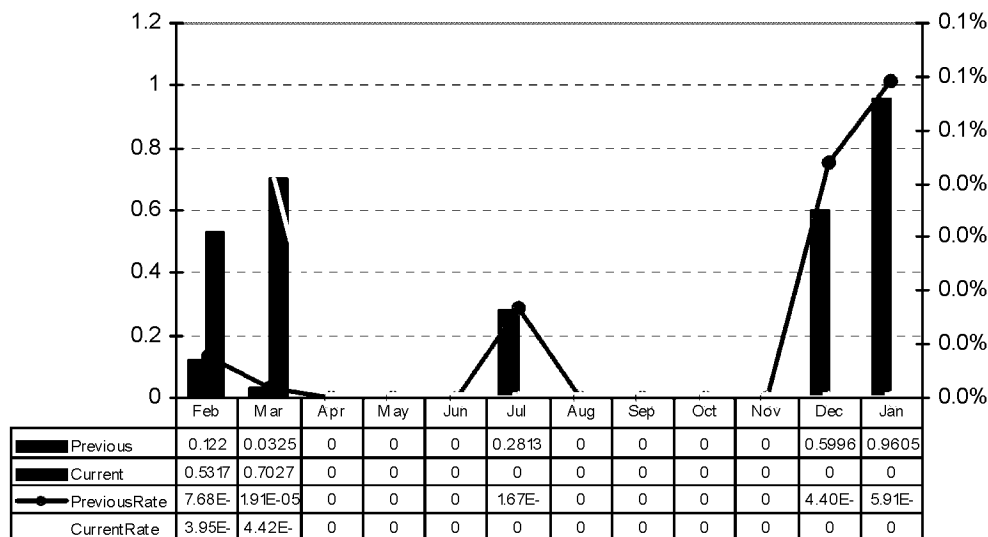
Original Stated Doc and Non-Owner - Alt-A



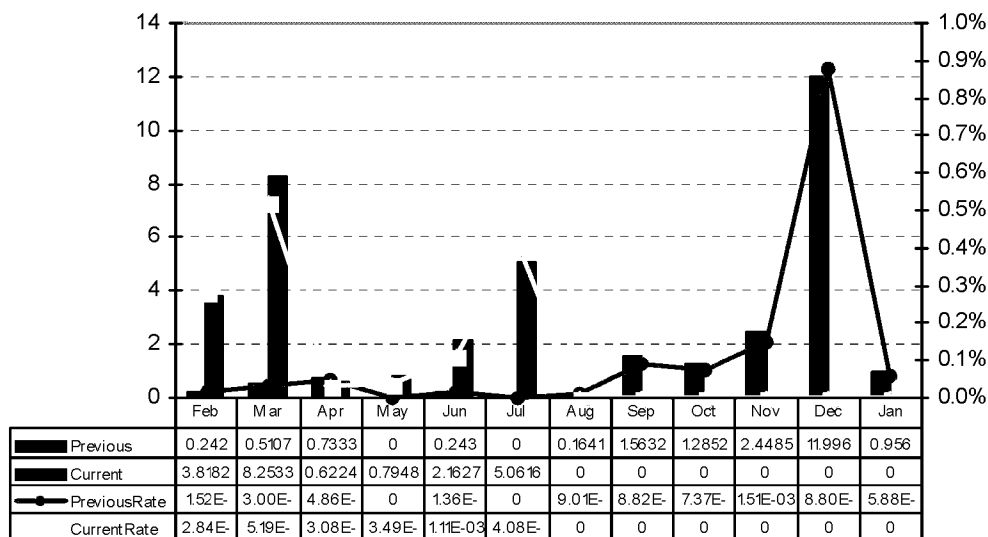
Original Stated Doc and Purchase - Alt-A



Original Stated-States Doc and Non-Owner - Alt-A

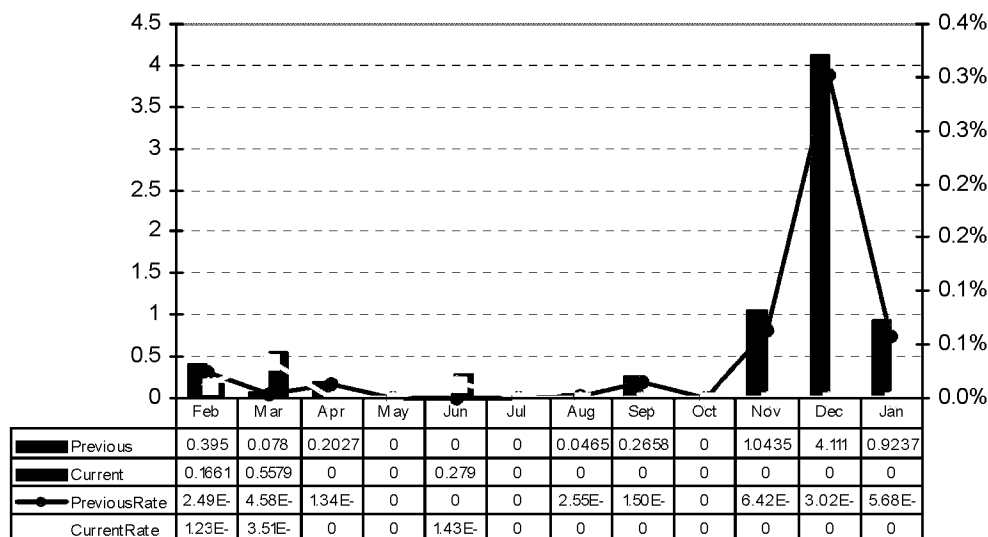


Original Stated-States Doc and Purchase - Alt-A

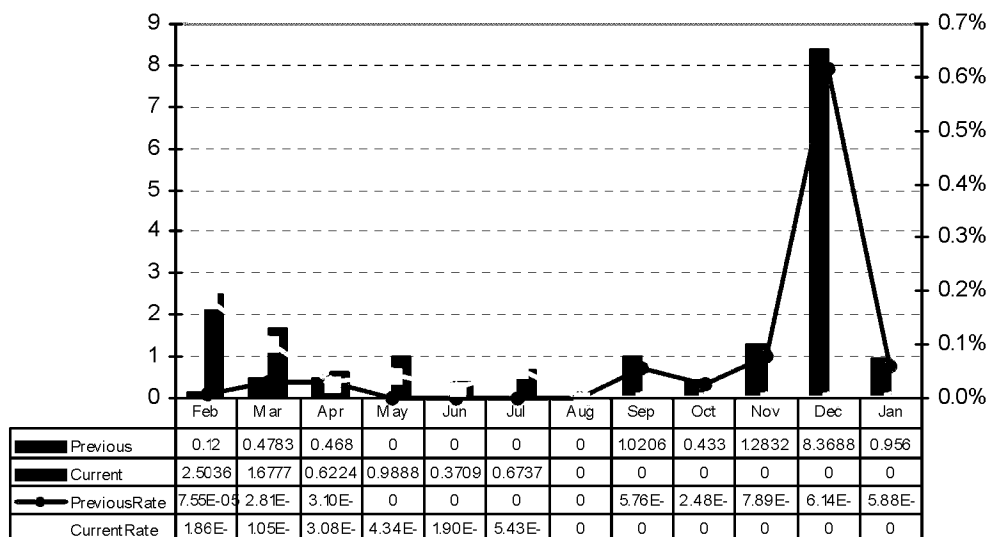


Aurora Originations - Alt-A

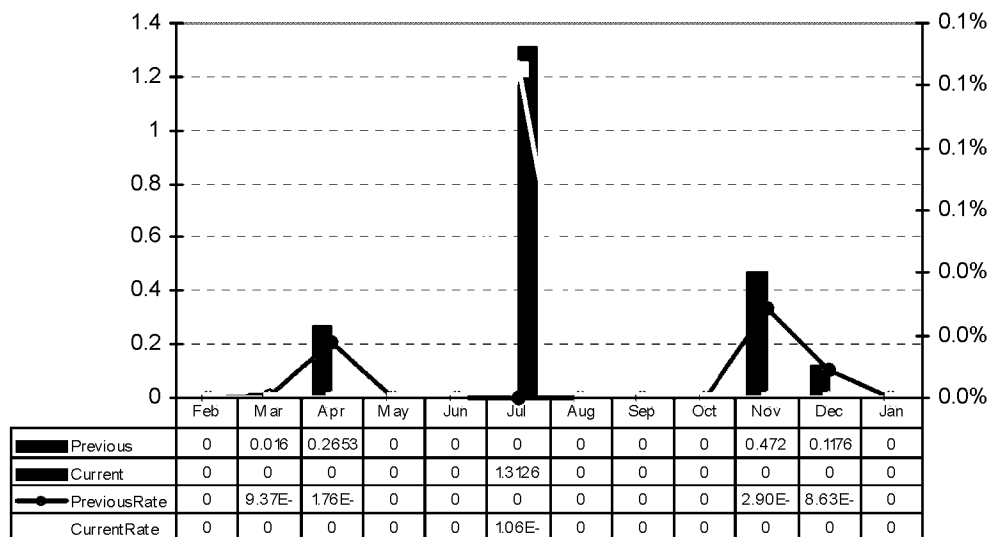
Original Stated-Stated Doc and FICO < 680 - Alt-A



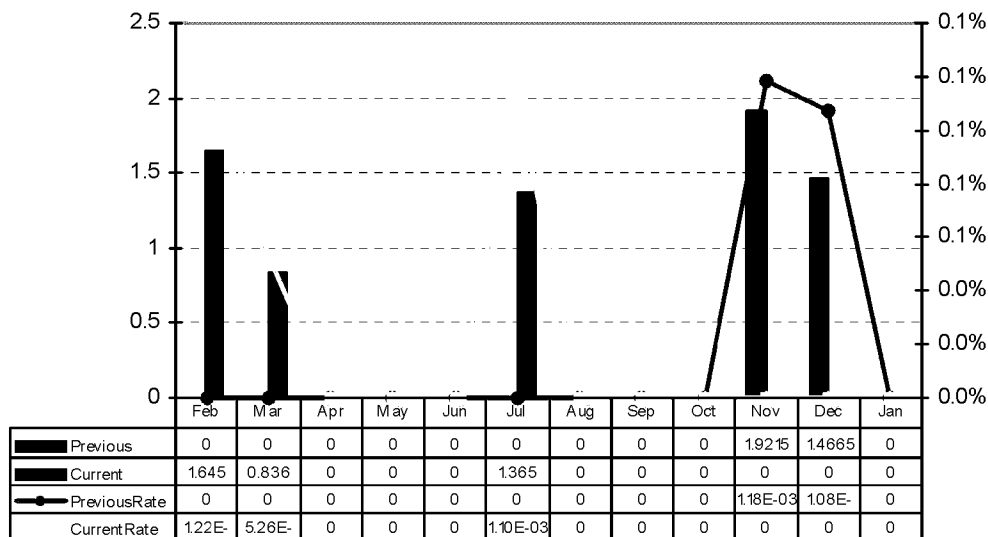
Original Stated-Stated Doc and CLTV > 95 - Alt-A



Original Stated-Stated Doc and DTI > 50 - Alt-A

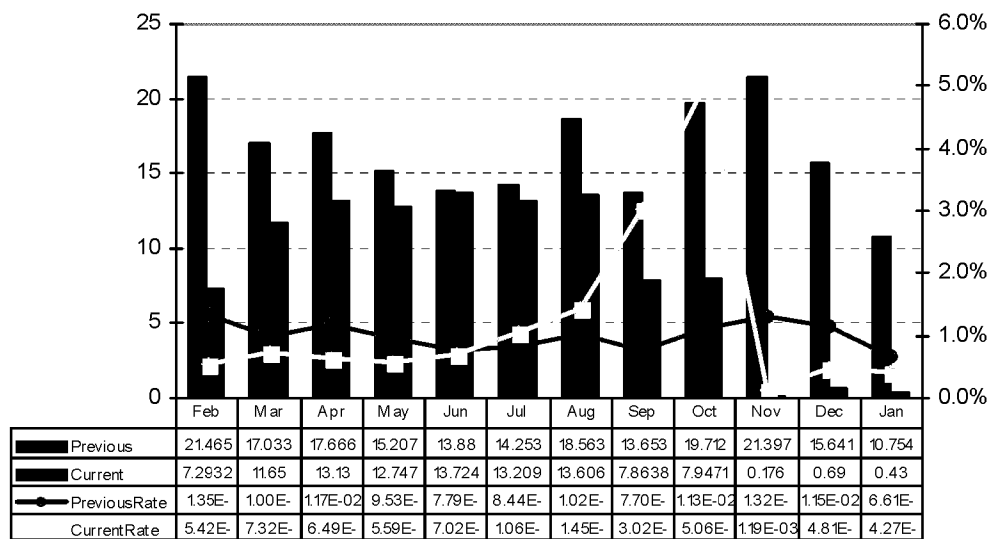


Original Stated-Stated Doc and Amount > 650K - Alt-A

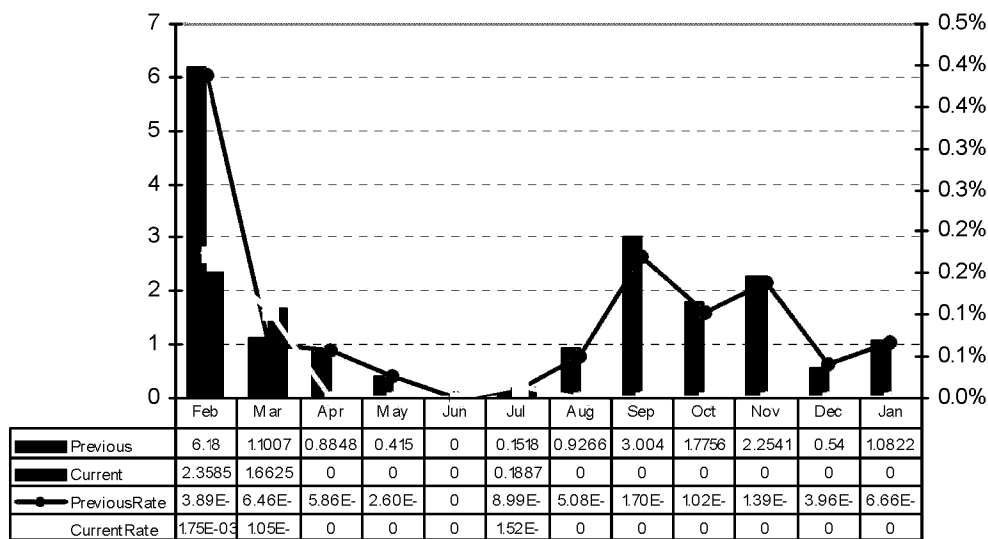


Aurora Originations - Alt-A

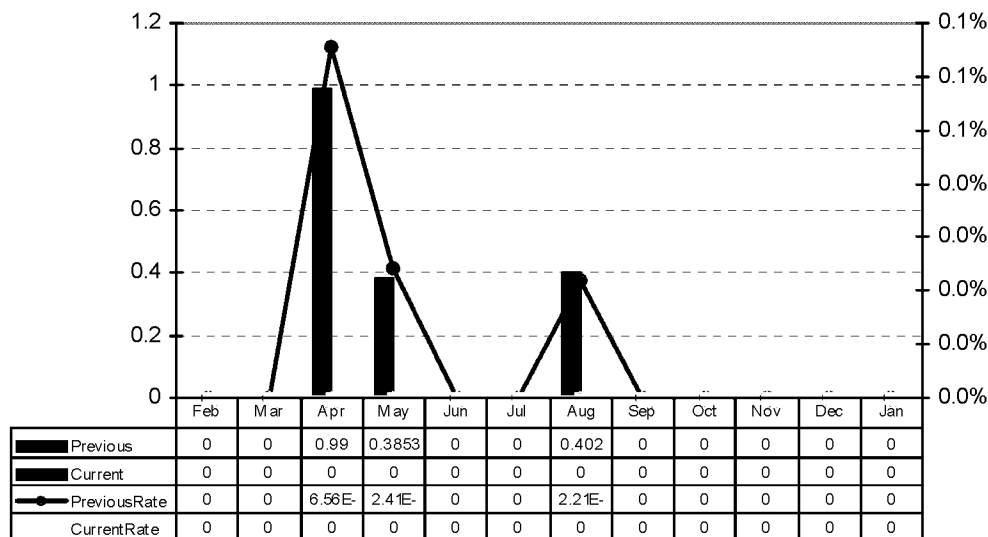
Original No Doc Doc and FICO < 680 - Alt-A



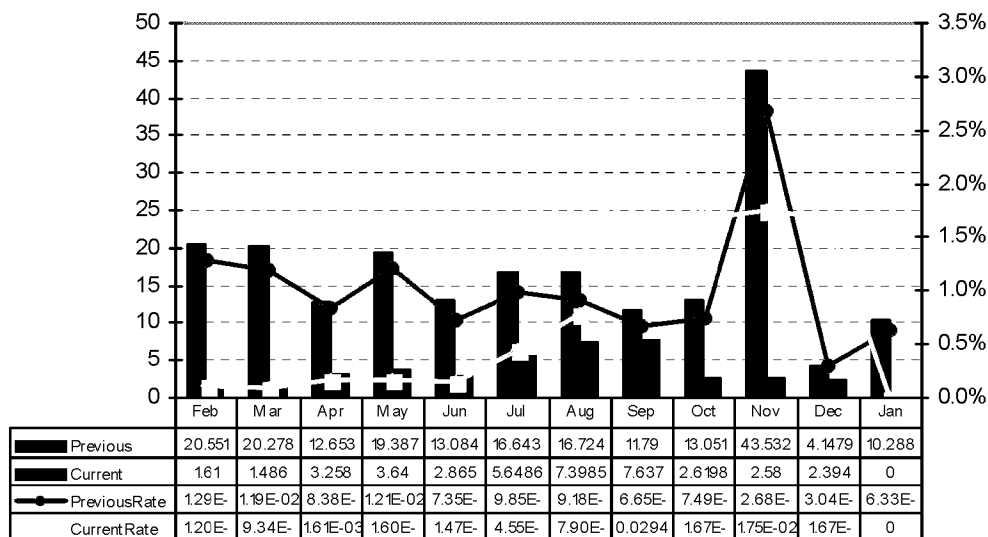
Original No Doc Doc and CLTV > 95 - Alt-A



Original No Doc Doc and DTI > 50 - Alt-A



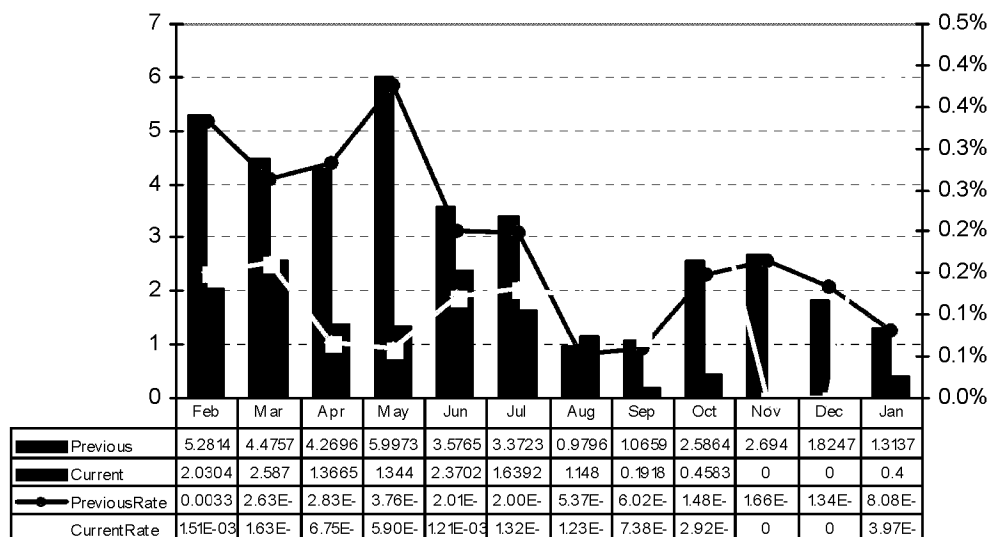
Original No Doc Doc and Amount > 650K - Alt-A



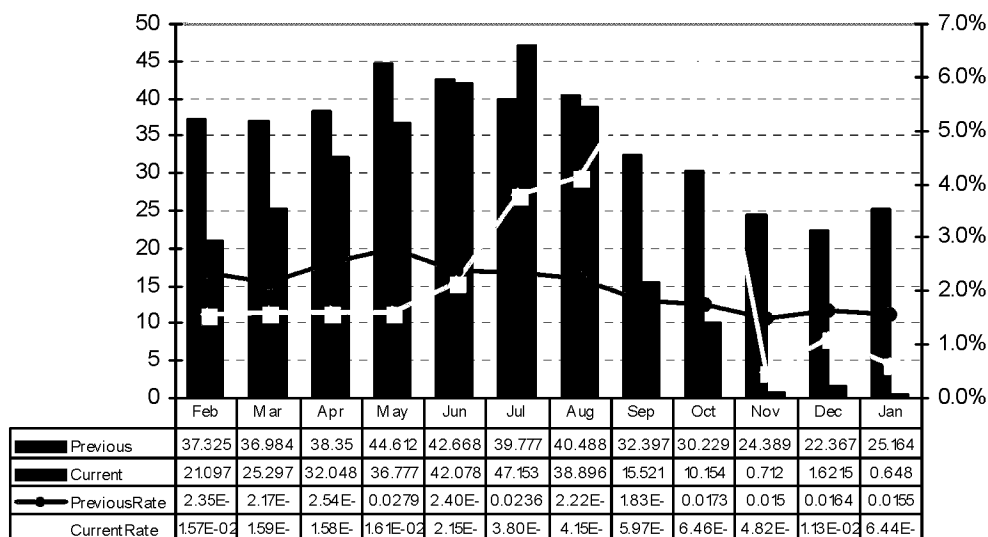
Aurora Originations - Alt-A

Aurora Risk Review

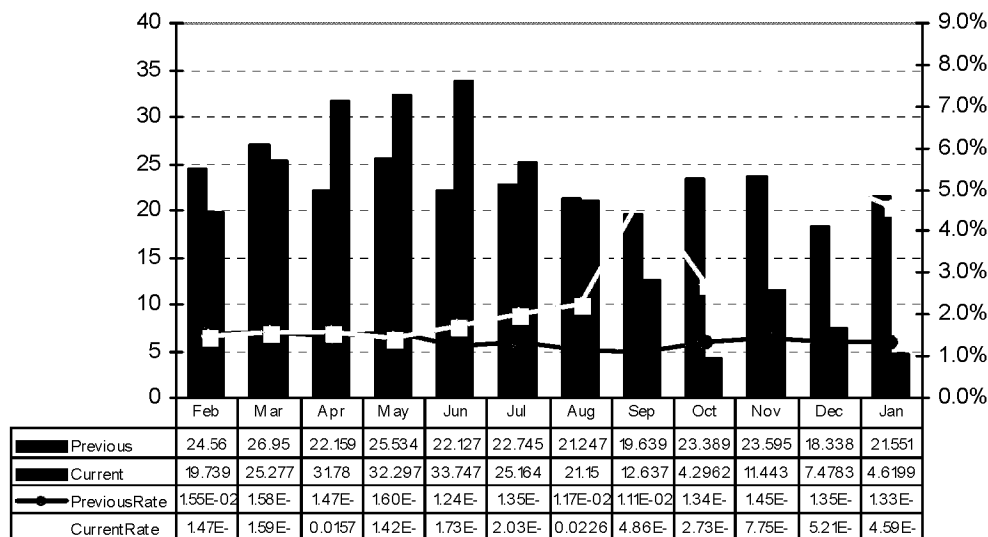
Original No Doc Doc and Non-Owner - Alt-A



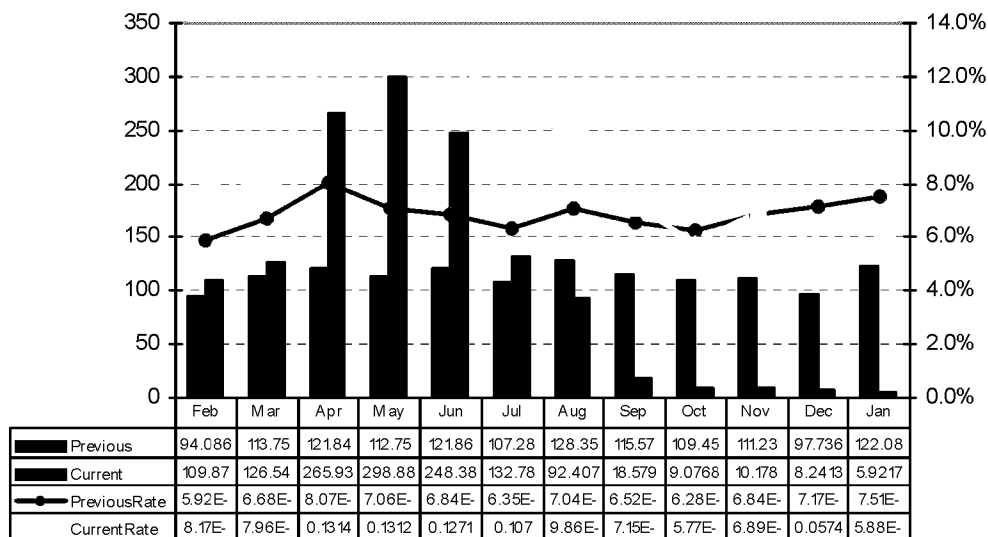
Original No Doc Doc and Purchase - Alt-A



Original No Ratio Doc and Non-Owner - Alt-A

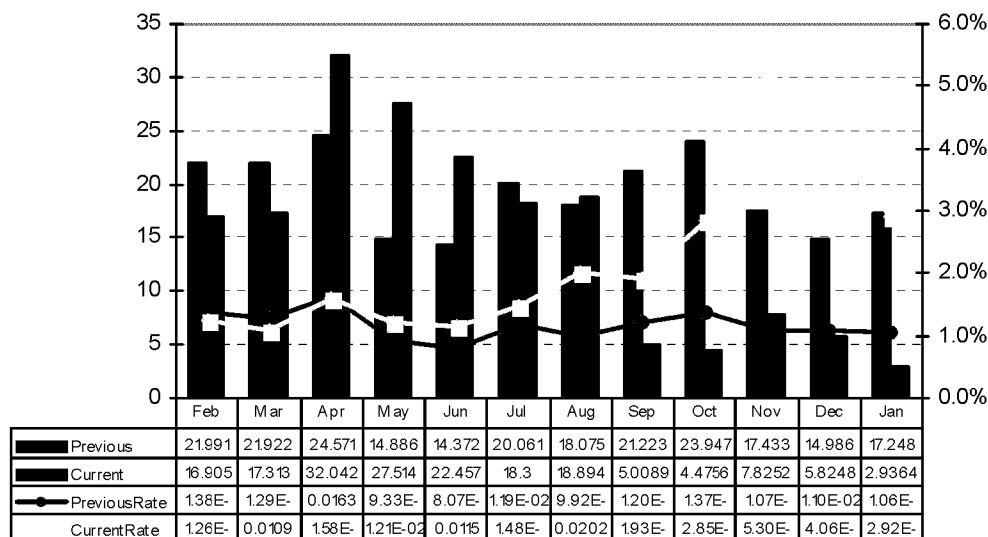


Original No Ratio Doc and Purchase - Alt-A

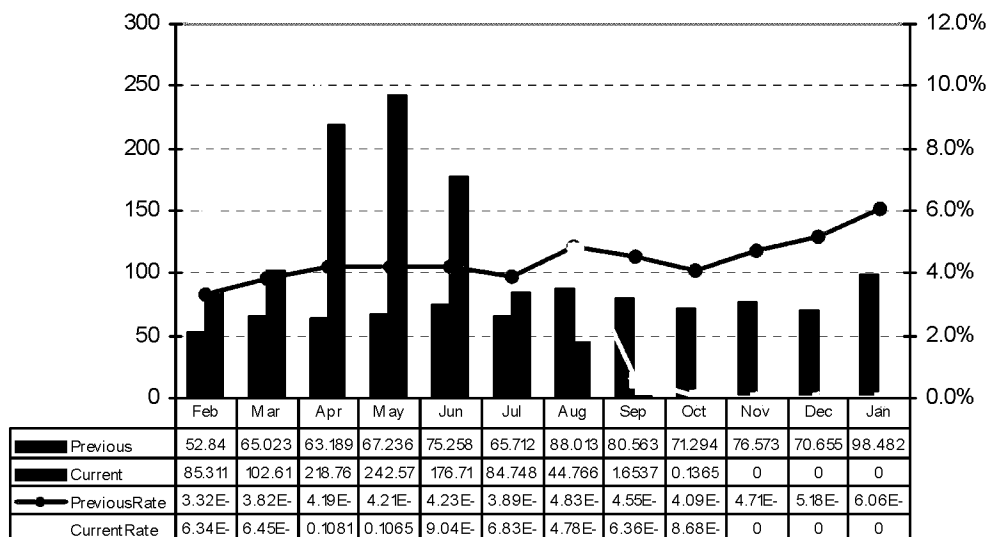


Aurora Originations - Alt-A

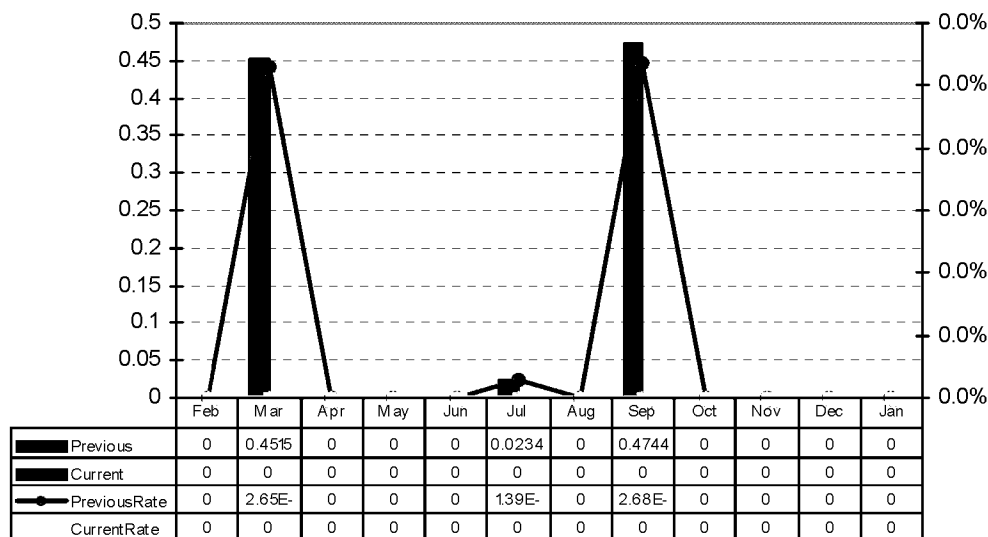
Original No Ratio Doc and FICO < 680 - Alt-A



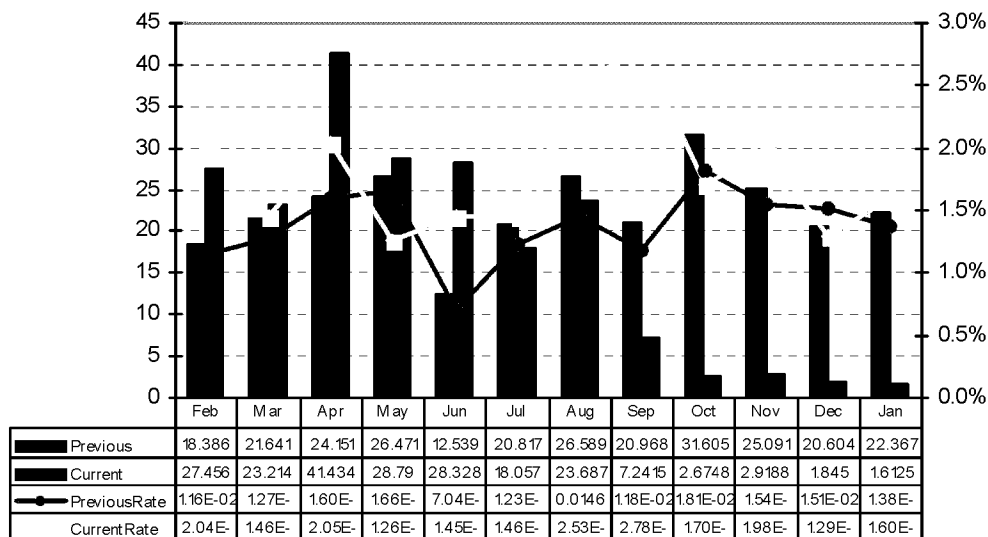
Original No Ratio Doc and CLTV > 95 - Alt-A



Original No Ratio Doc and DTI > 50 - Alt-A

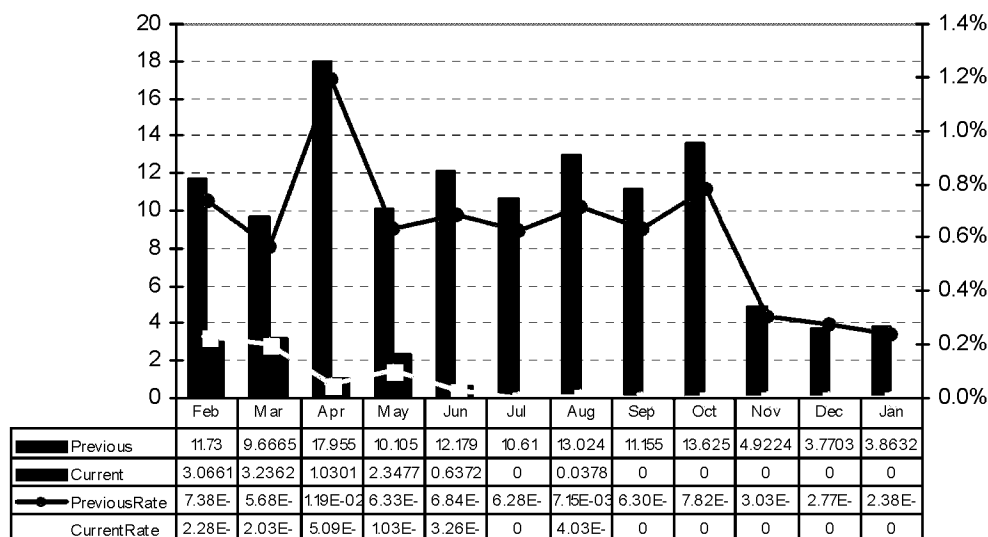


Original No Ratio Doc and Amount > 650K - Alt-A

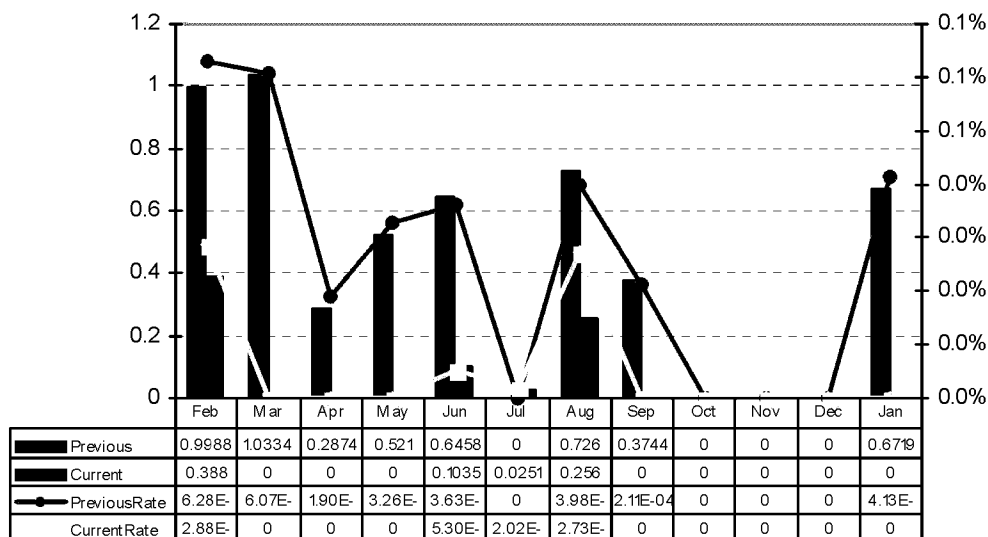


Aurora Originations - Alt-A

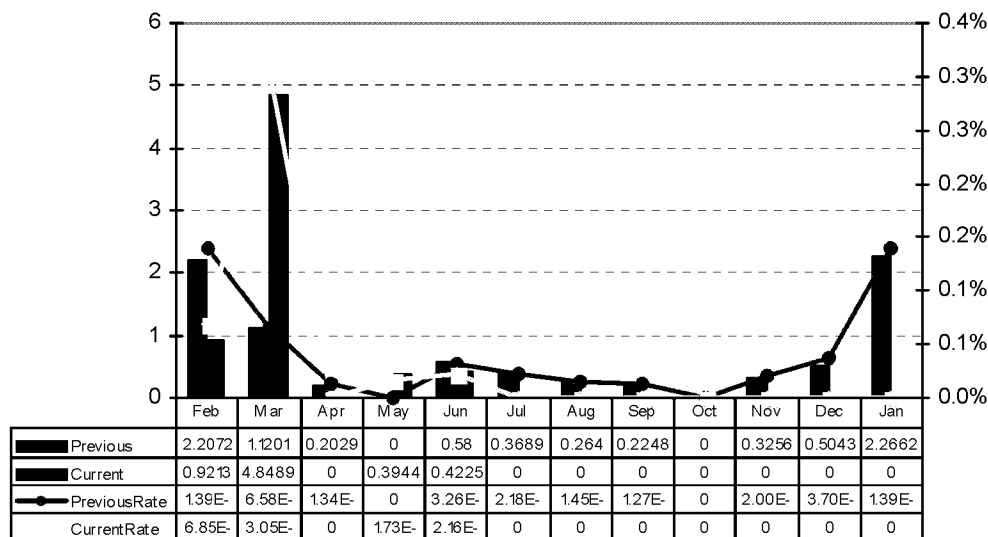
Original Stated, FICO <680 and CLTV > 95 - Alt-A



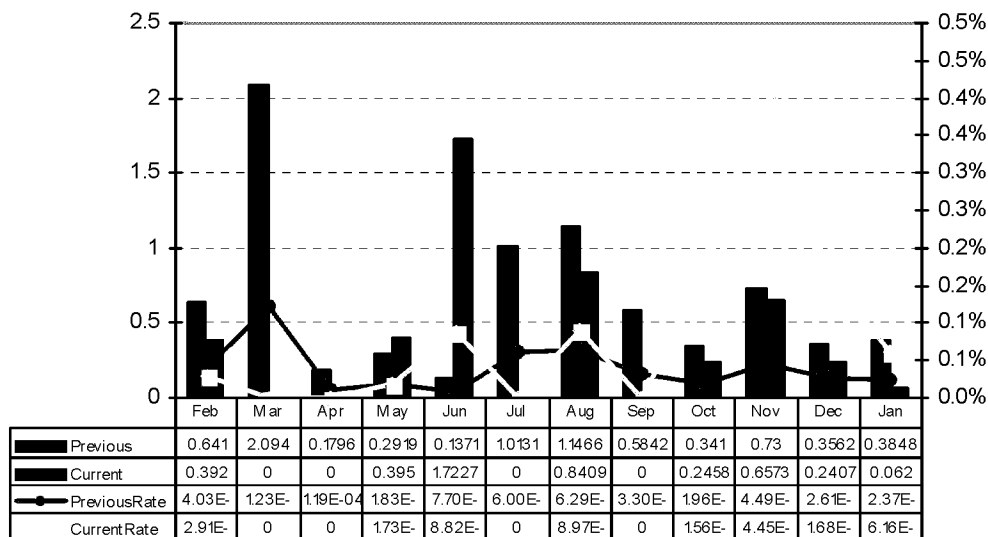
Original Stated, FICO <680 and DTI > 50 - Alt-A



Original Stated, Non Owner and CLTV > 95 - Alt-A

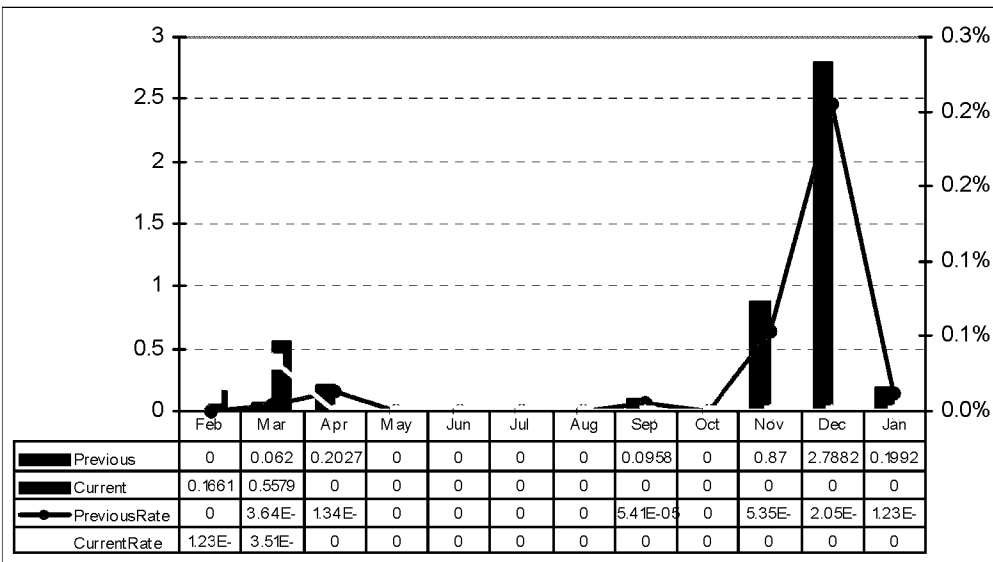


Original Stated, Non Owner and DTI > 50 - Alt-A

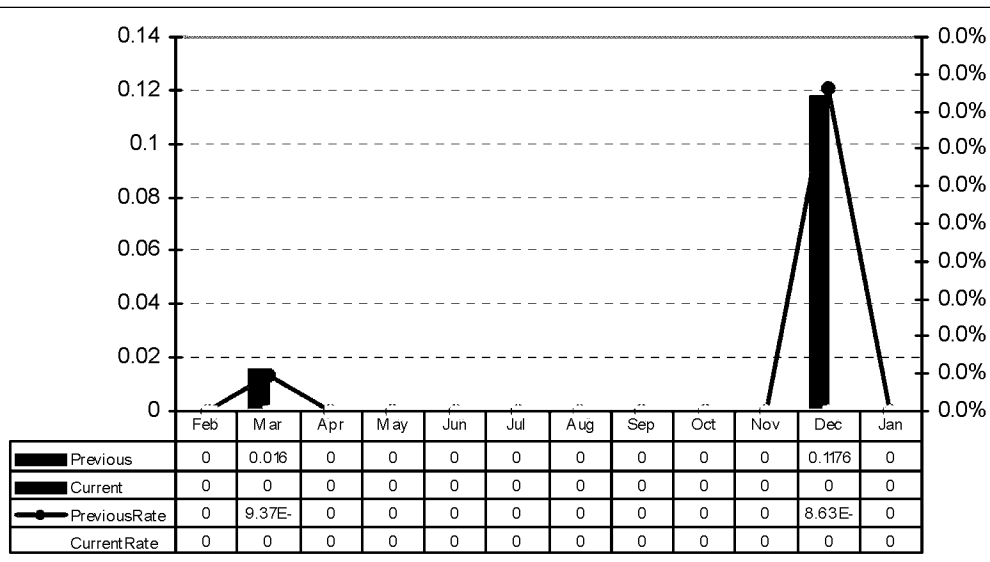


Aurora Originations - Alt-A

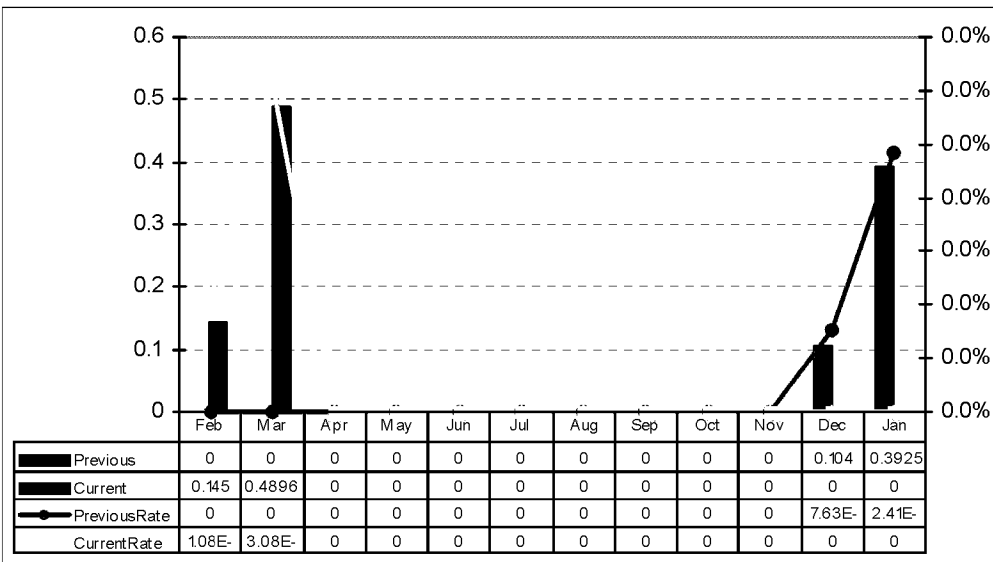
Original Stated-Stated, FICO <680 and CLTV > 95 - Alt-A



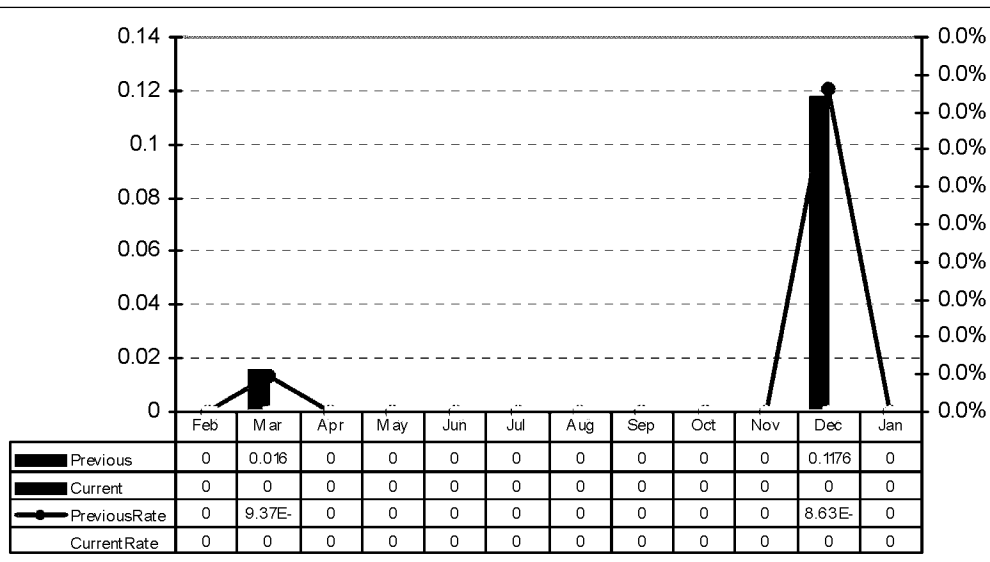
Original Stated-Stated, FICO <680 and DTI > 50 - Alt-A



Original Stated-Stated, Non Owner and CLTV > 95 - Alt-A



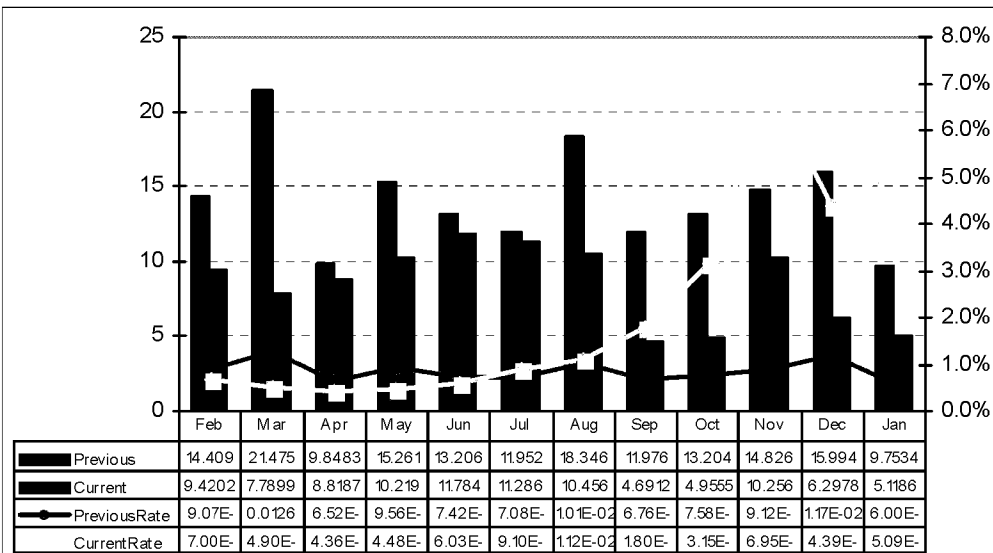
Original Stated-Stated, Non Owner and DTI > 50 - Alt-A



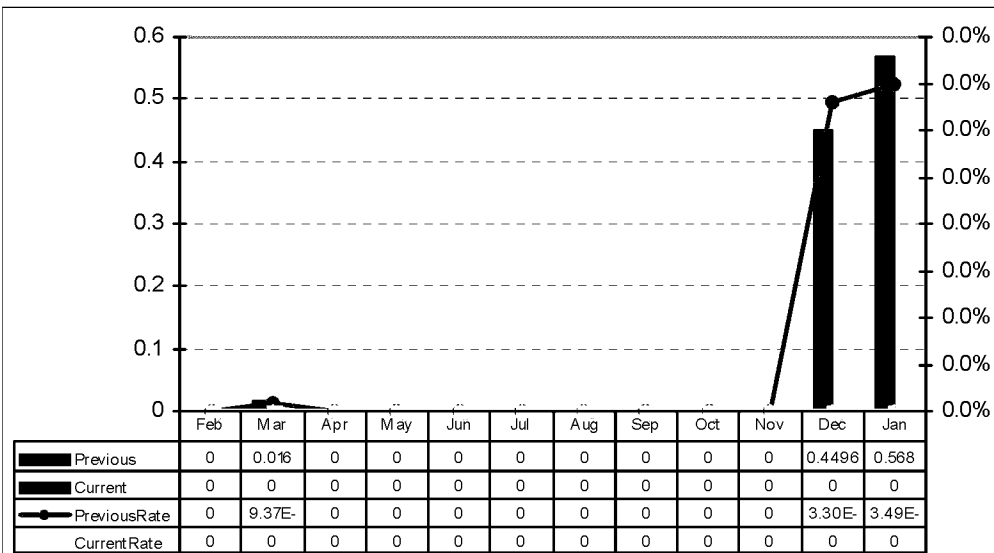
Aurora Originations - Alt-A

Aurora Risk Review

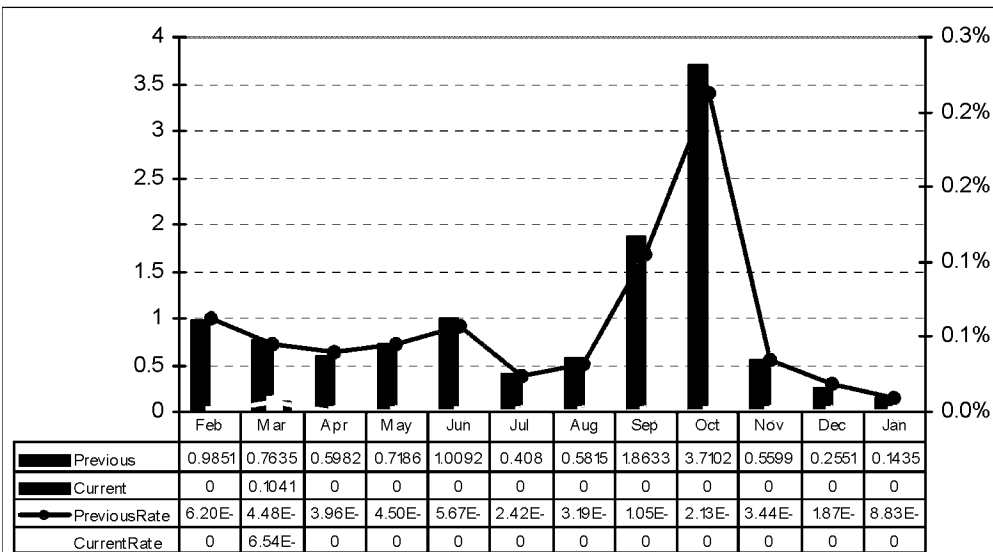
Original Stated, Non Owner and FICO < 680 - Alt-A



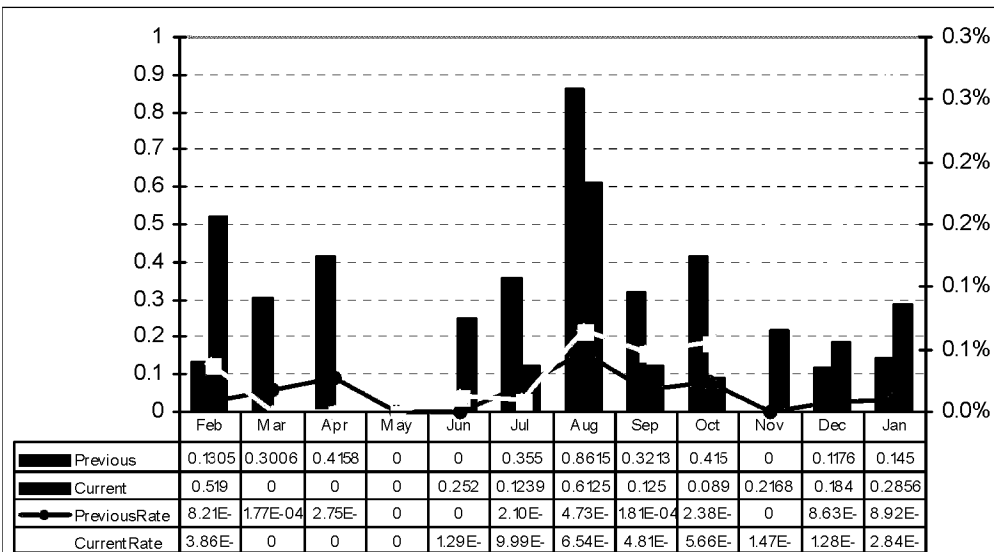
Original Stated-Stated, Non Owner and FICO < 680 - Alt-A



Original Non Owner, FICO <680 and CLTV > 95 - Alt-A



Original Non Owner, FICO <680 and DTI > 50 - Alt-A

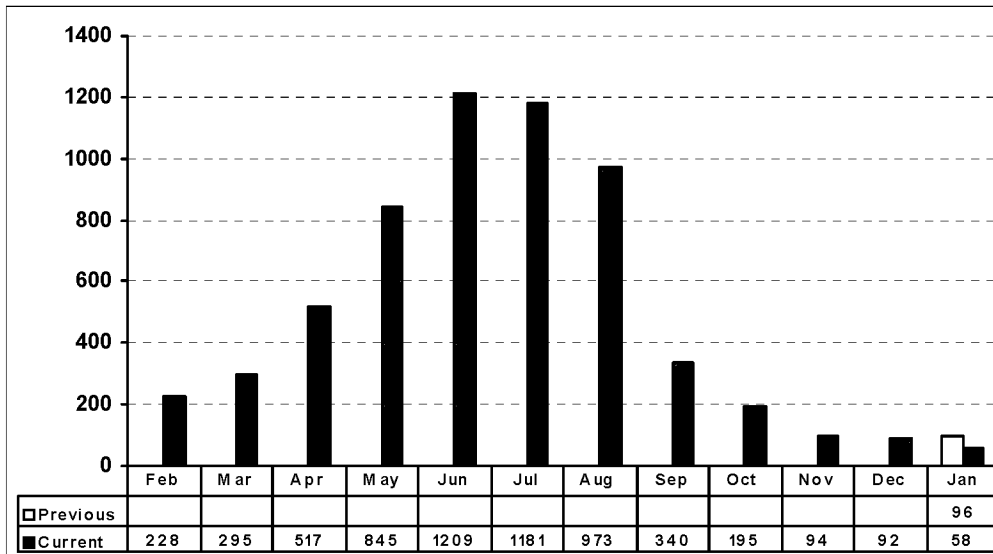


Aurora Originations - Choice Advantage

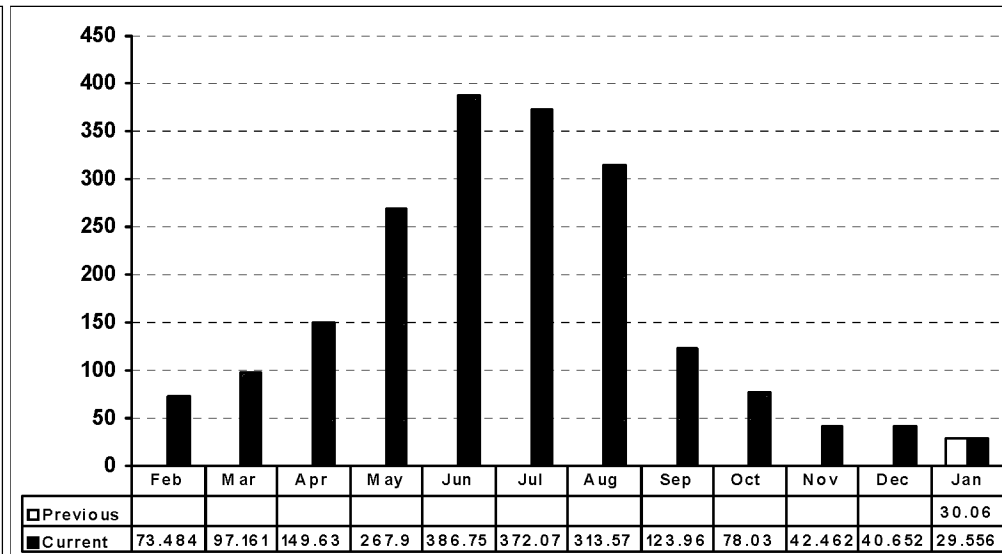
LEHMAN BROTHERS

Aurora Originations - Choice Advantage

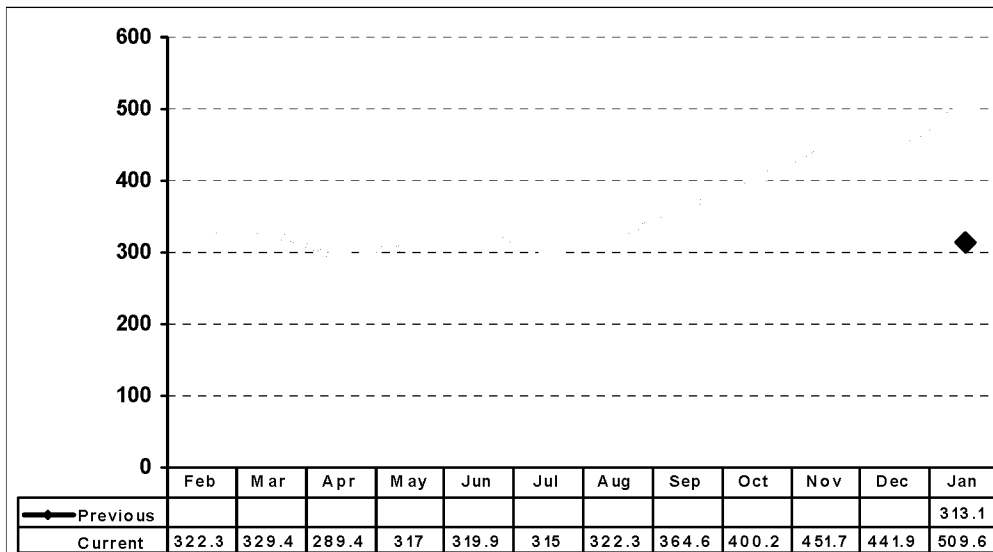
Original Units - Choice Advantage



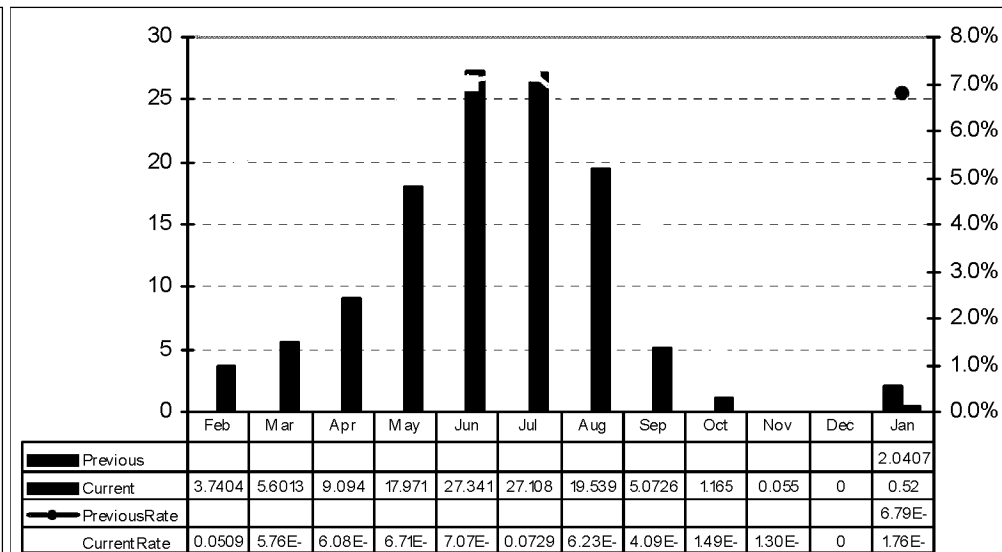
Original Balances - Choice Advantage



Average Balances - Choice Advantage

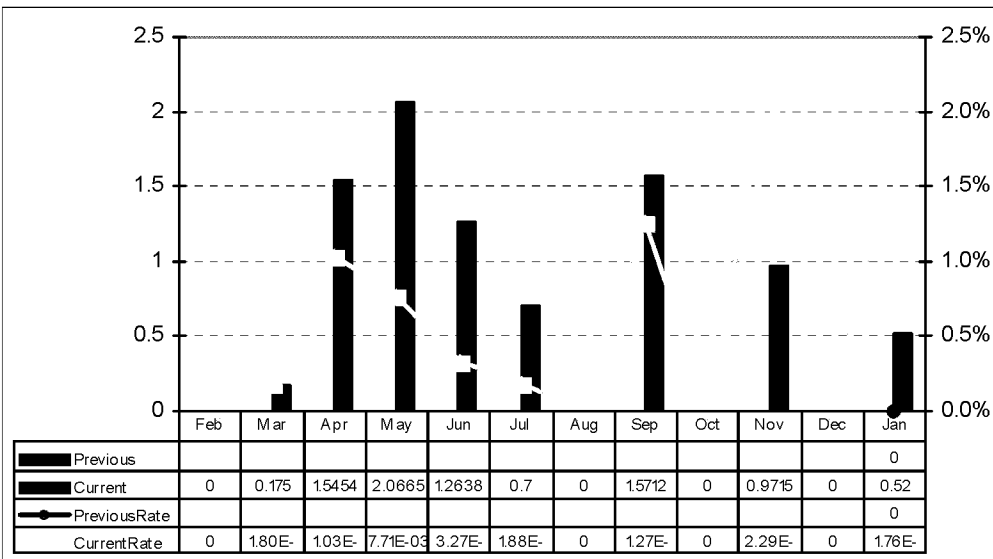


Original 2nd Liens - Choice Advantage

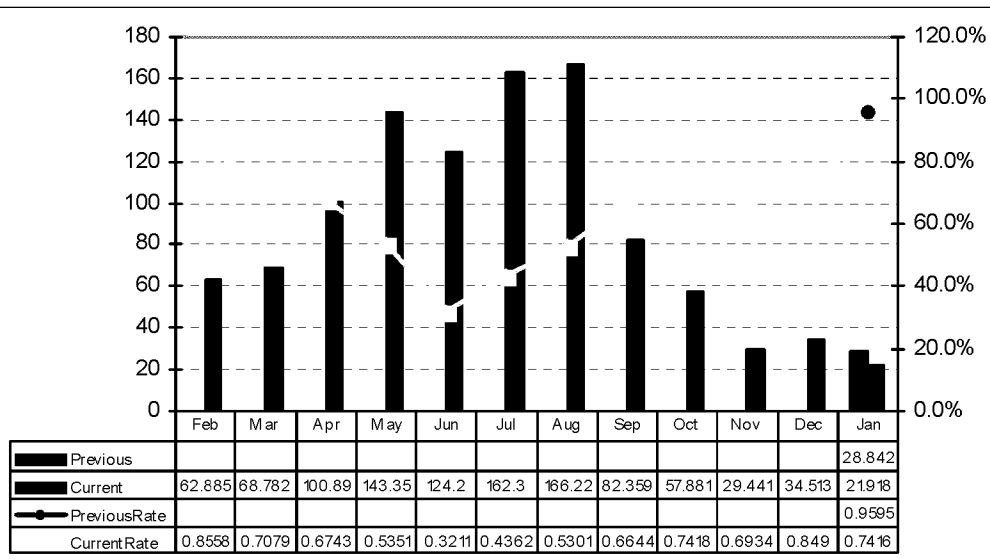


Aurora Originations - Choice Advantage

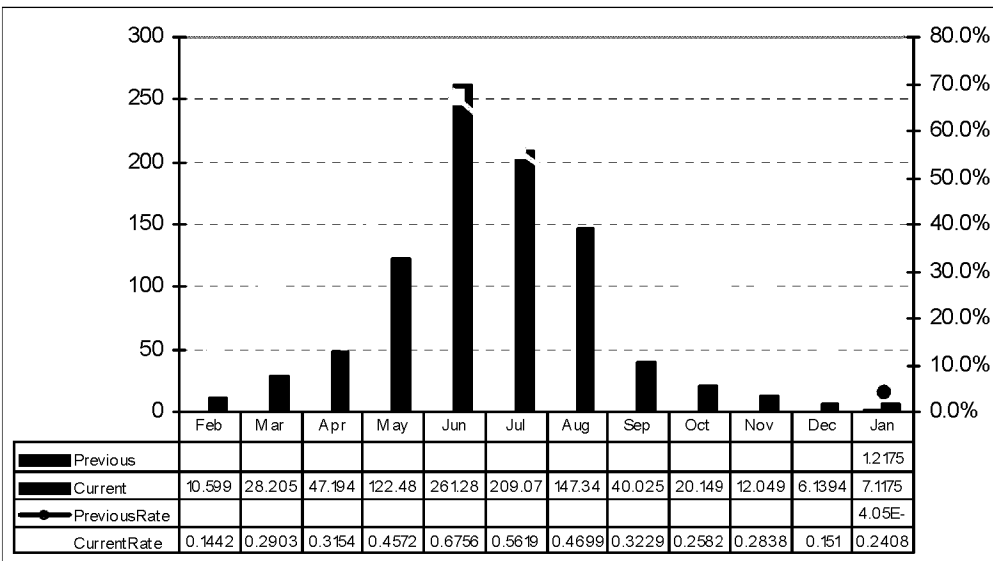
Original Retail - Choice Advantage



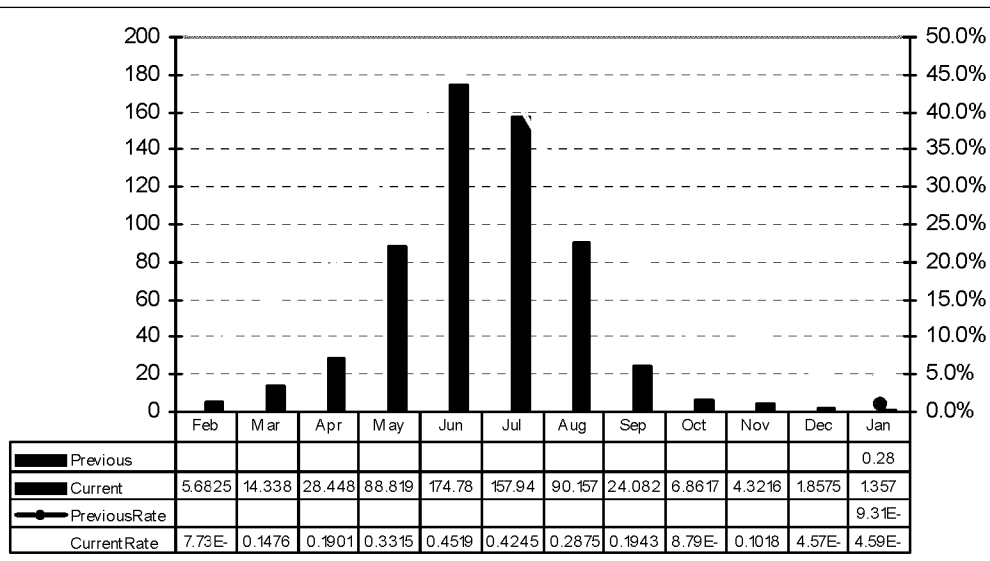
Original Wholesale - Choice Advantage



Original Conduit - Choice Advantage

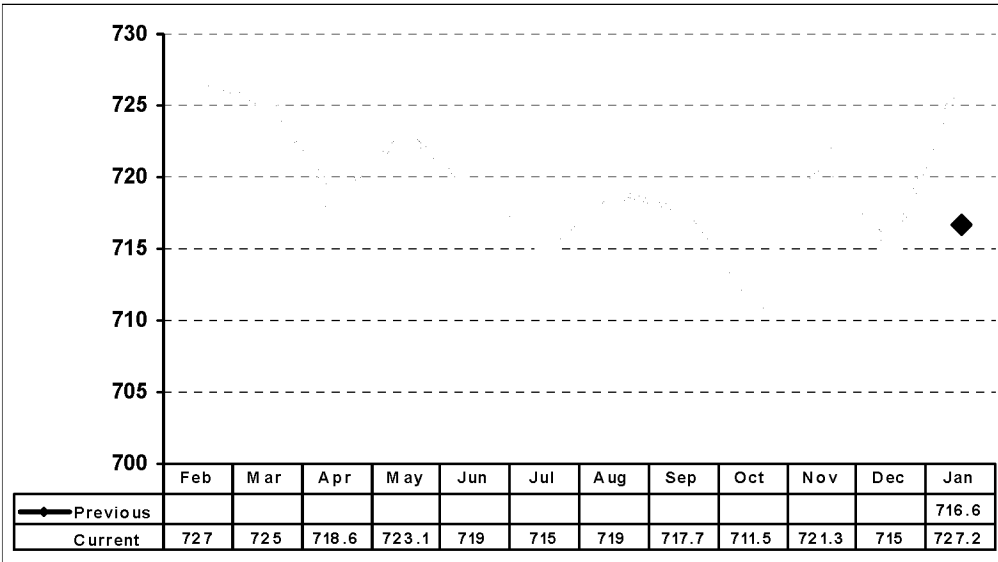


Original Delegated - Choice Advantage

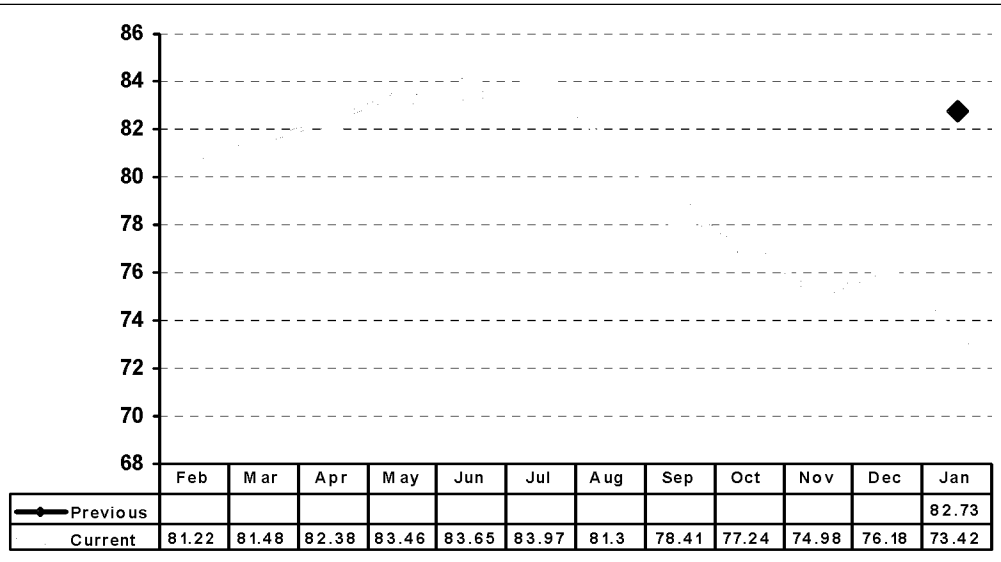


Aurora Originations - Choice Advantage

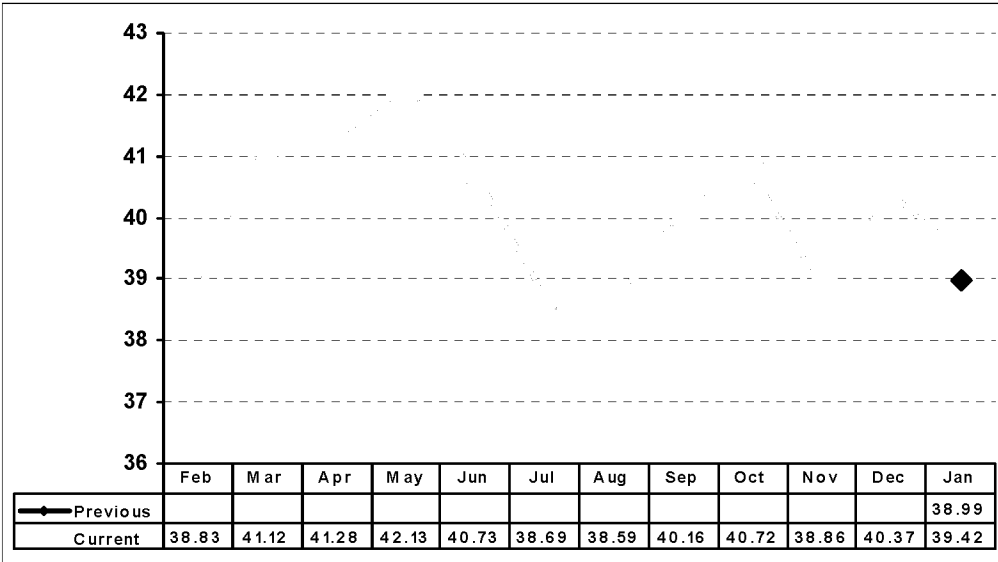
Original FICO - Choice Advantage



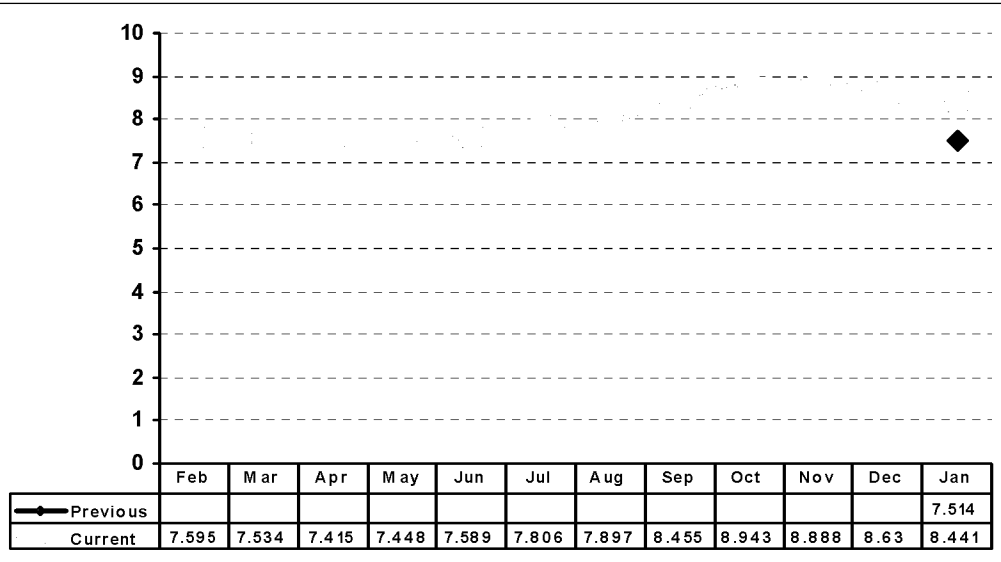
Original CLTV - Choice Advantage



Original DTI - Choice Advantage

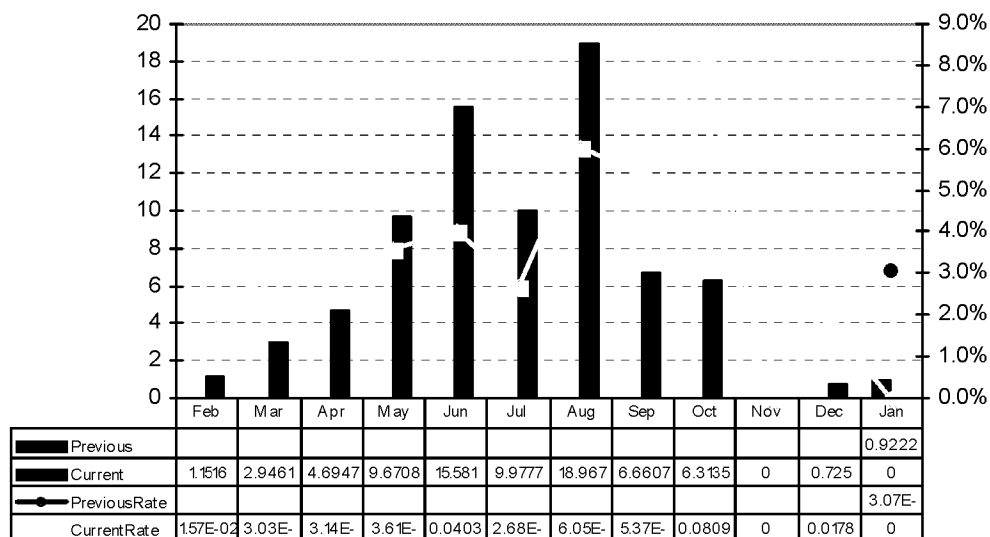


Original Interest Rate - Choice Advantage

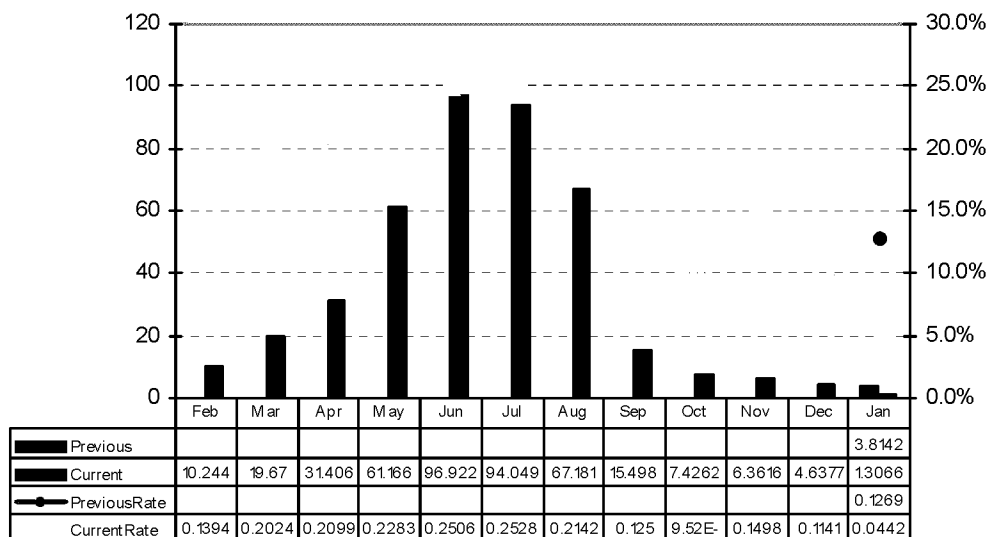


Aurora Originations - Choice Advantage

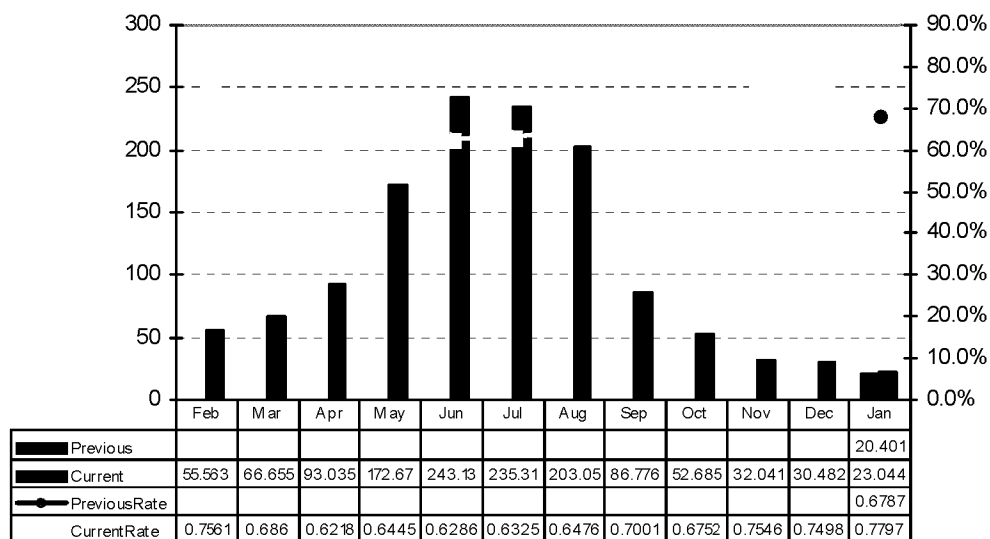
Original No Doc Documentation - Choice Advantage



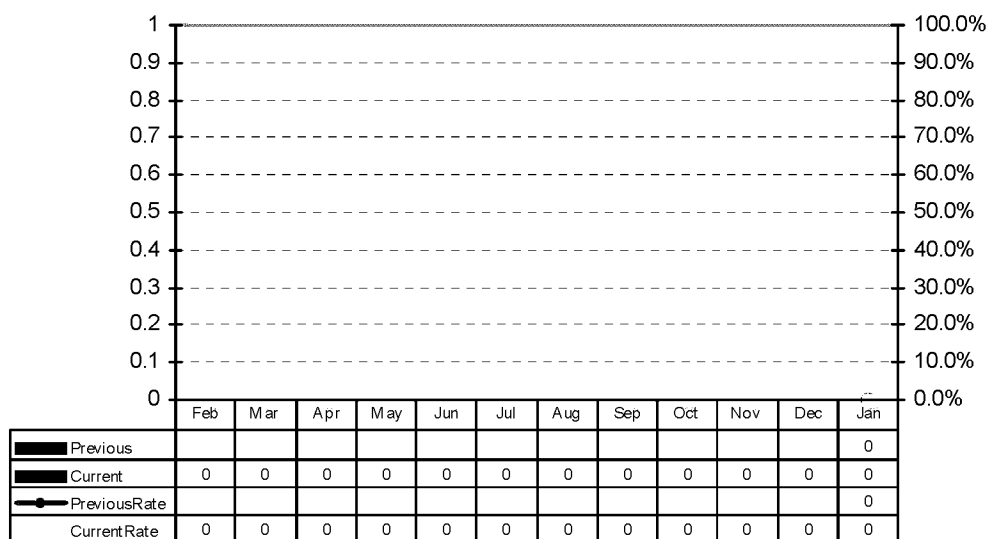
Original No Ratio Documentation - Choice Advantage



Original Stated Documentation - Choice Advantage



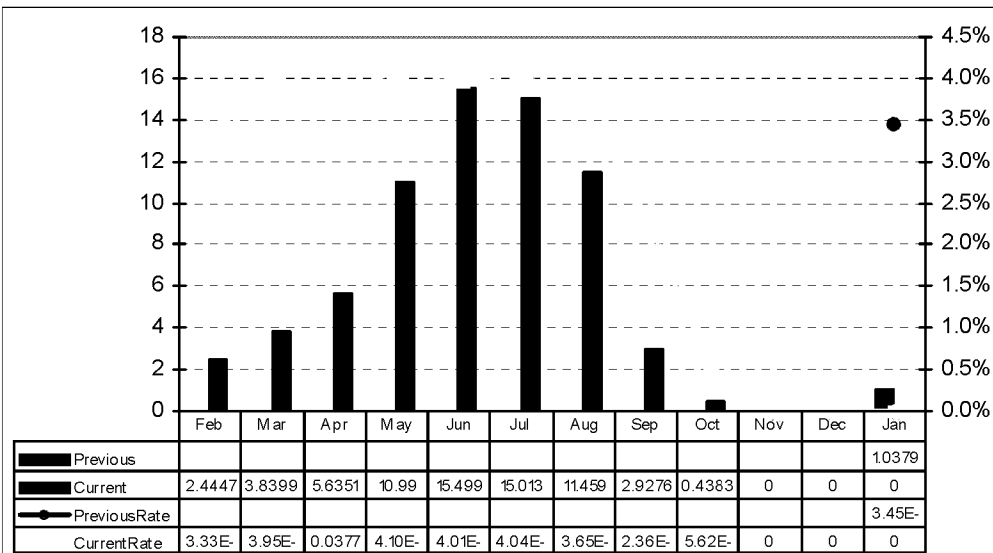
Original Stated-Stated - Choice Advantage



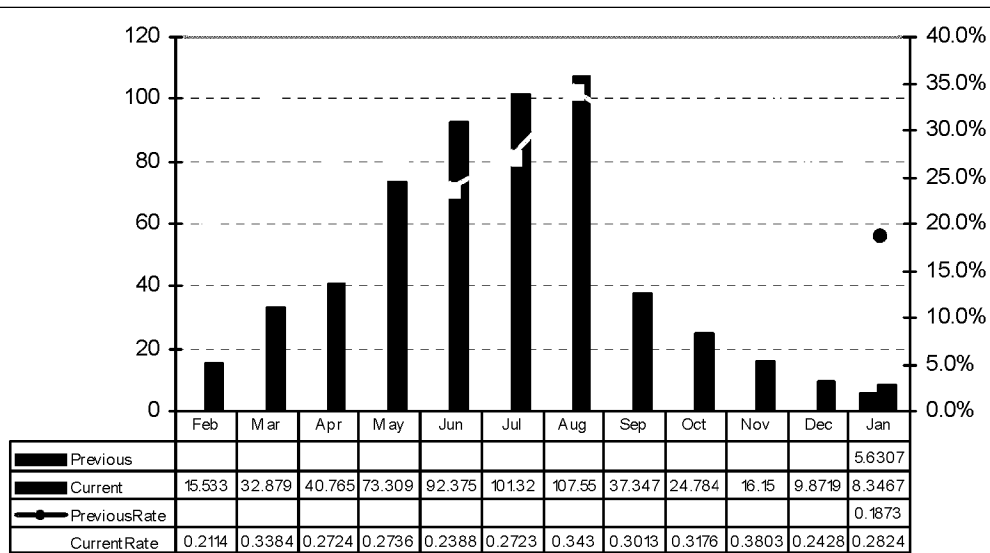
Aurora Originations - Choice Advantage

Aurora Risk Review

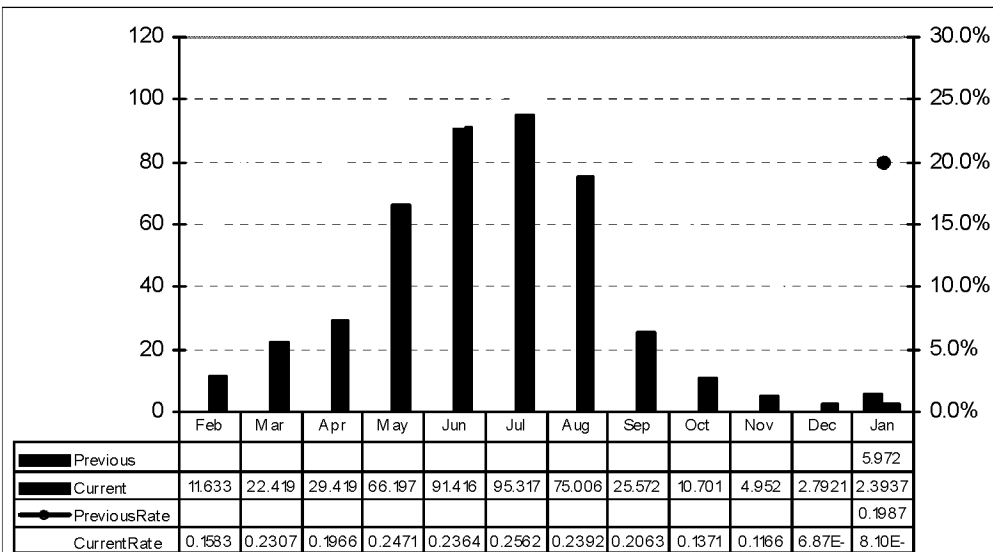
Original Fixed - Choice Advantage



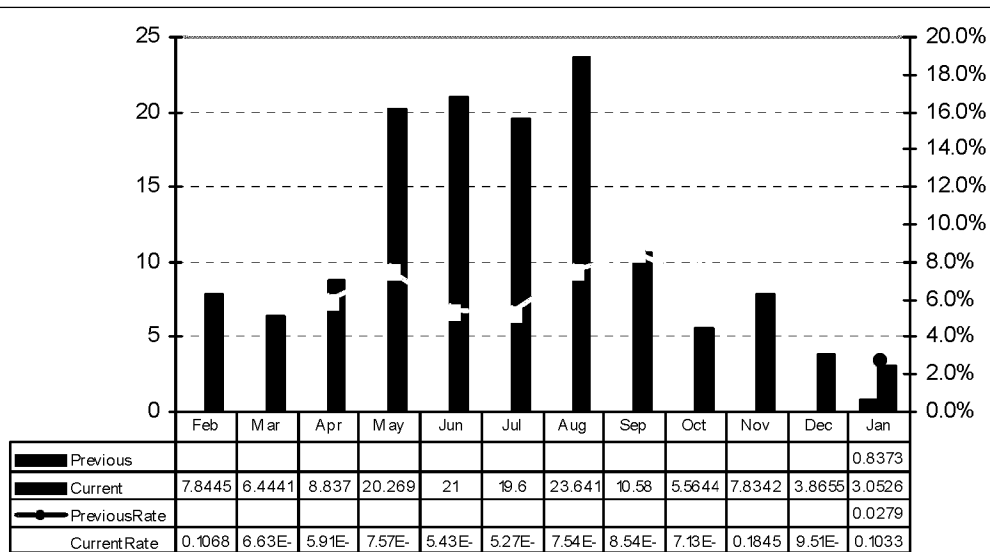
Original Cashout - Choice Advantage



Original Purchases - Choice Advantage



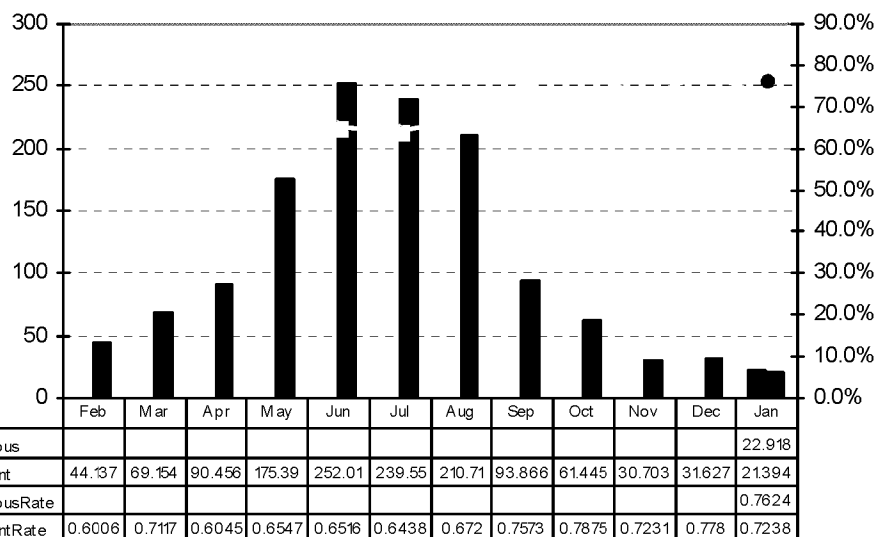
Original Non Owner Occupied - Choice Advantage



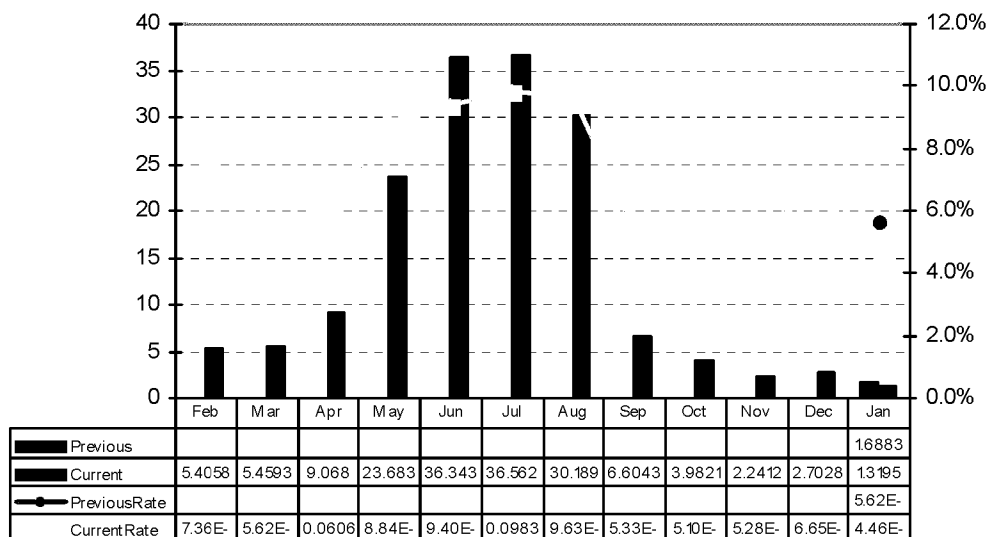
Aurora Originations - Choice Advantage

Aurora Risk Review

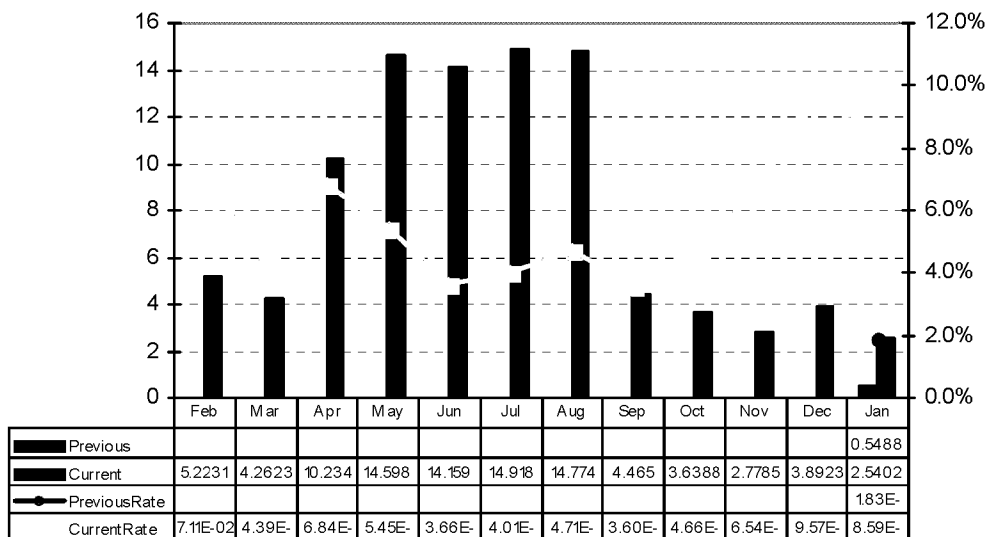
Original Single Family - Choice Advantage



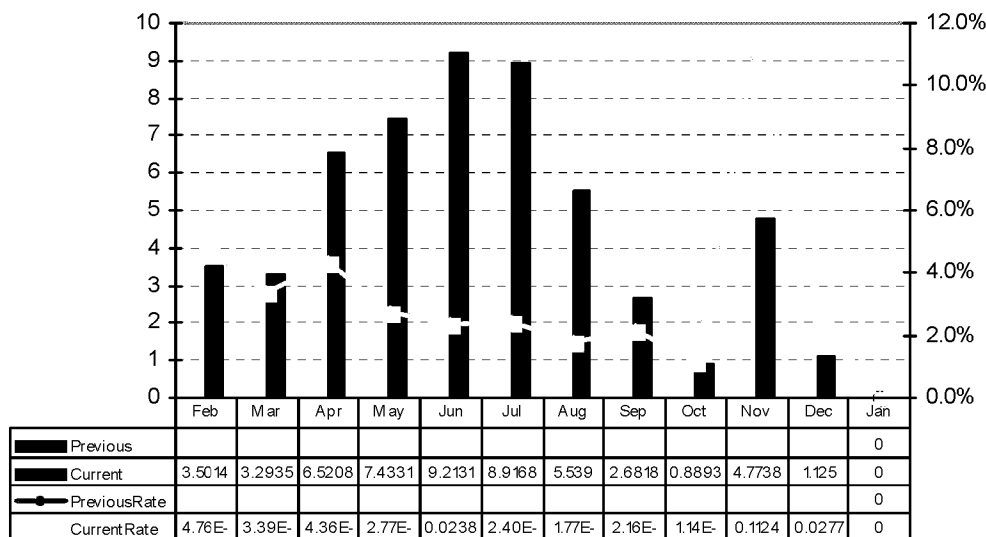
Original Condo - Choice Advantage



Original Multifamily - Choice Advantage

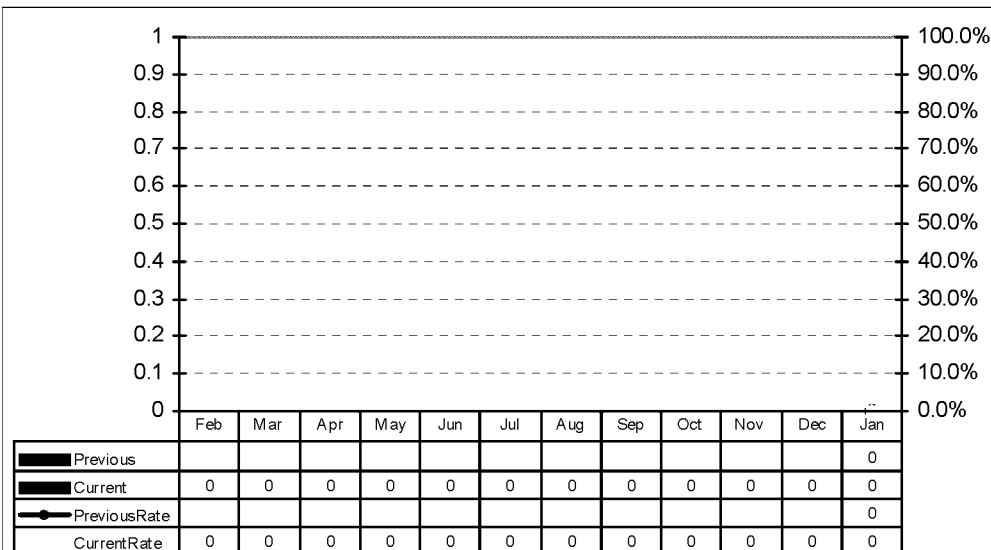


Original 2nd Homes - Choice Advantage

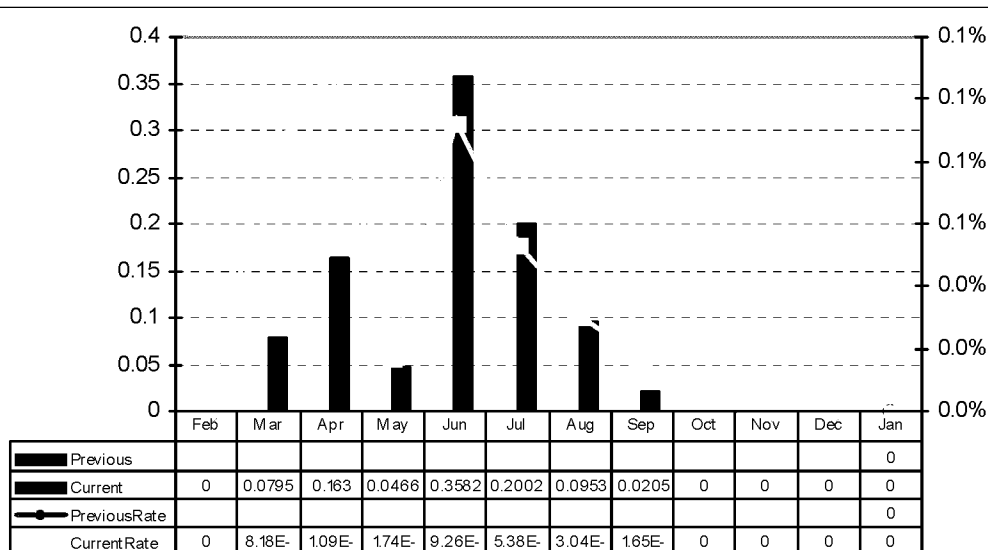


Aurora Originations - Choice Advantage

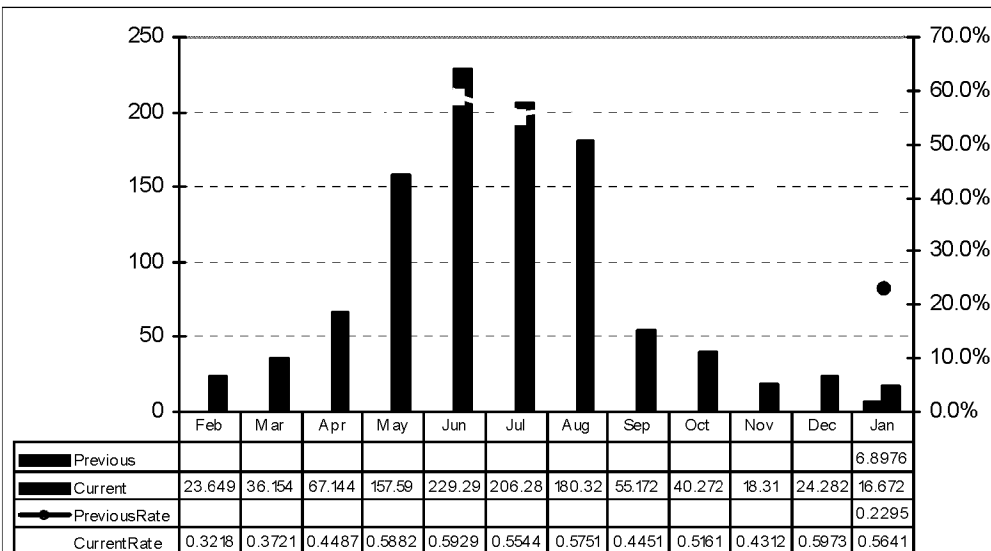
Original 40 Year - Choice Advantage



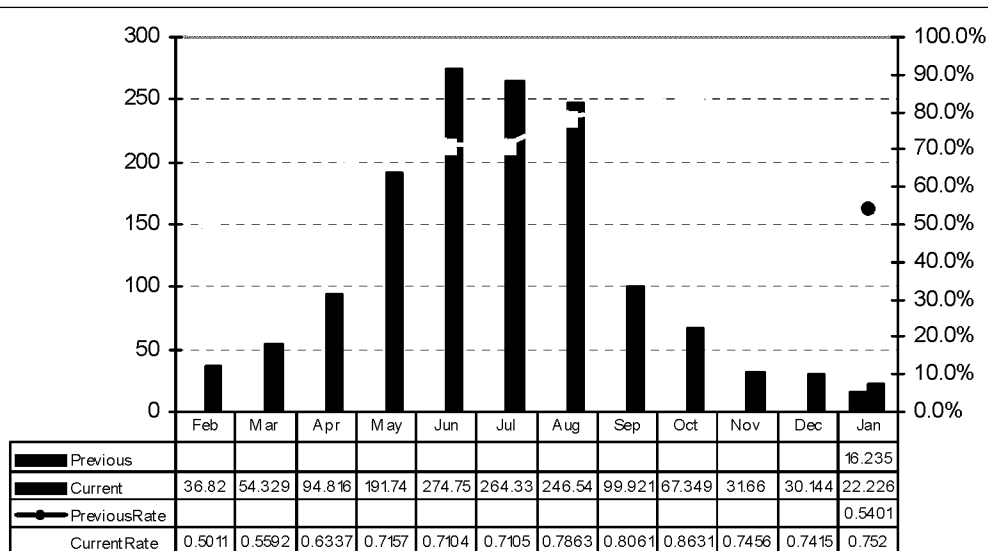
Original 15 and 20 Year - Choice Advantage



Original CA - Choice Advantage



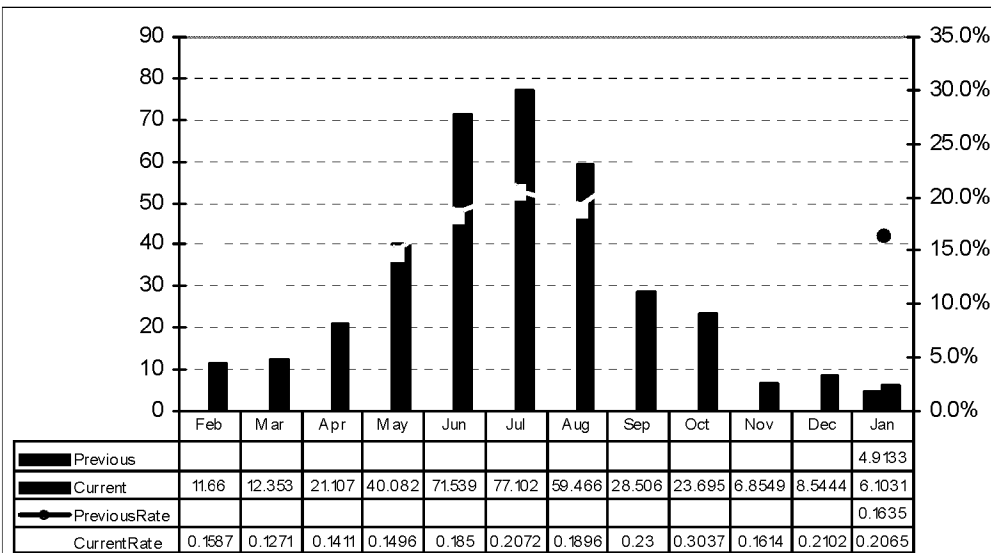
Original with Prepayment Penalty - Choice Advantage



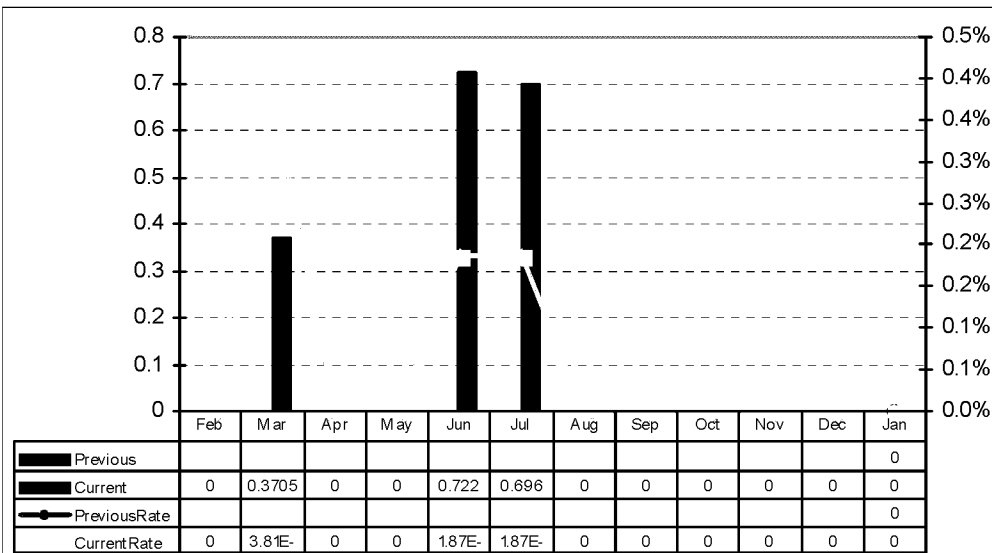
Aurora Originations - Choice Advantage

Aurora Risk Review

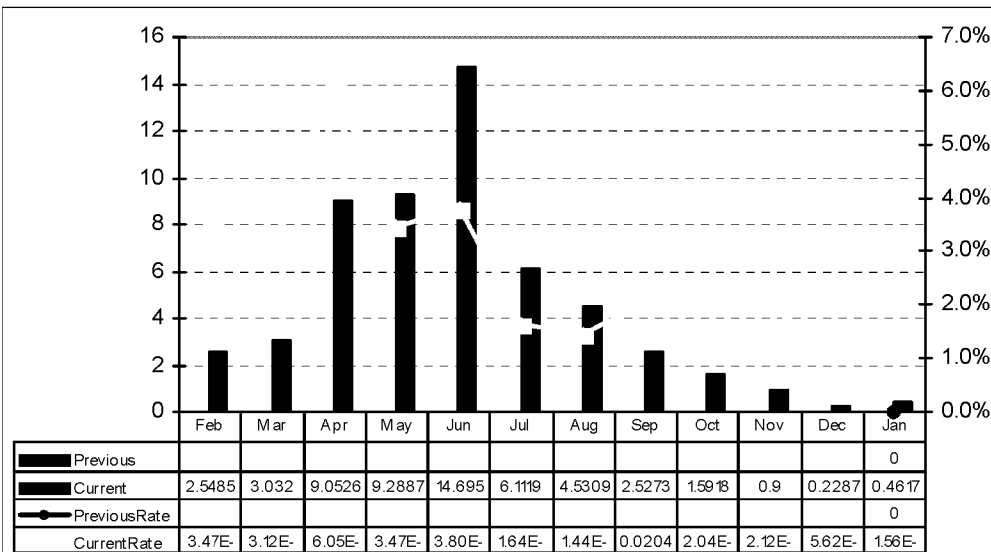
Original FICO < 680 - Choice Advantage



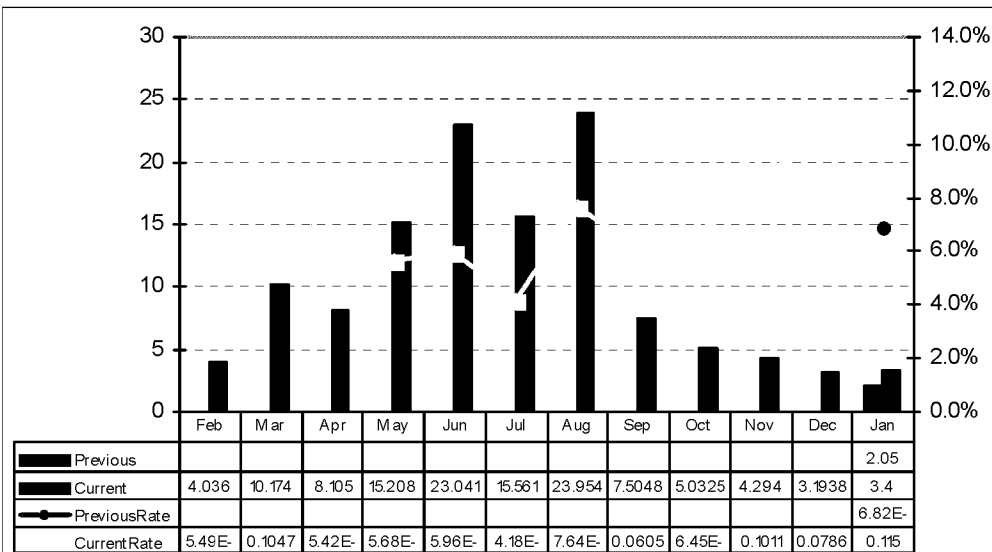
Original CLTV > 95 - Choice Advantage



Original DTI > 50 - Choice Advantage



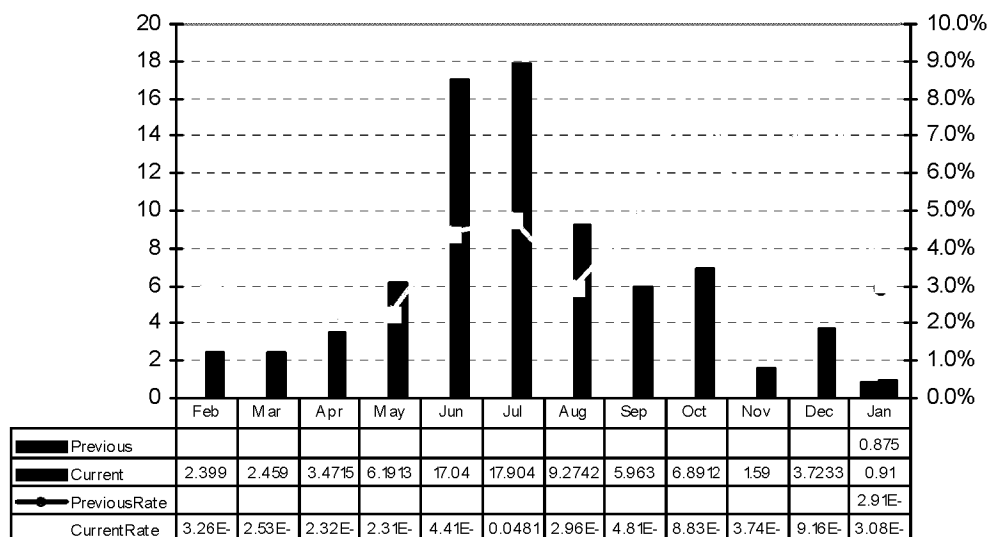
Original with Amounts >= 1MMM - Choice Advantage



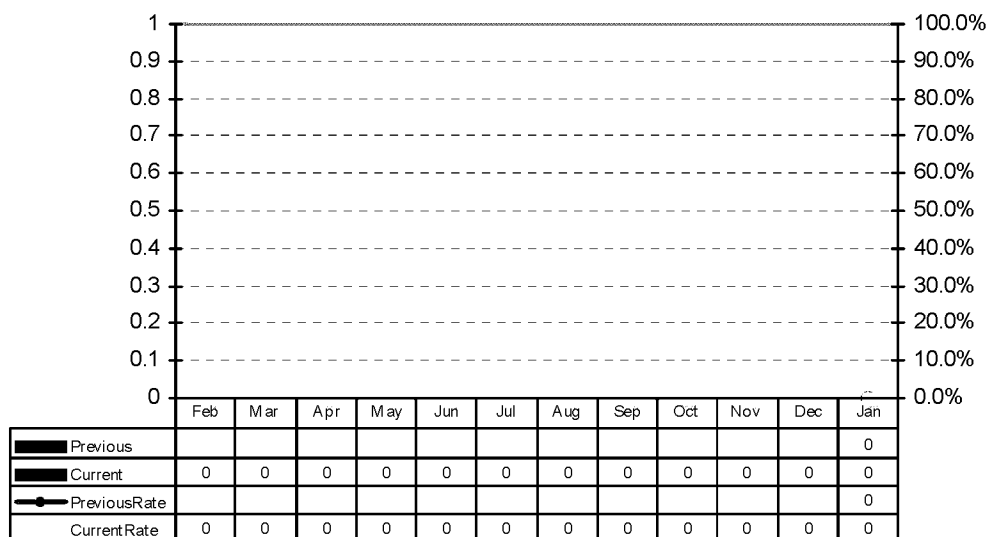
Aurora Originations - Choice Advantage

Aurora Risk Review

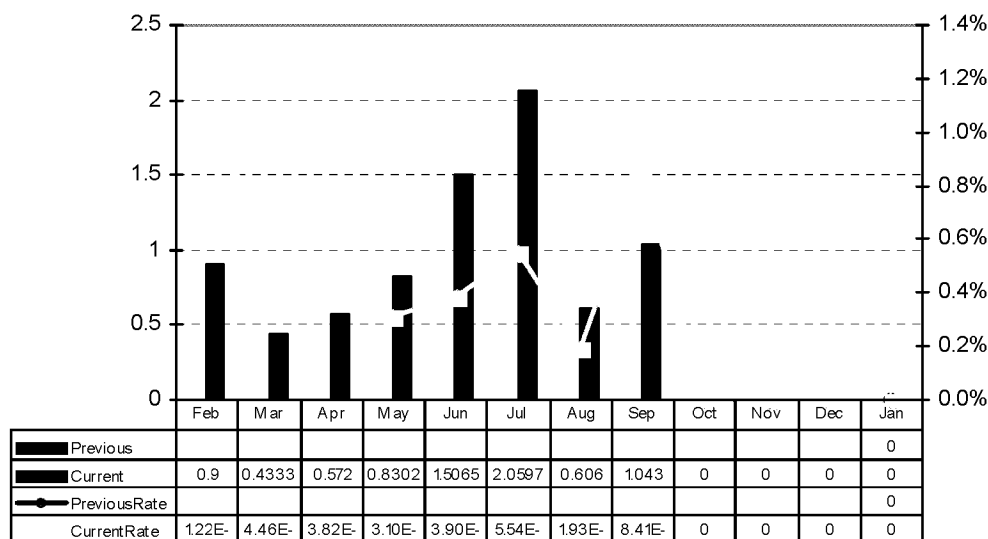
Original FICO < 680 and Amount > 650K - Choice Advantage



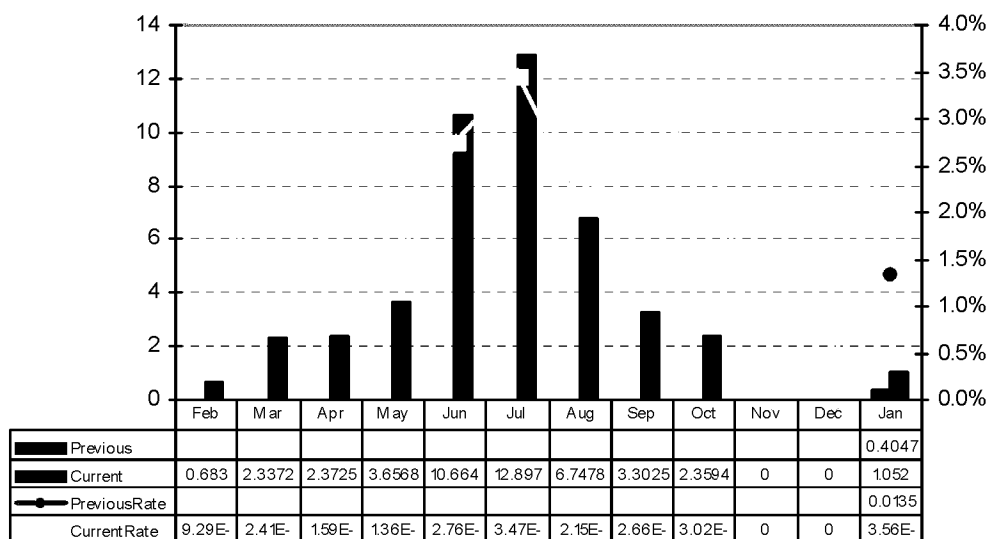
Original FICO < 680 and CLTV > 95 - Choice Advantage



Original FICO < 680 and DTI > 50 - Choice Advantage



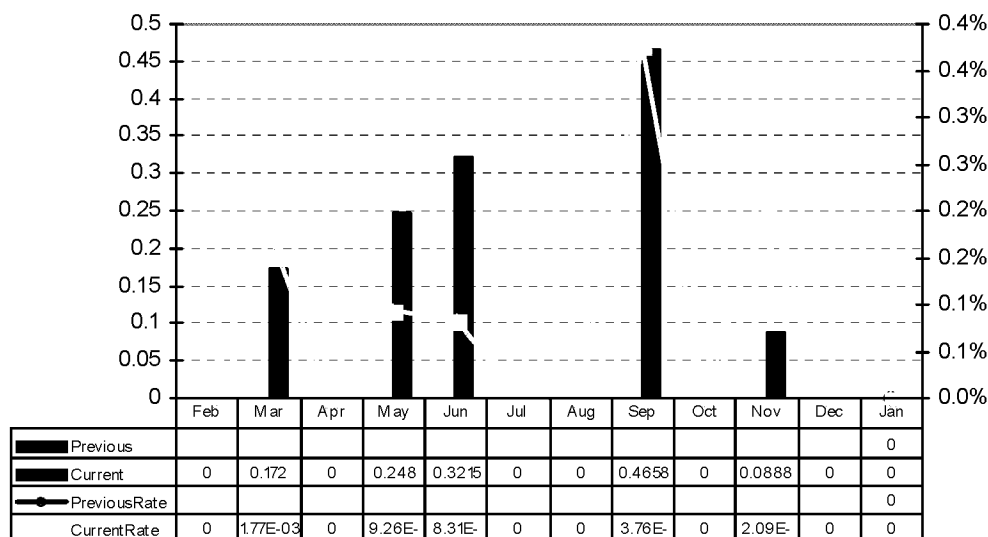
Original FICO < 680 and Purchase - Choice Advantage



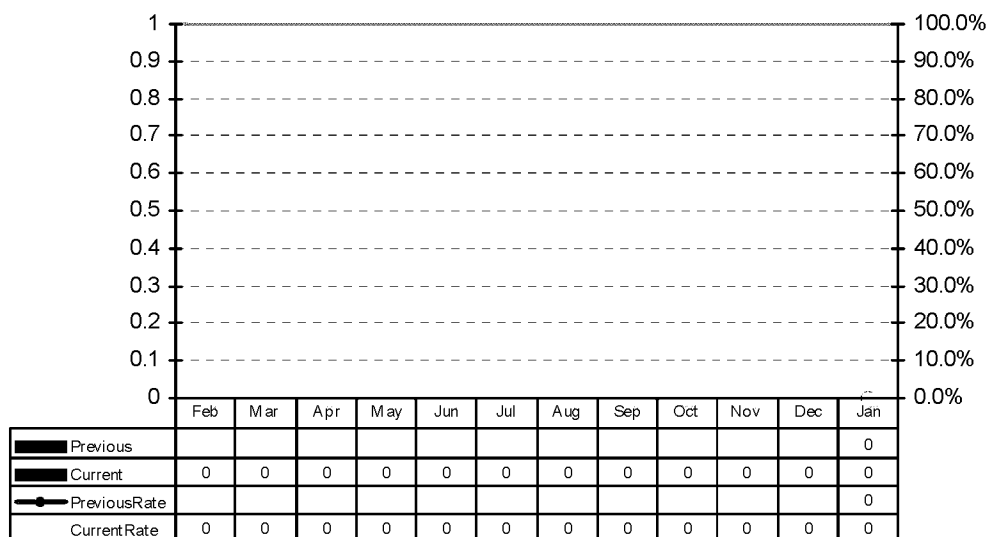
Aurora Originations - Choice Advantage

Aurora Risk Review

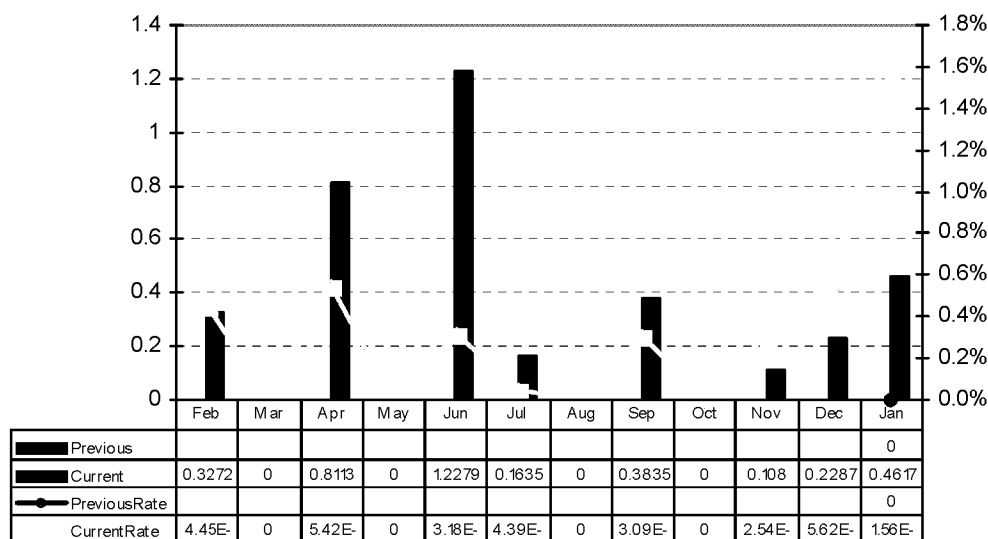
Original Non-Owner and FICO < 680 - Choice Advantage



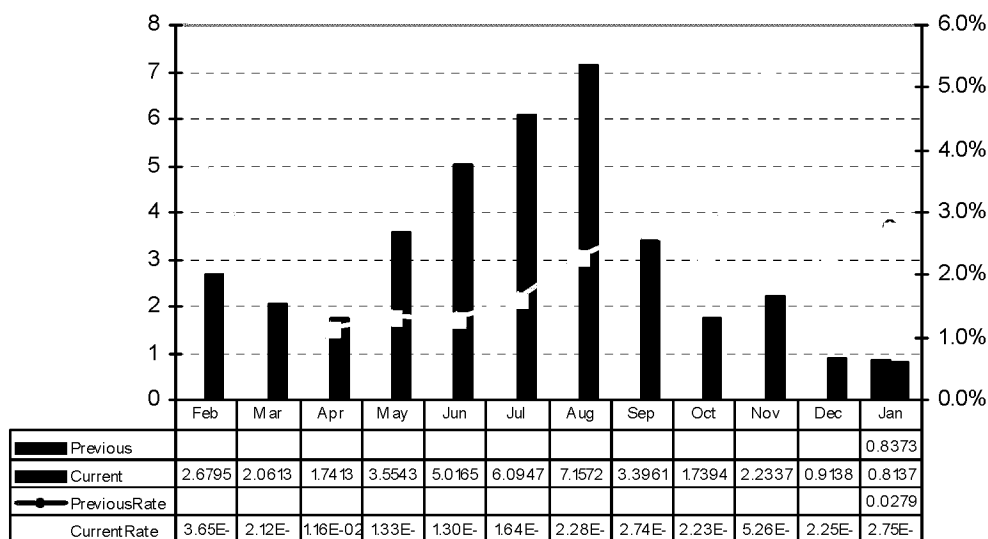
Original Non-Owner and CLTV > 95 - Choice Advantage



Original Non-Owner and DTI > 50 - Choice Advantage



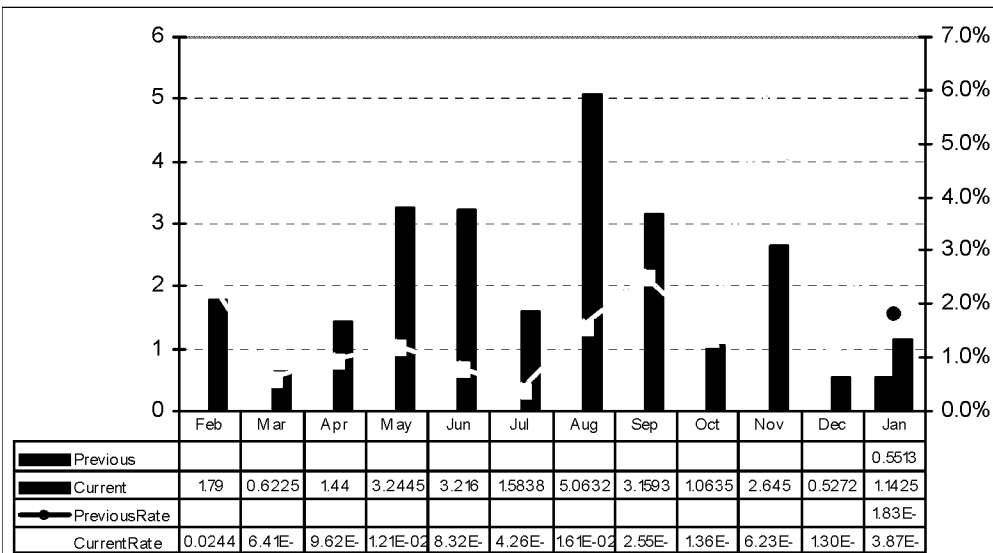
Original Non-Owner and Purchase - Choice Advantage



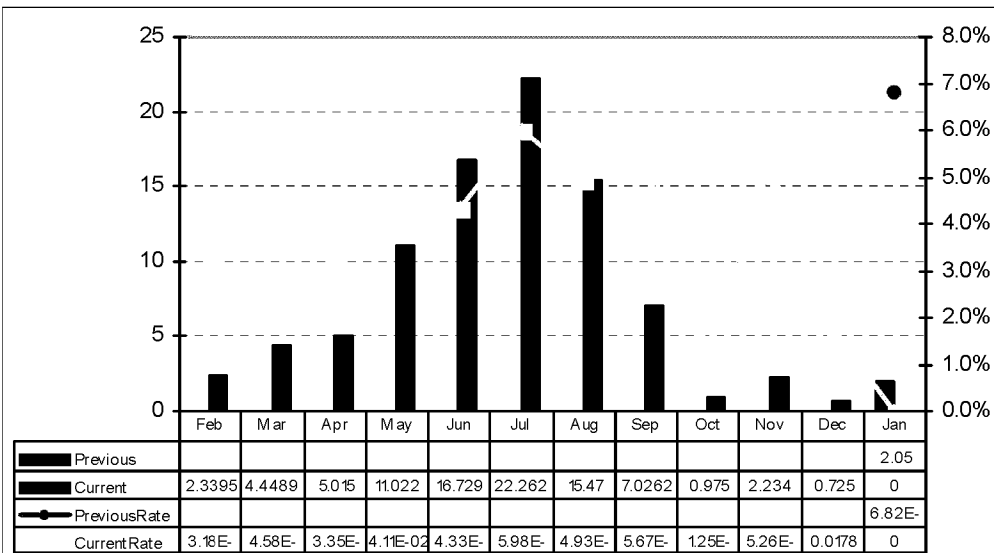
Aurora Originations - Choice Advantage

Aurora Risk Review

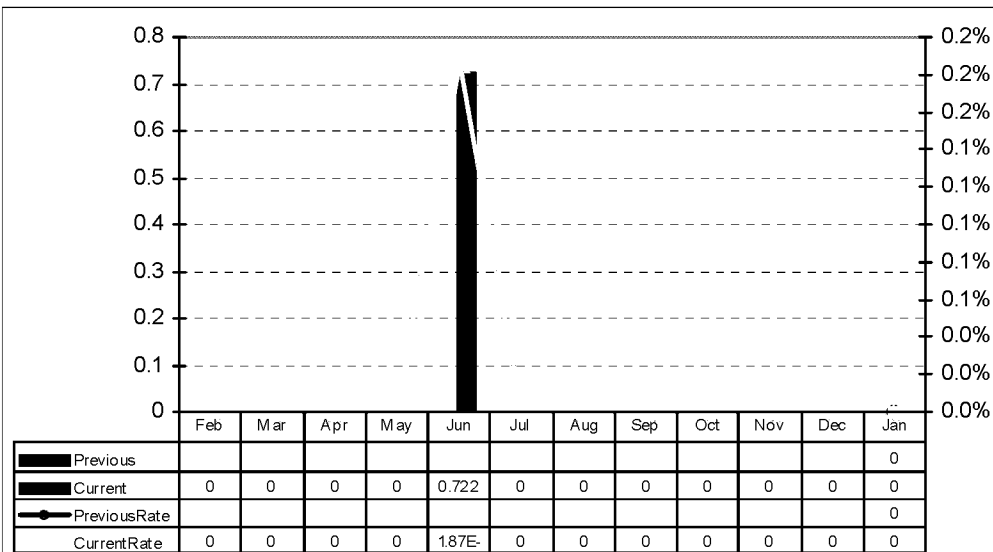
Original Non-Owner and Amount > 500K - Choice Advantage



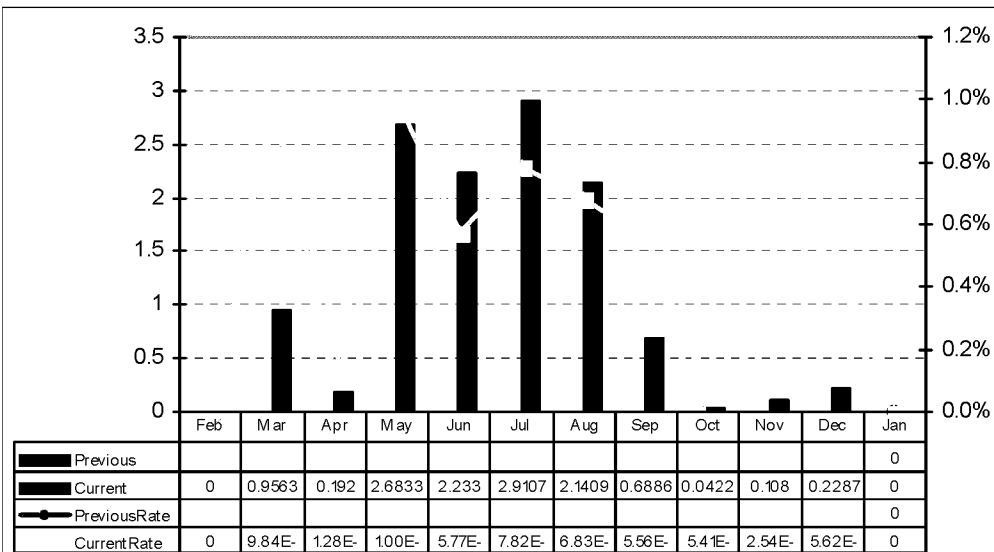
Original Purchase and Amount > 650K - Choice Advantage



Original Purchase and CLTV > 95 - Choice Advantage



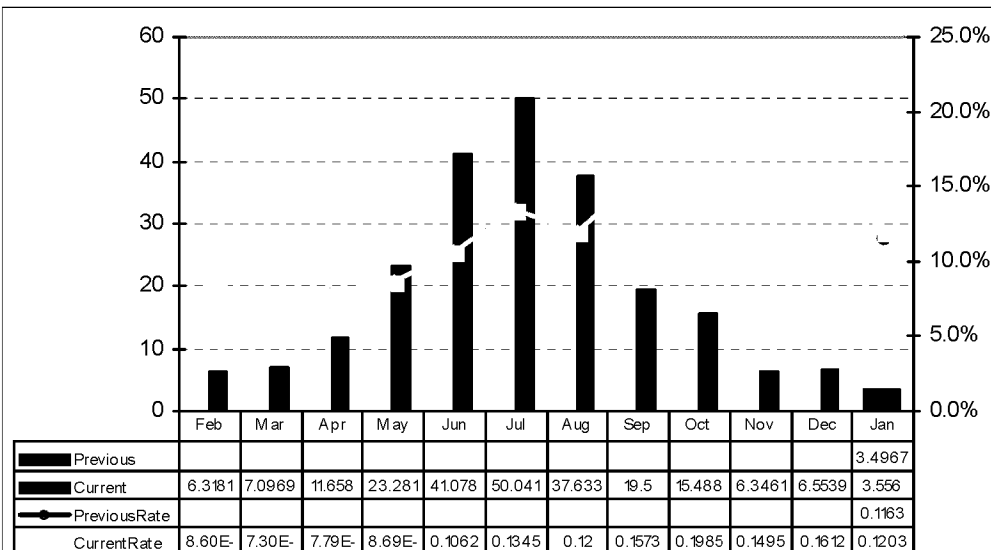
Original Purchase and DTI > 50 - Choice Advantage



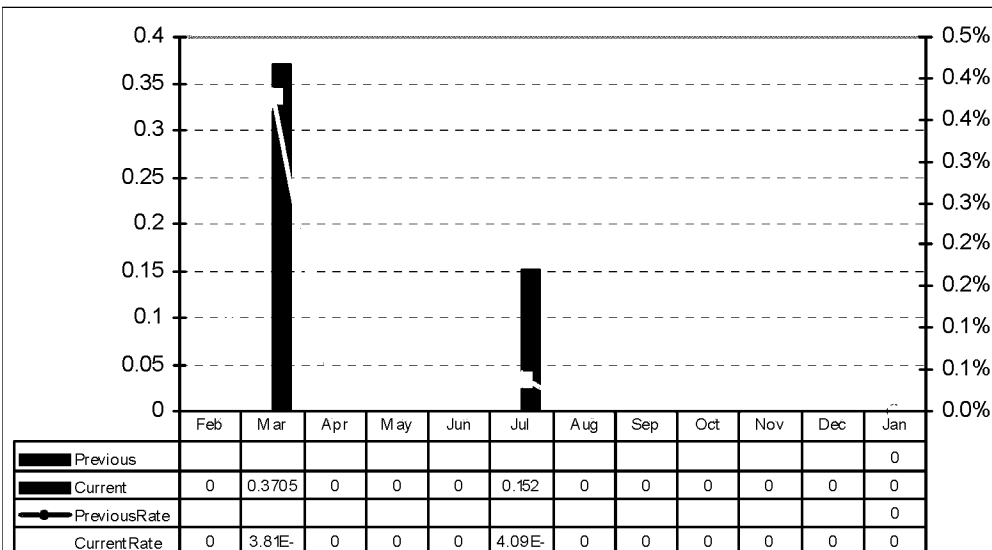
Aurora Originations - Choice Advantage

Aurora Risk Review

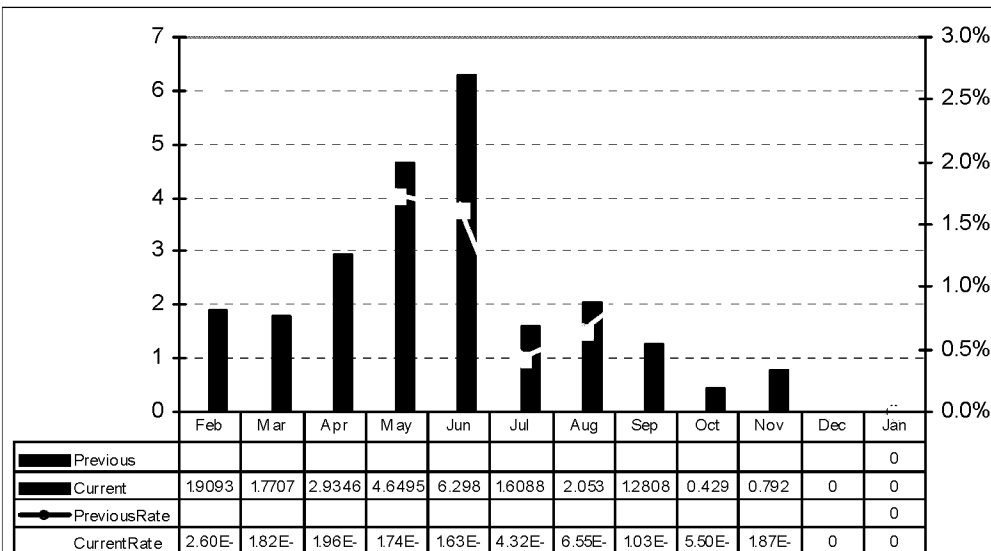
Original Stated Doc and FICO < 680 - Choice Advantage



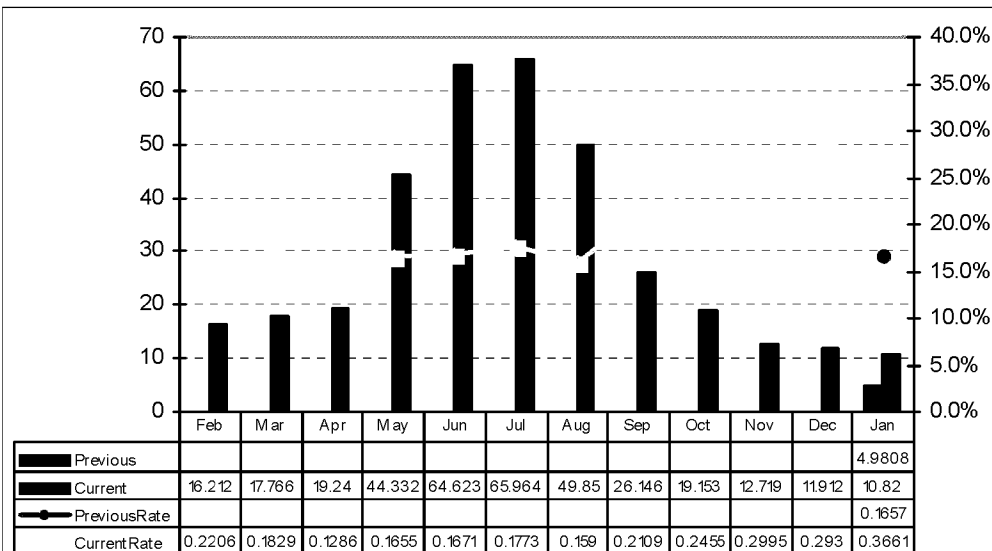
Original Stated Doc and CLTV > 95 - Choice Advantage



Original Stated Doc and DTI > 50 - Choice Advantage

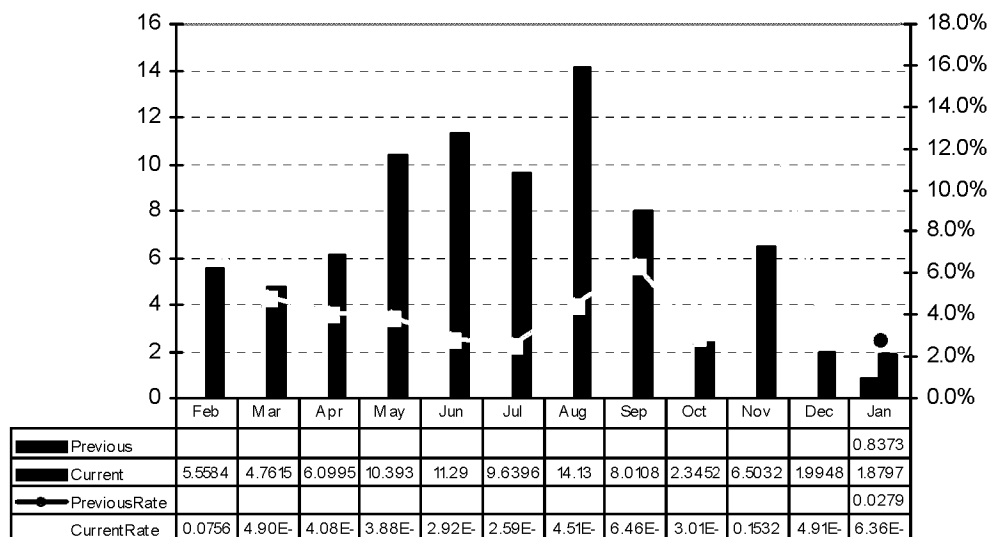


Original Stated Doc and Amount > 650K - Choice Advantage

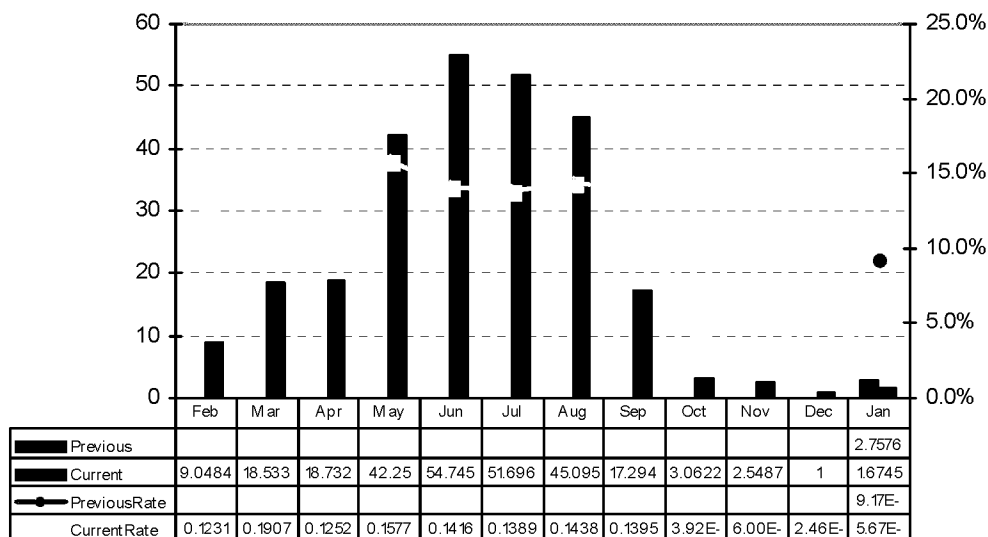


Aurora Originations - Choice Advantage

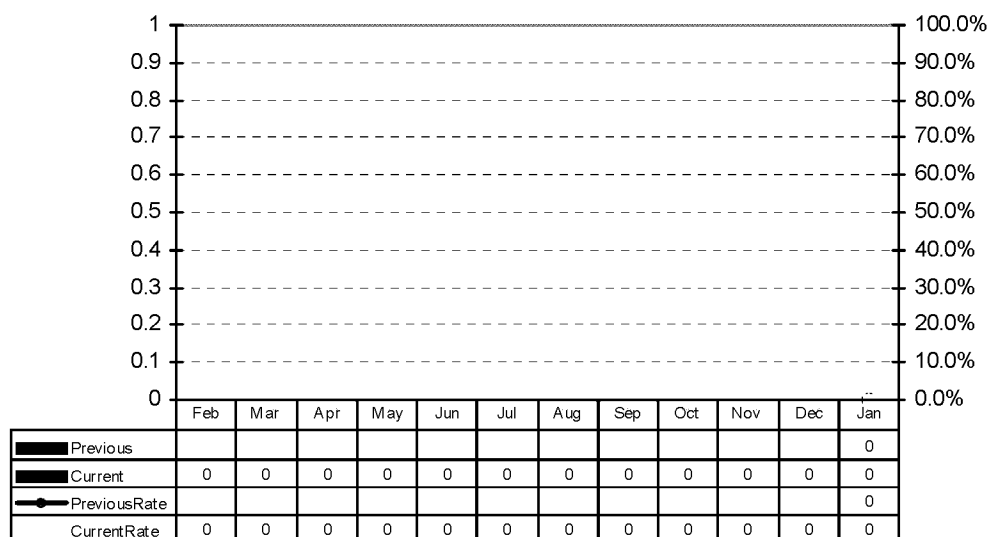
Original Stated Doc and Non-Owner - Choice Advantage



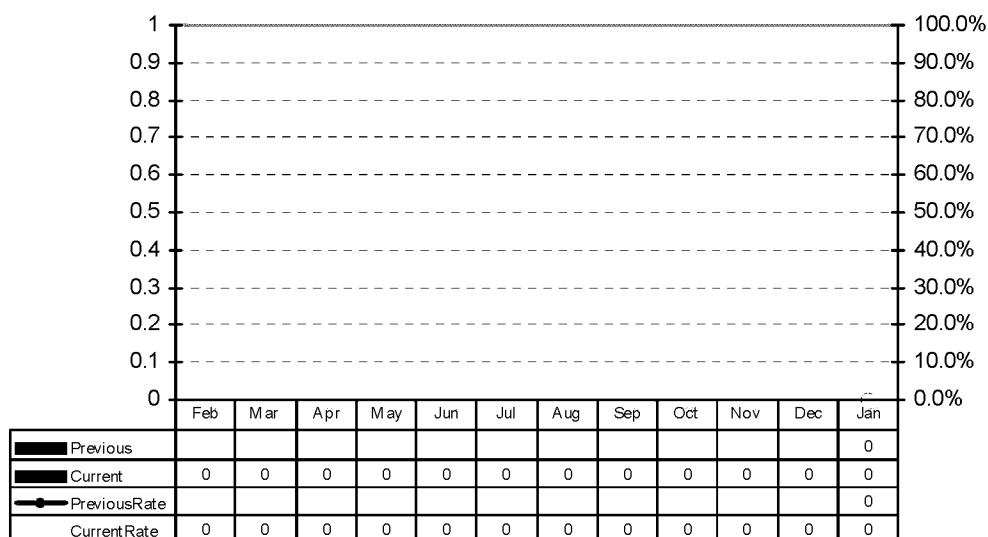
Original Stated Doc and Purchase - Choice Advantage



Original Stated-States Doc and Non-Owner - Choice Advantage

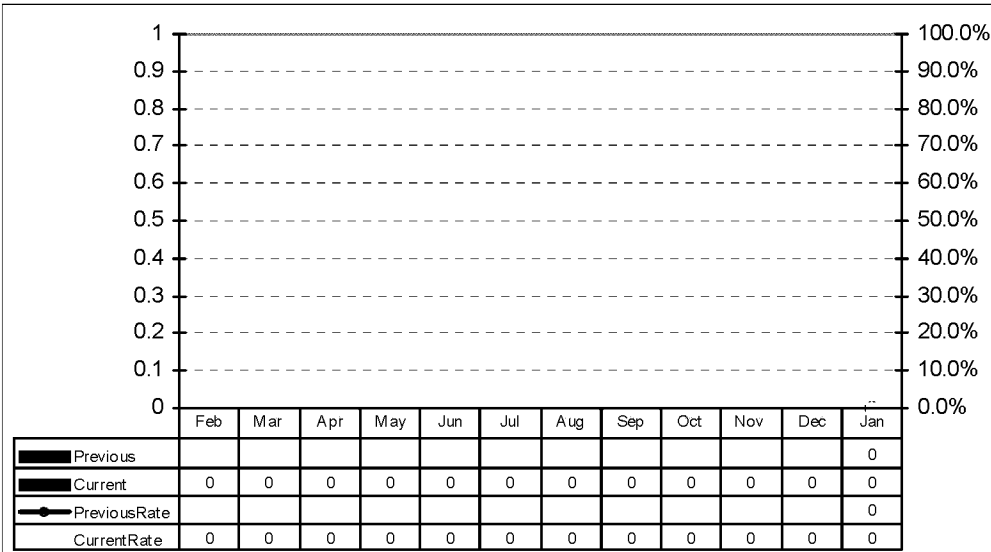


Original Stated-States Doc and Purchase - Choice Advantage

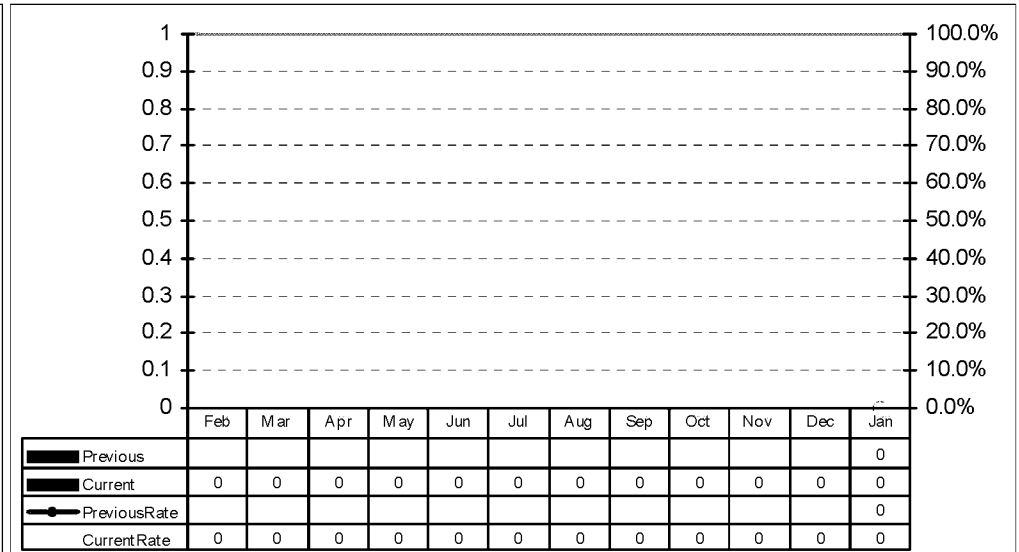


Aurora Originations - Choice Advantage

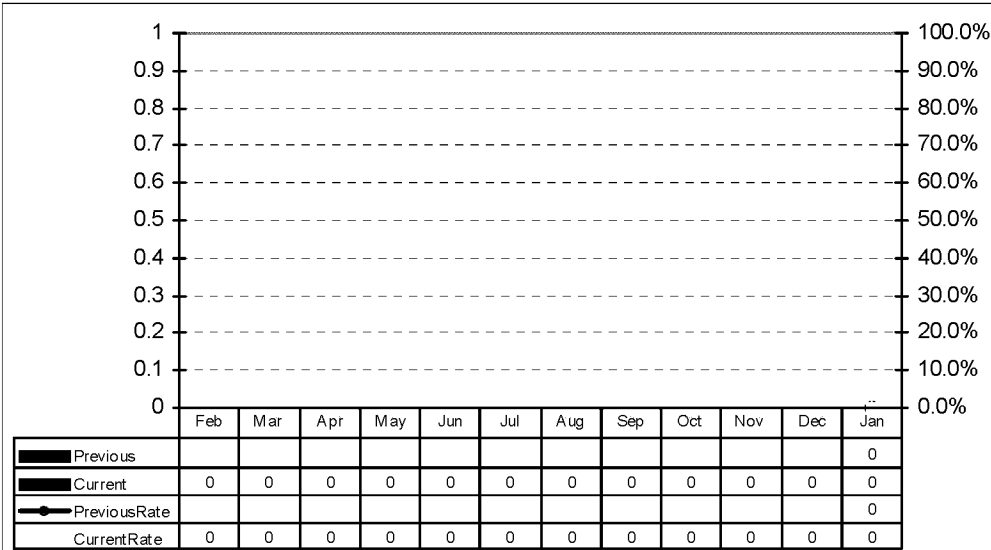
Original Stated-Statement Doc and FICO < 680 - Choice Advantage



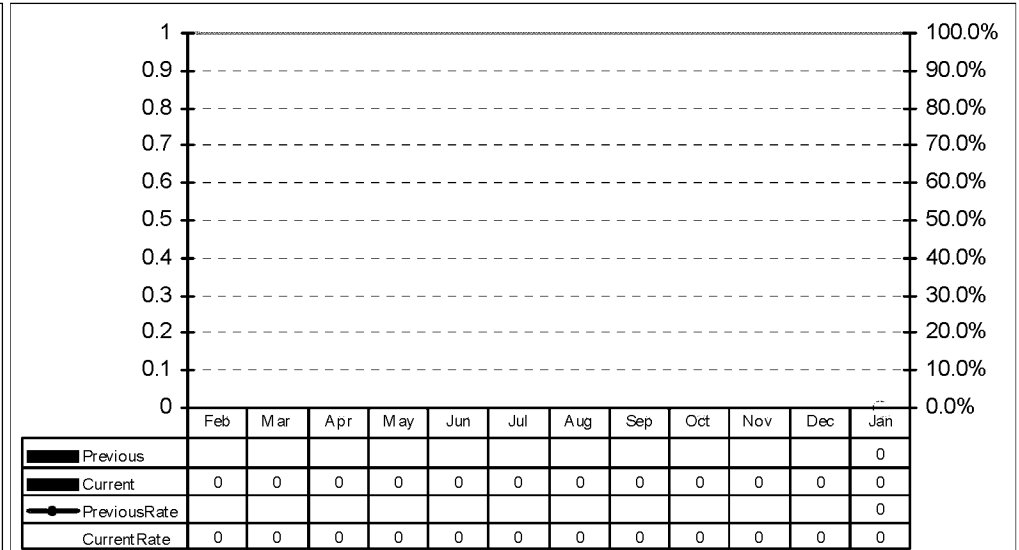
Original Stated-Statement Doc and CLTV > 95 - Choice Advantage



Original Stated-Statement Doc and DTI > 50 - Choice Advantage



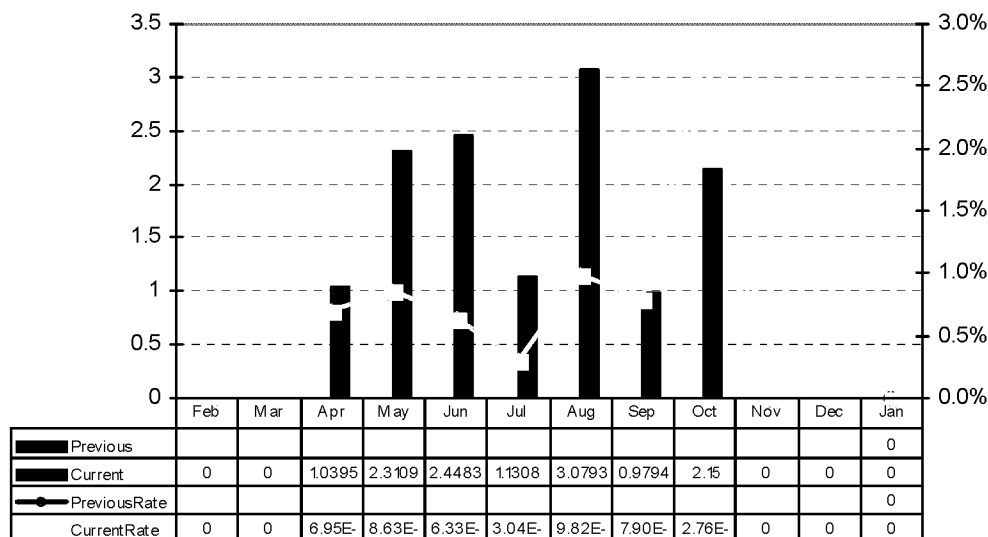
Original Stated-Statement Doc and Amount > 650K - Choice Advantage



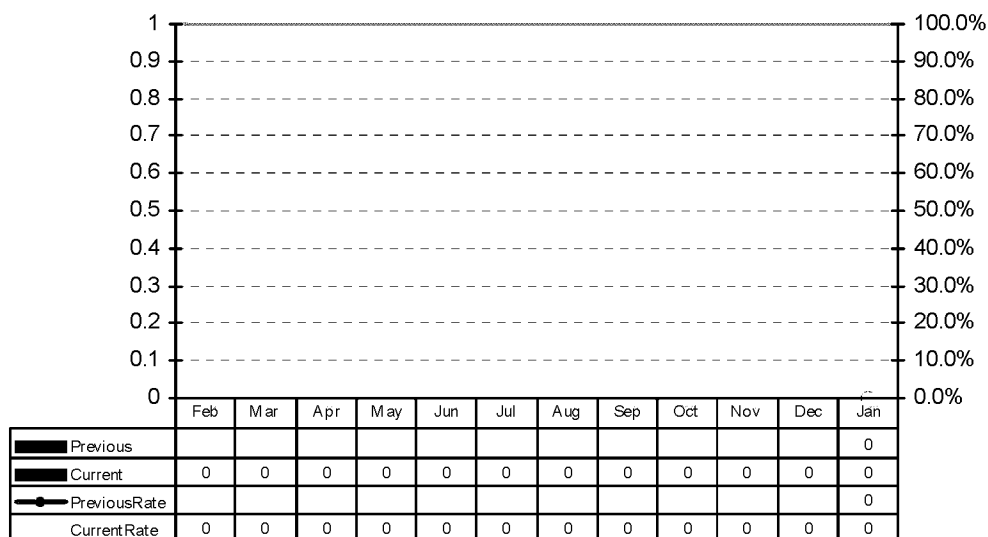
Aurora Originations - Choice Advantage

Aurora Risk Review

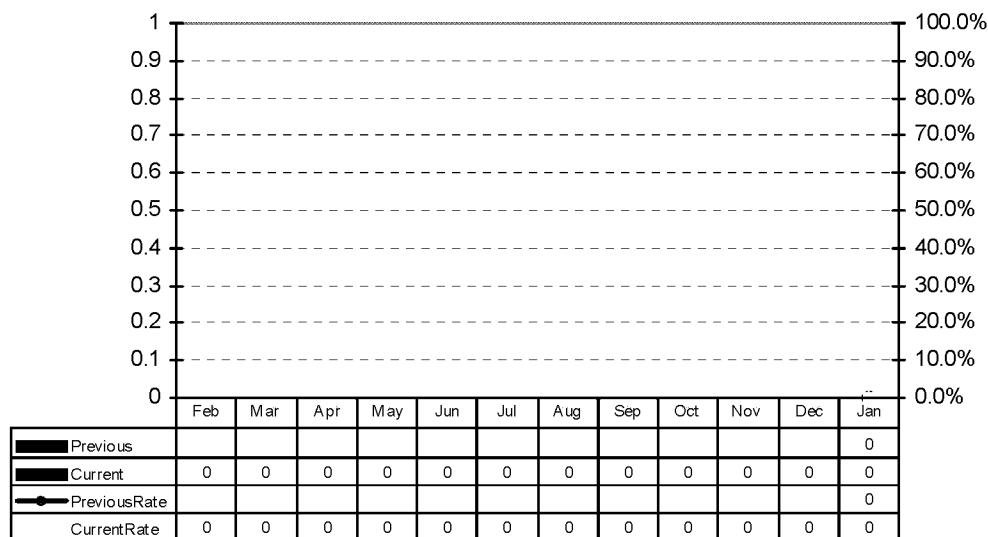
Original No Doc Doc and FICO < 680 - Choice Advantage



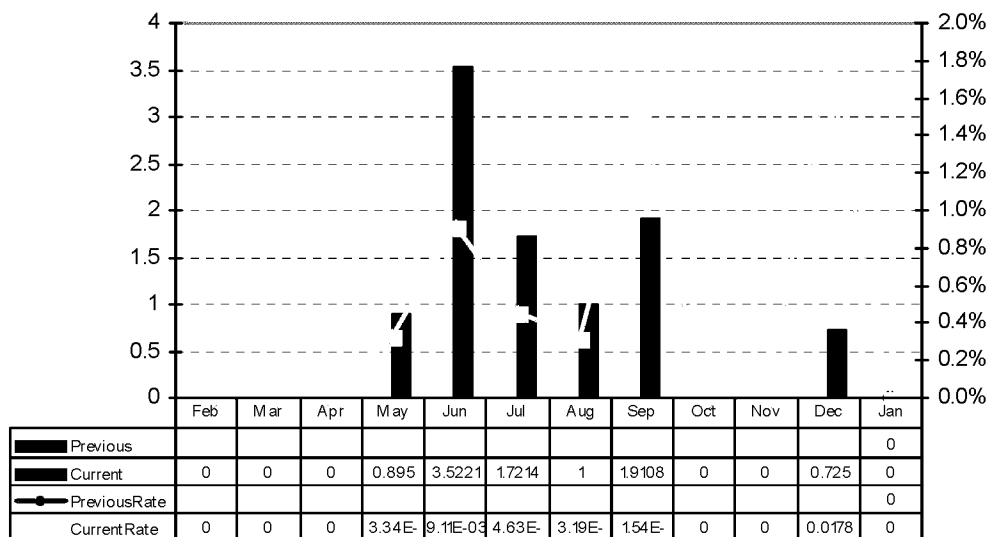
Original No Doc Doc and CLTV > 95 - Choice Advantage



Original No Doc Doc and DTI > 50 - Choice Advantage



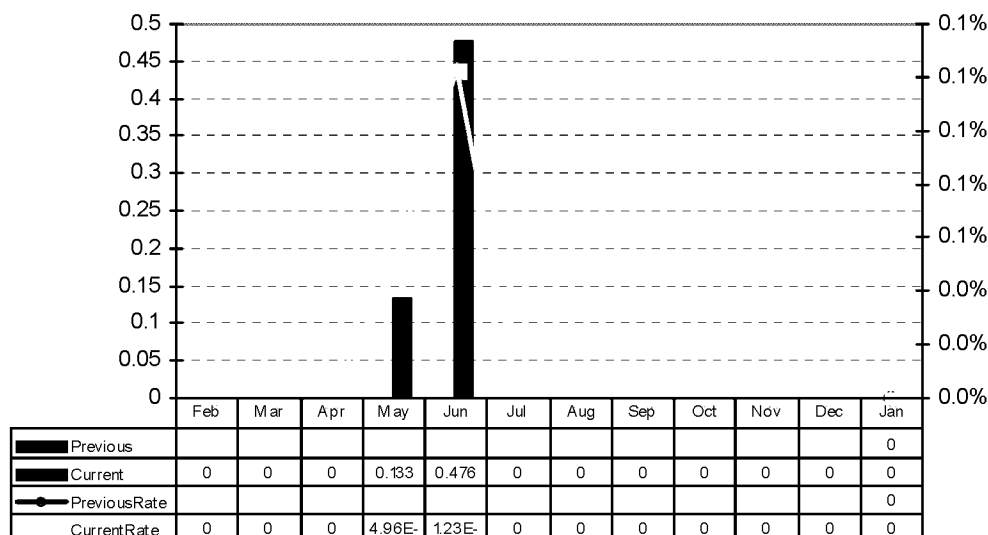
Original No Doc Doc and Amount > 650K - Choice Advantage



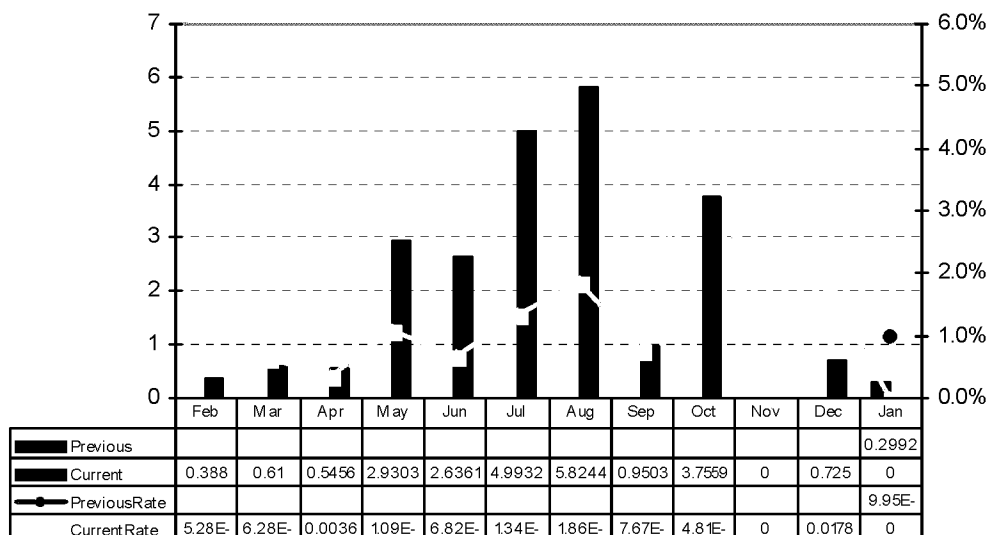
Aurora Originations - Choice Advantage

Aurora Risk Review

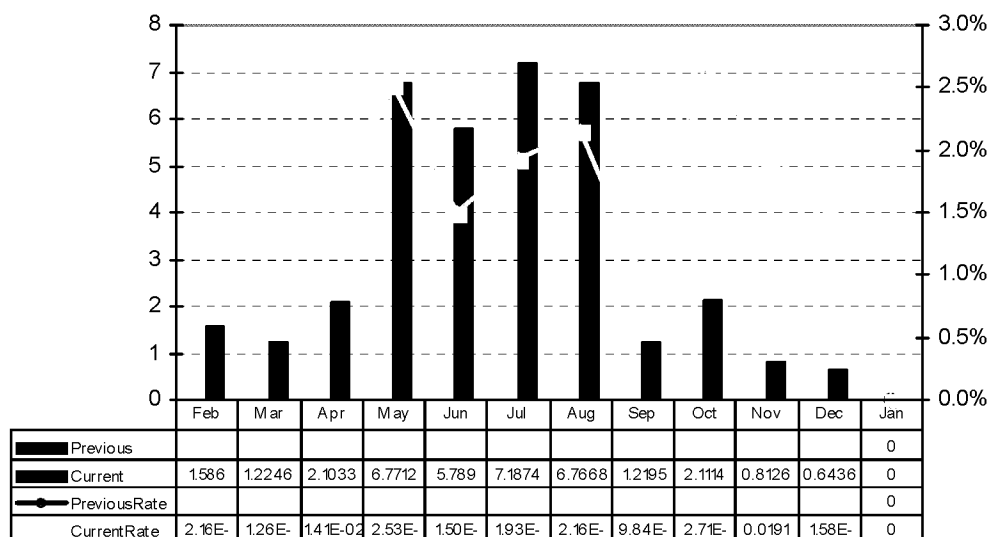
Original No Doc Doc and Non-Owner - Choice Advantage



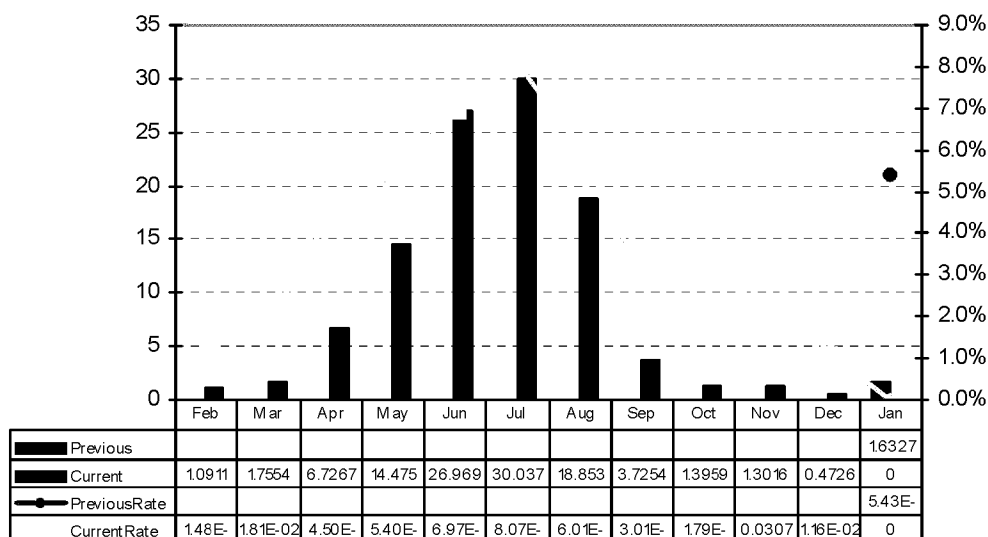
Original No Doc Doc and Purchase - Choice Advantage



Original No Ratio Doc and Non-Owner - Choice Advantage



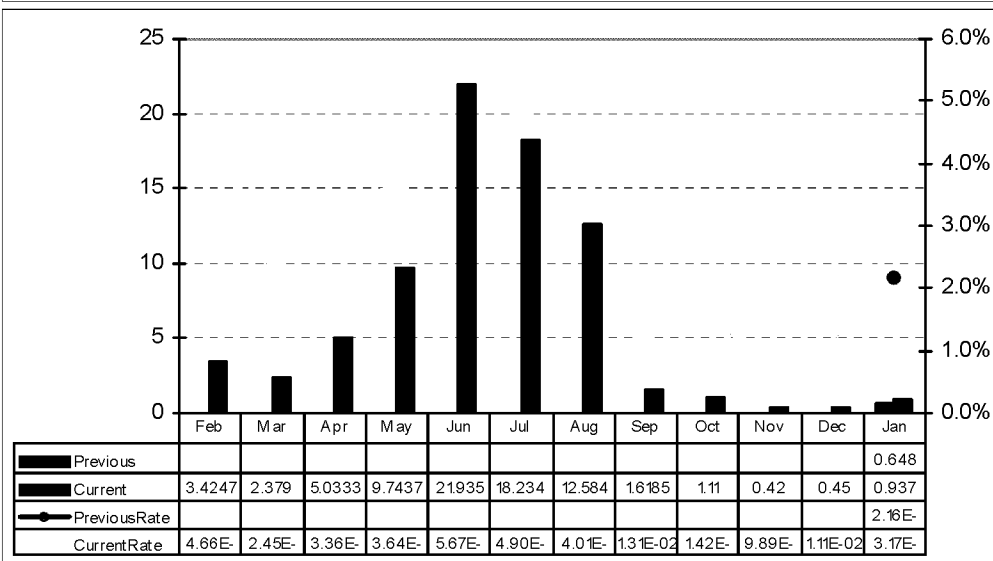
Original No Ratio Doc and Purchase - Choice Advantage



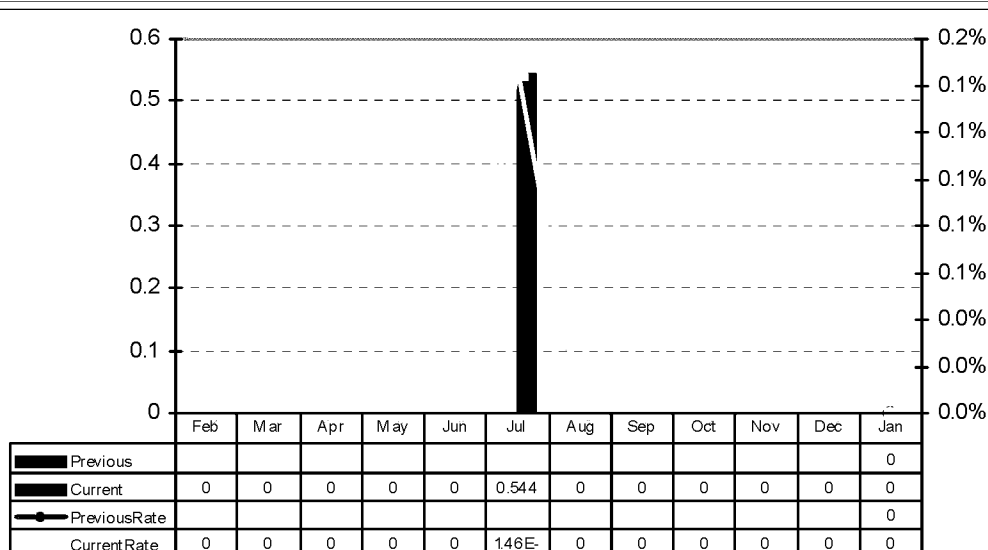
Aurora Originations - Choice Advantage

Aurora Risk Review

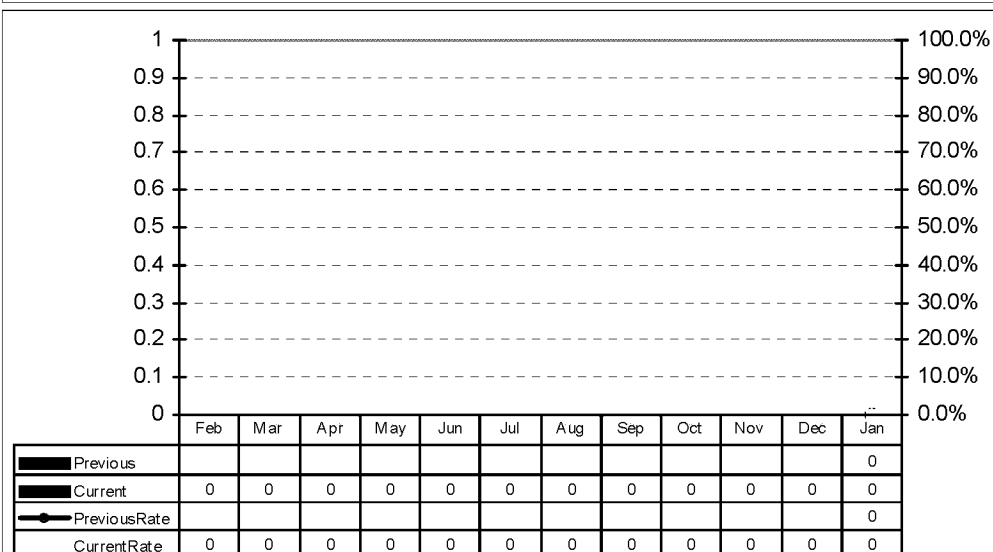
Original No Ratio Doc and FICO < 680 - Choice Advantage



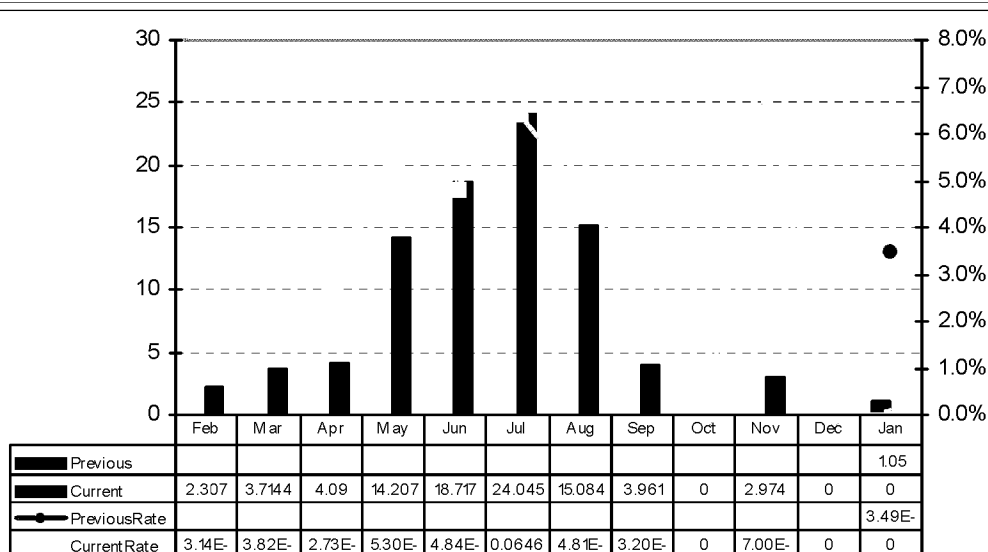
Original No Ratio Doc and CLTV > 95 - Choice Advantage



Original No Ratio Doc and DTI > 50 - Choice Advantage



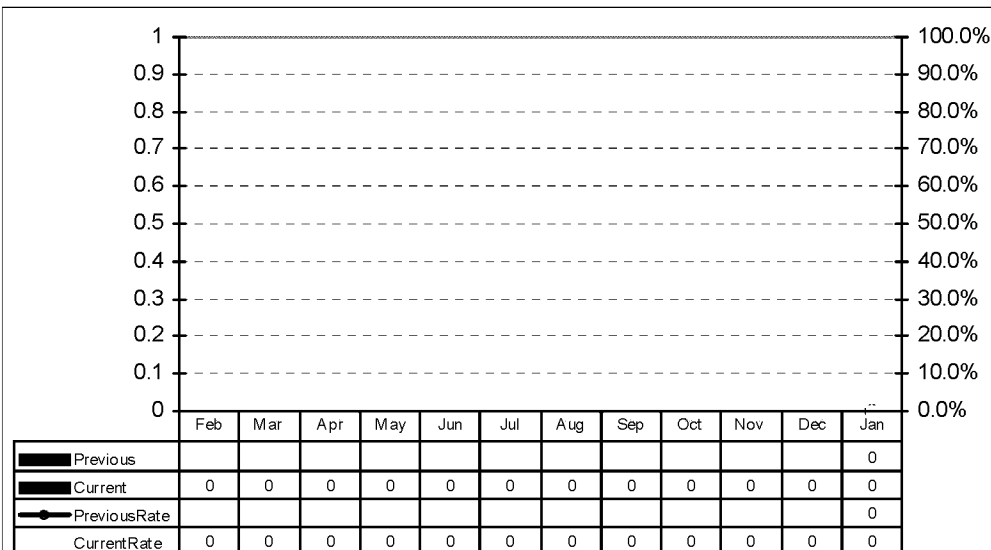
Original No Ratio Doc and Amount > 650K - Choice Advantage



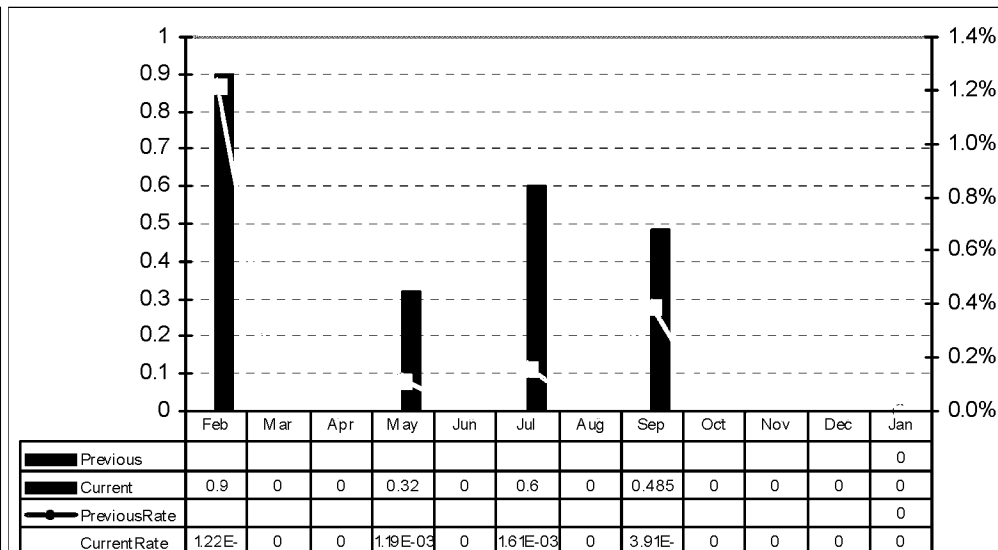
Aurora Originations - Choice Advantage

Aurora Risk Review

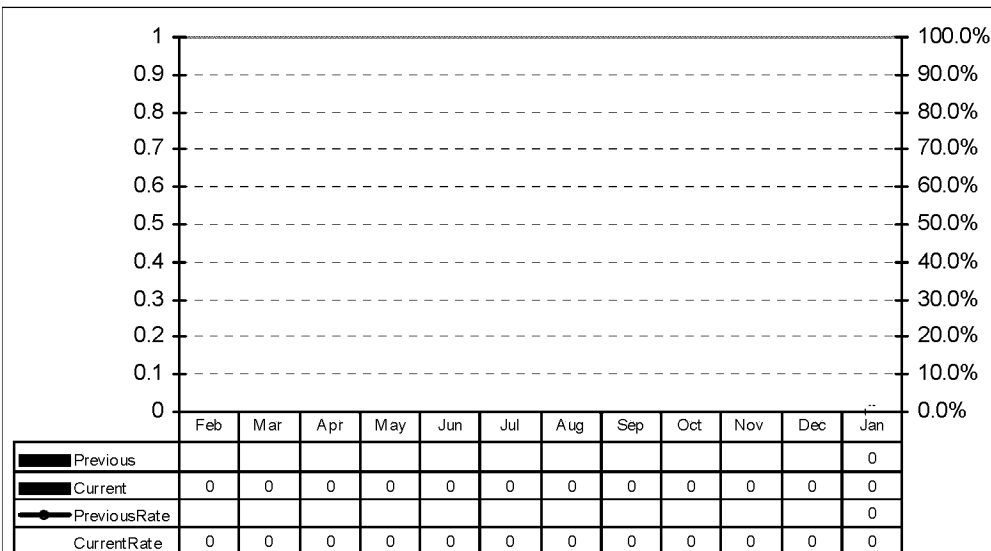
Original Stated, FICO <680 and CLTV > 95 - Choice Advantage



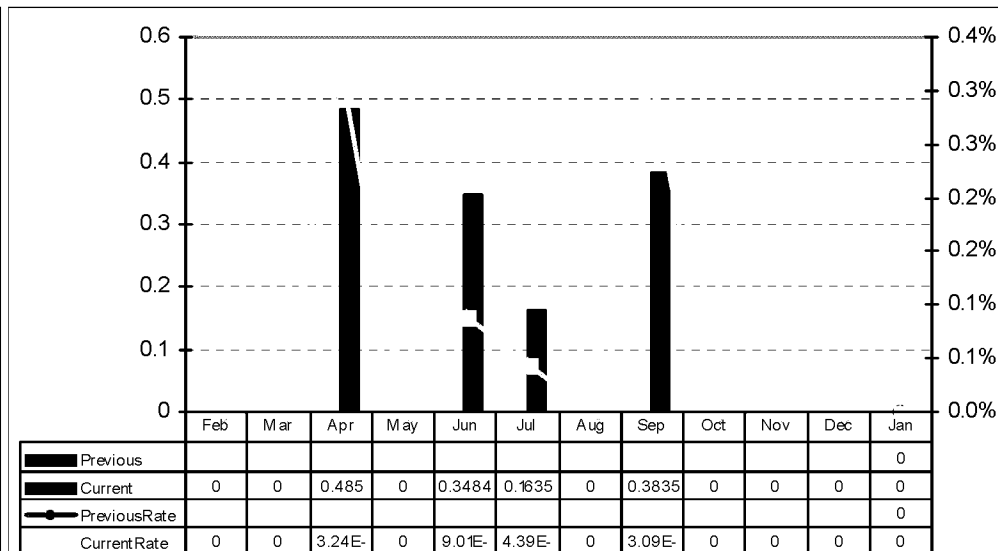
Original Stated, FICO <680 and DTI > 50 - Choice Advantage



Original Stated, Non Owner and CLTV > 95 - Choice Advantage

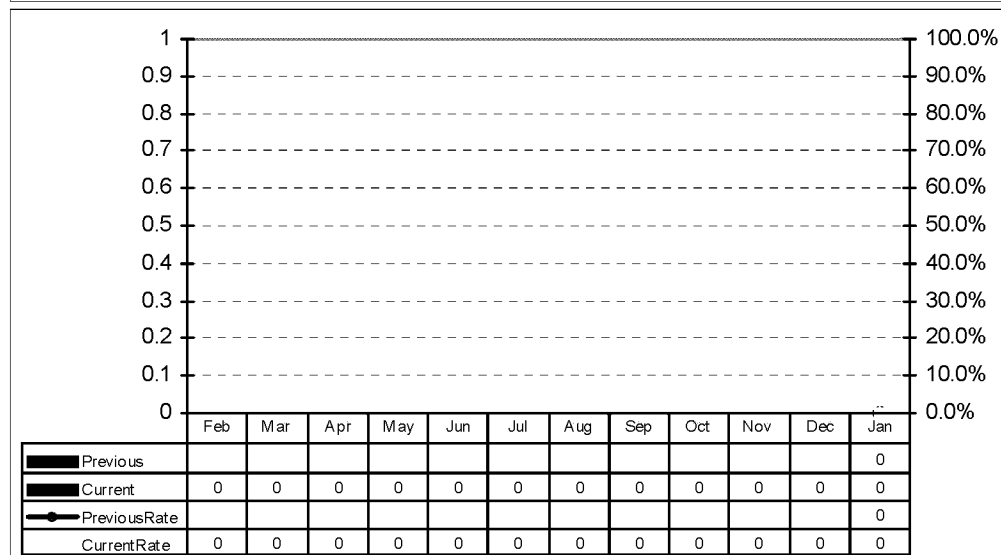


Original Stated, Non Owner and DTI > 50 - Choice Advantage

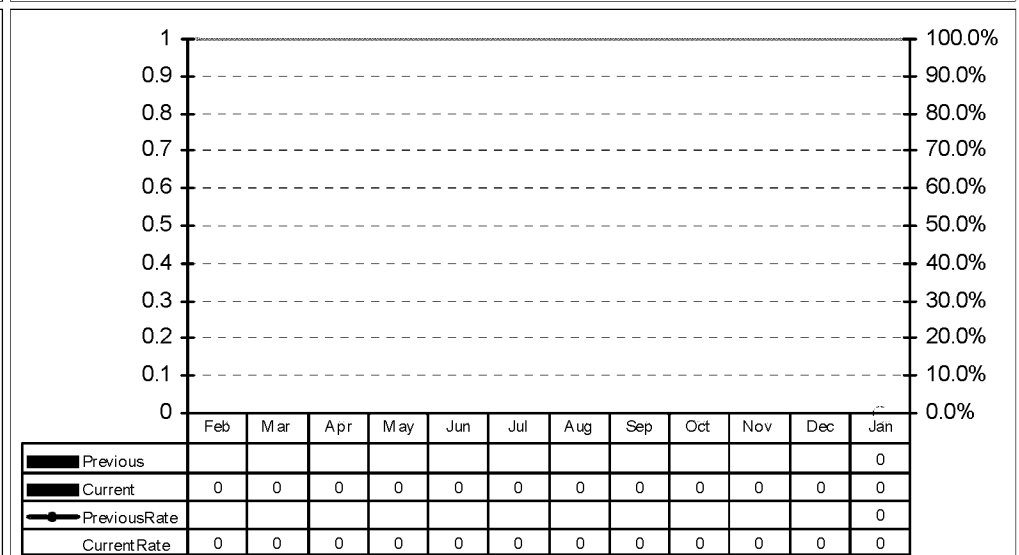


Aurora Originations - Choice Advantage

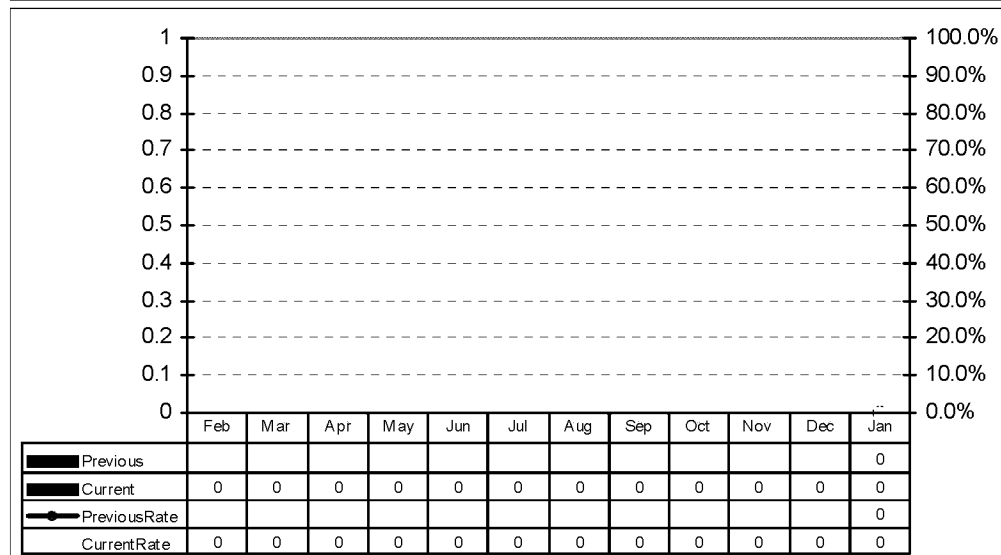
Original Stated-Stated, FICO <680 and CLTV > 95 - Choice Advantage



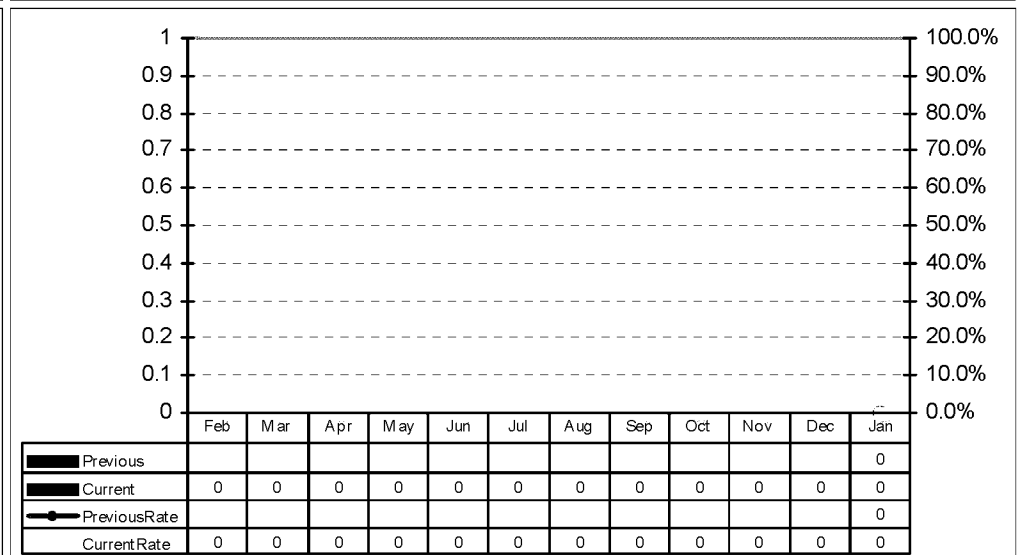
Original Stated-Stated, FICO <680 and DTI > 50 - Choice Advantage



Original Stated-Stated, Non Owner and CLTV > 95 - Choice Advantage



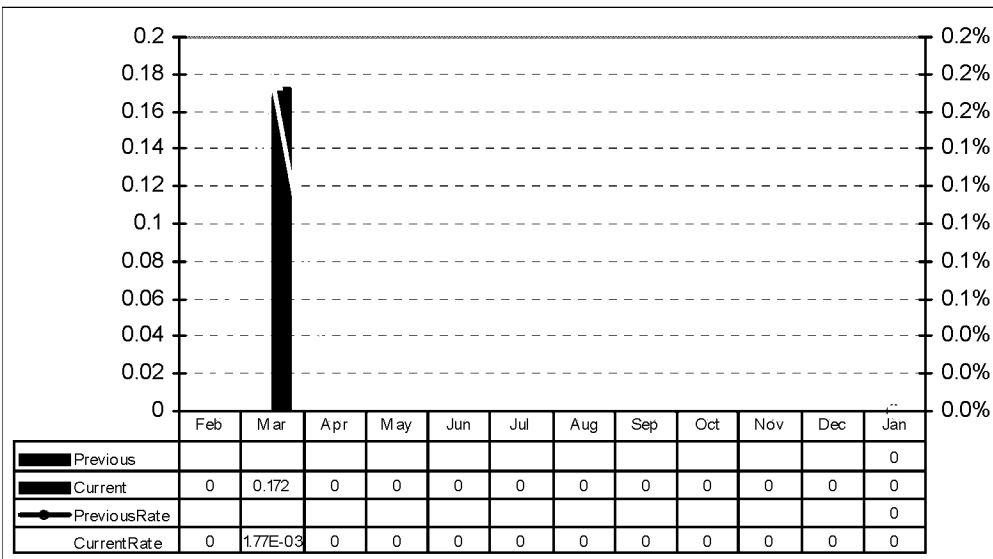
Original Stated-Stated, Non Owner and DTI > 50 - Choice Advantage



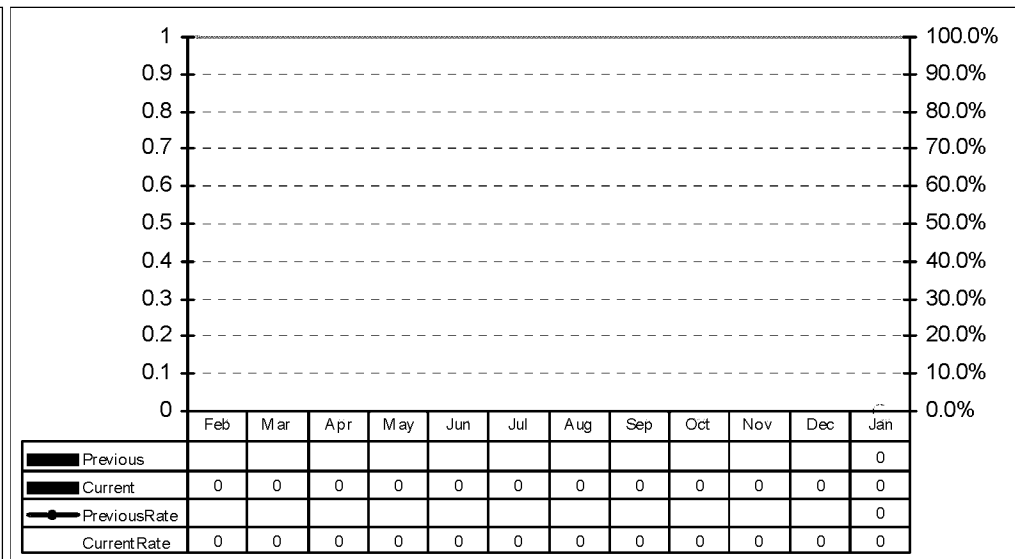
Aurora Originations - Choice Advantage

Aurora Risk Review

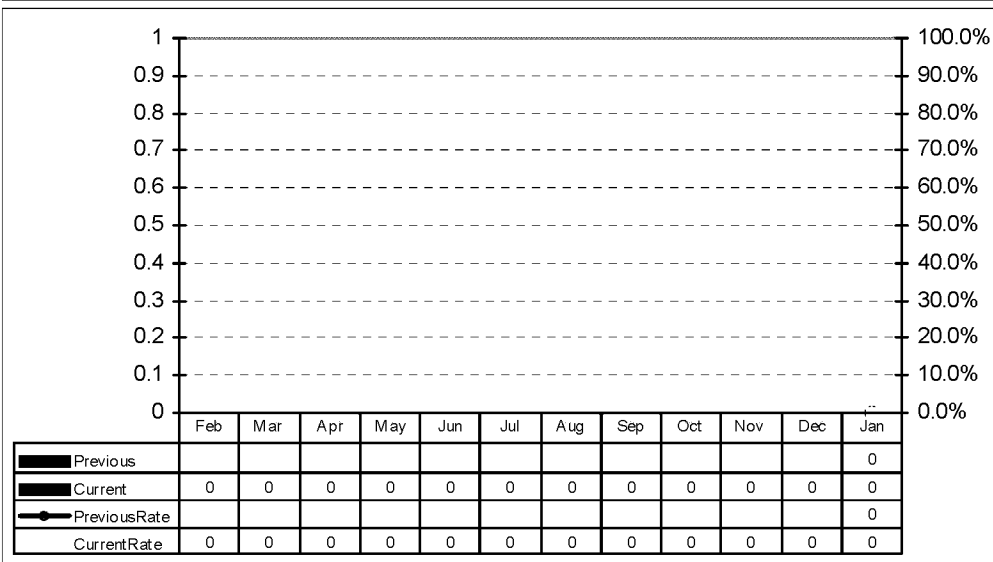
Original Stated, Non Owner and FICO < 680 - Choice Advantage



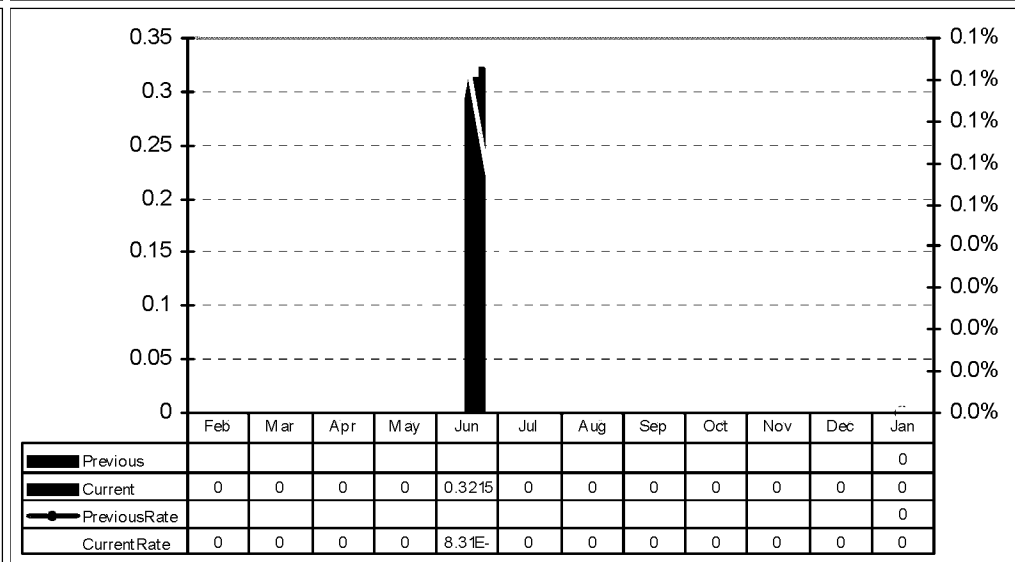
Original Stated-States, Non Owner and FICO < 680 - Choice Advantage



Original Non Owner, FICO <680 and CLTV > 95 - Choice Advantage



Original Non Owner, FICO <680 and DTI > 50 - Choice Advantage



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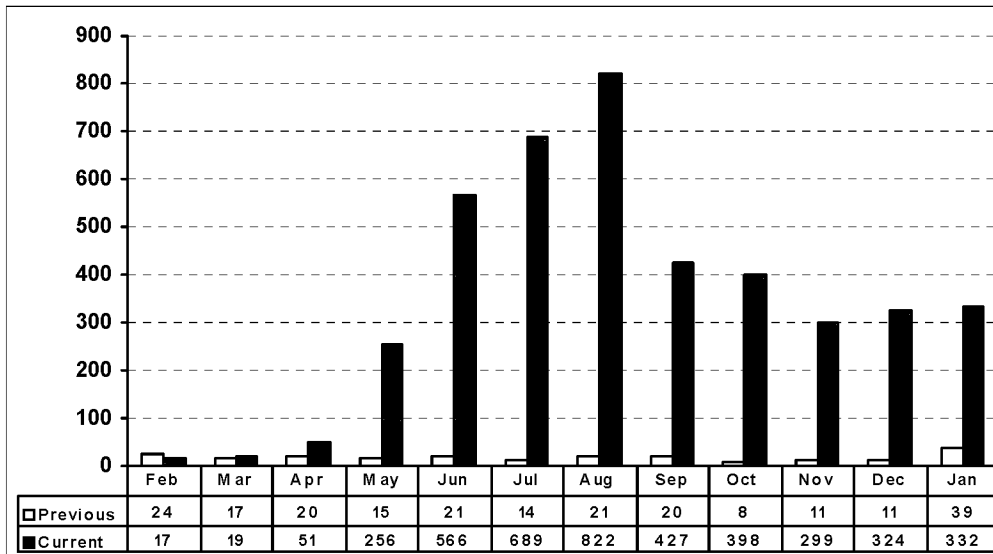
72

Aurora Originations - Classic

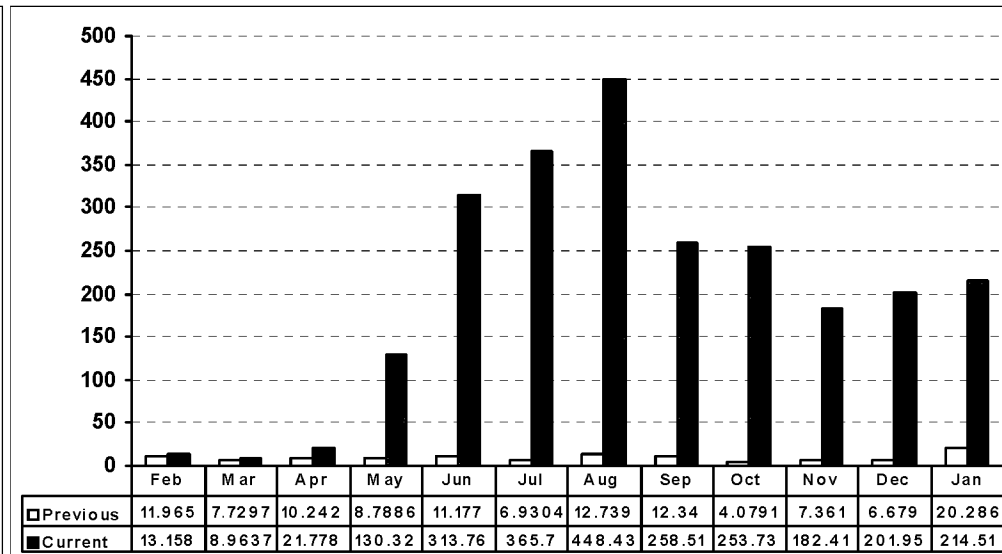
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Aurora Originations - Classic

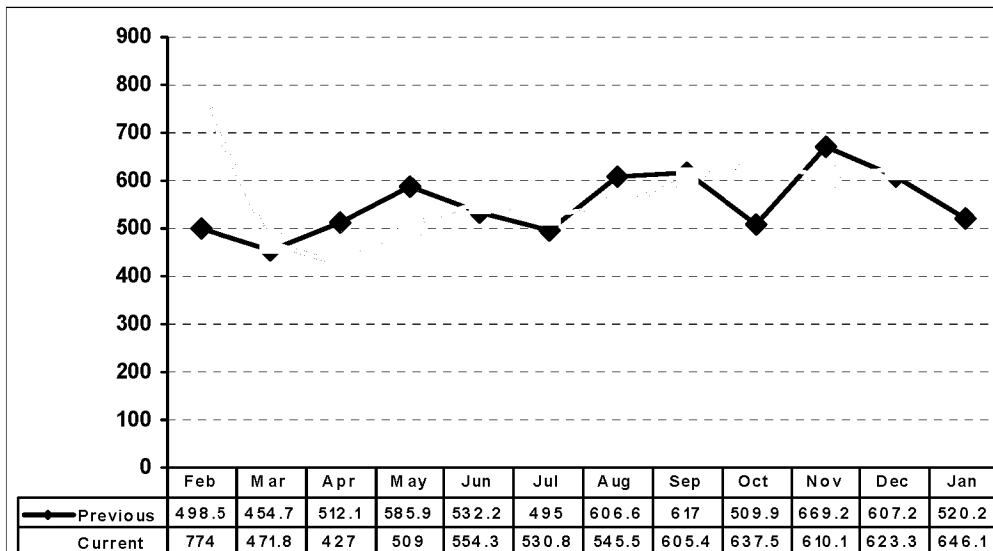
Original Units - Classic



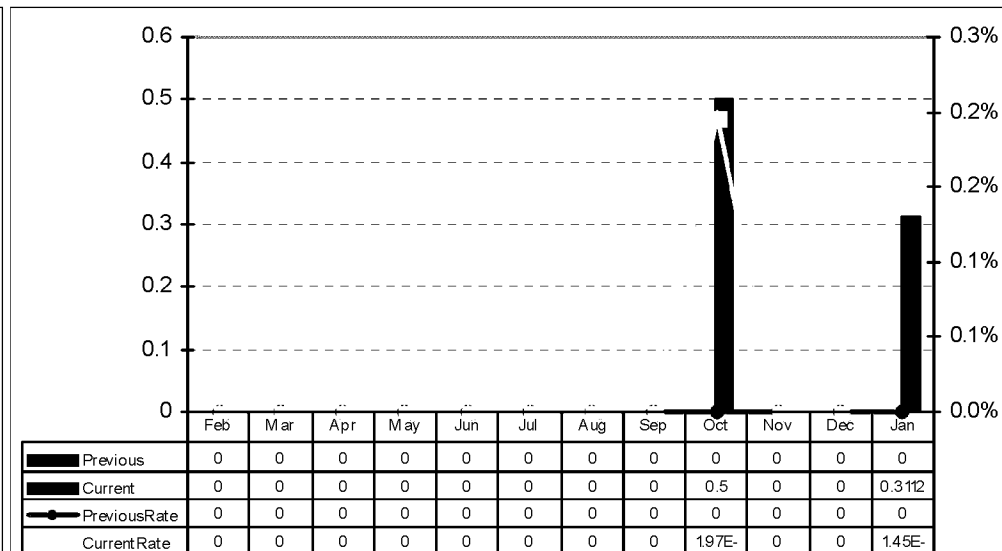
Original Balances - Classic



Average Balances - Classic



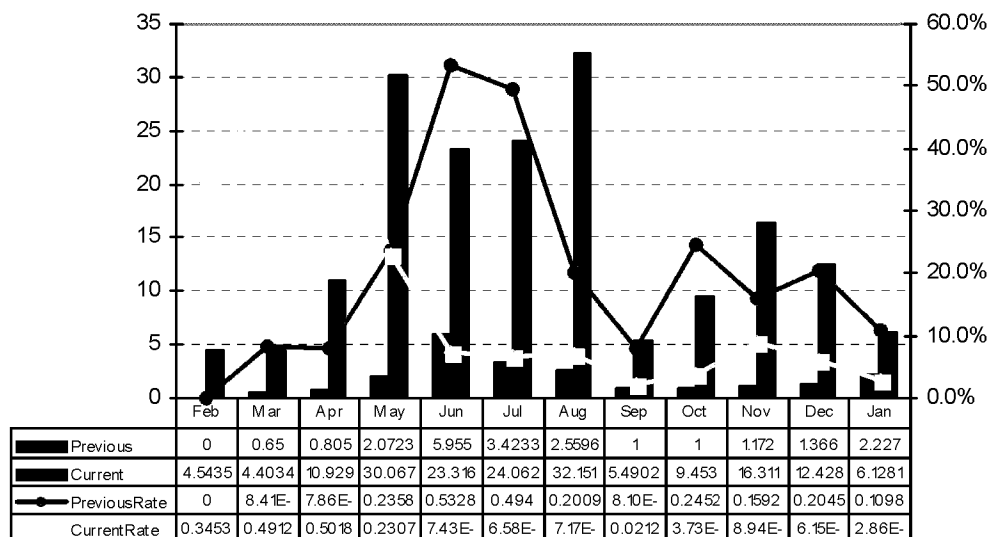
Original 2nd Liens - Classic



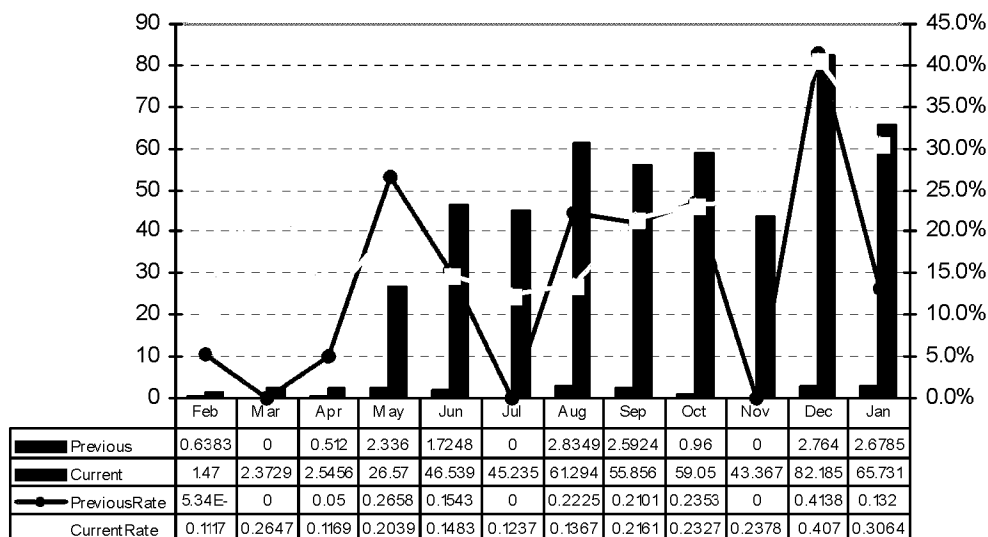
Aurora Originations - Classic

Aurora Risk Review

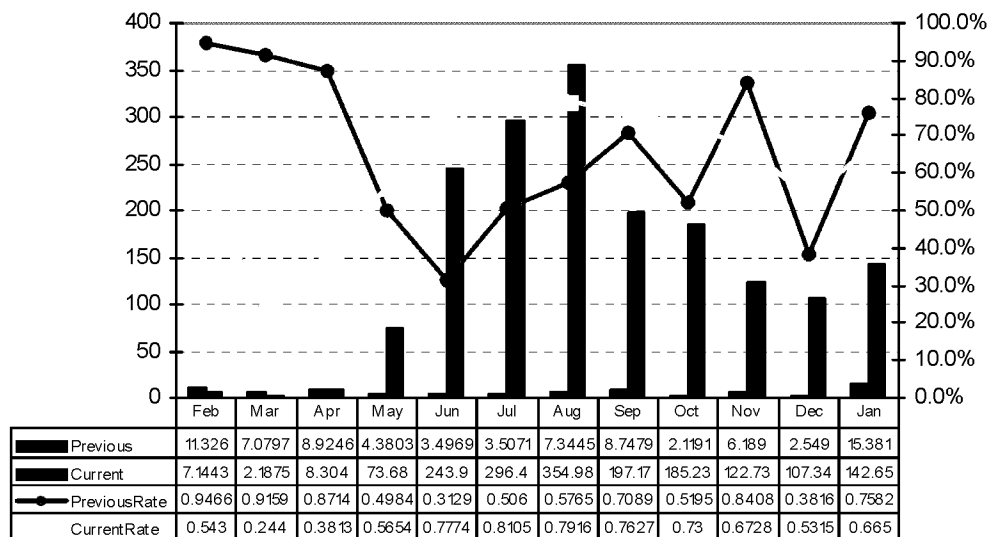
Original Retail - Classic



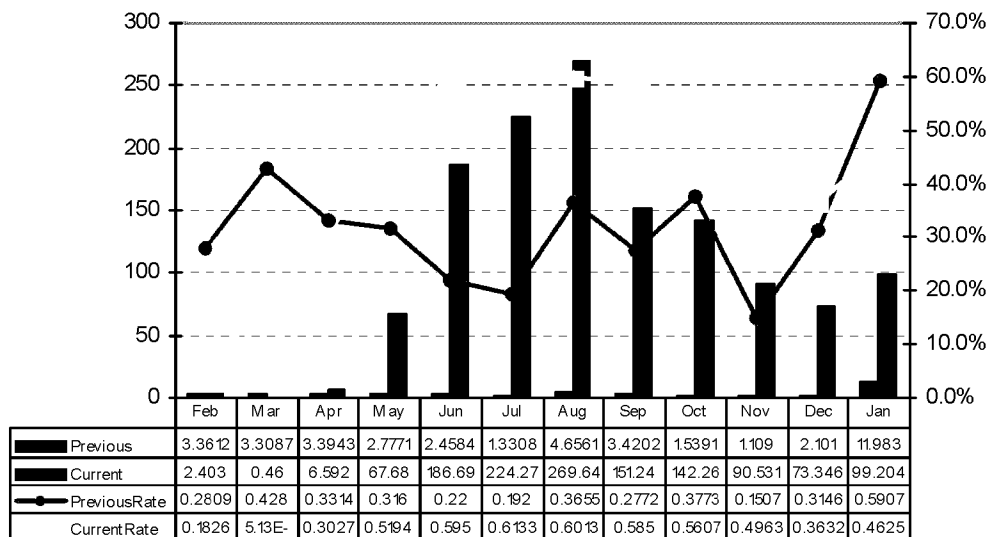
Original Wholesale - Classic



Original Conduit - Classic

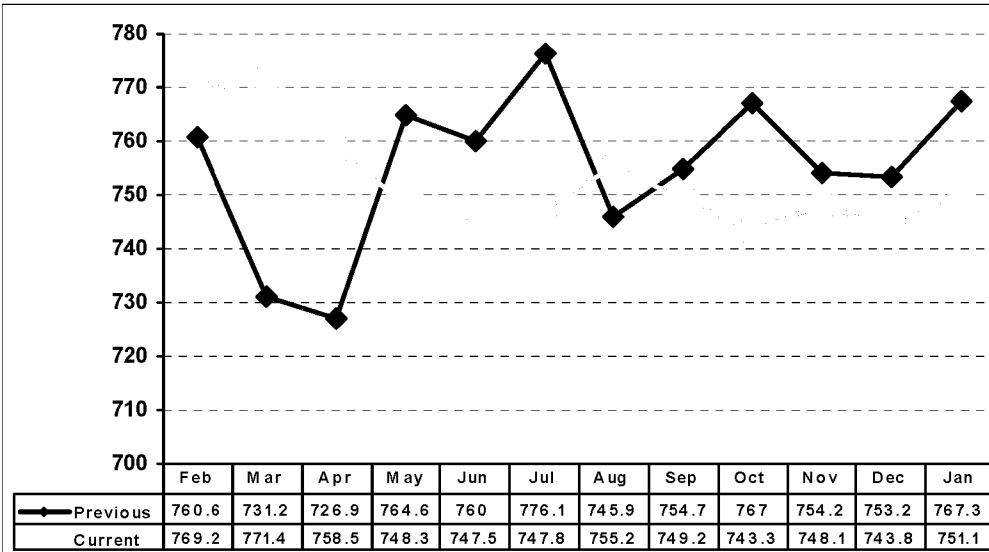


Original Delegated - Classic

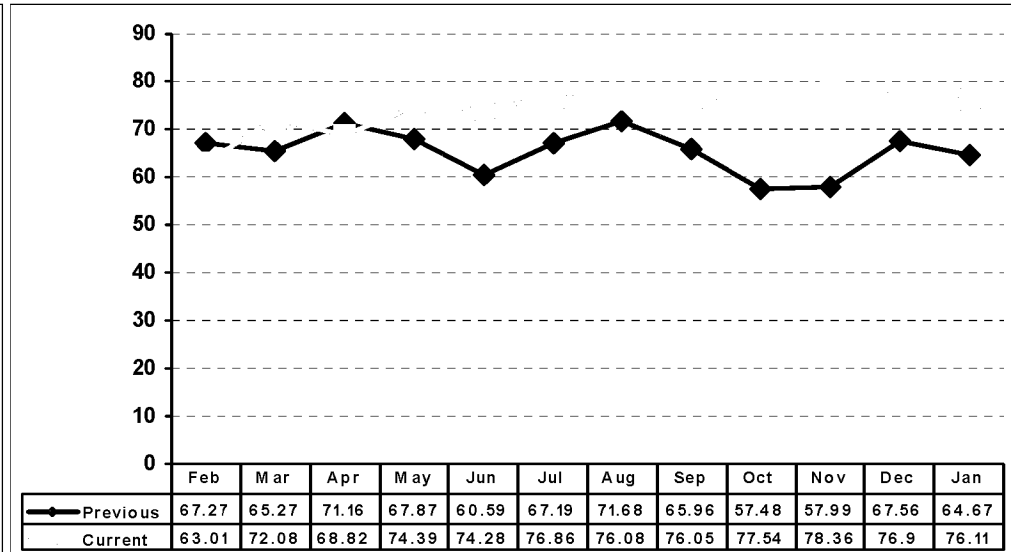


Aurora Originations - Classic

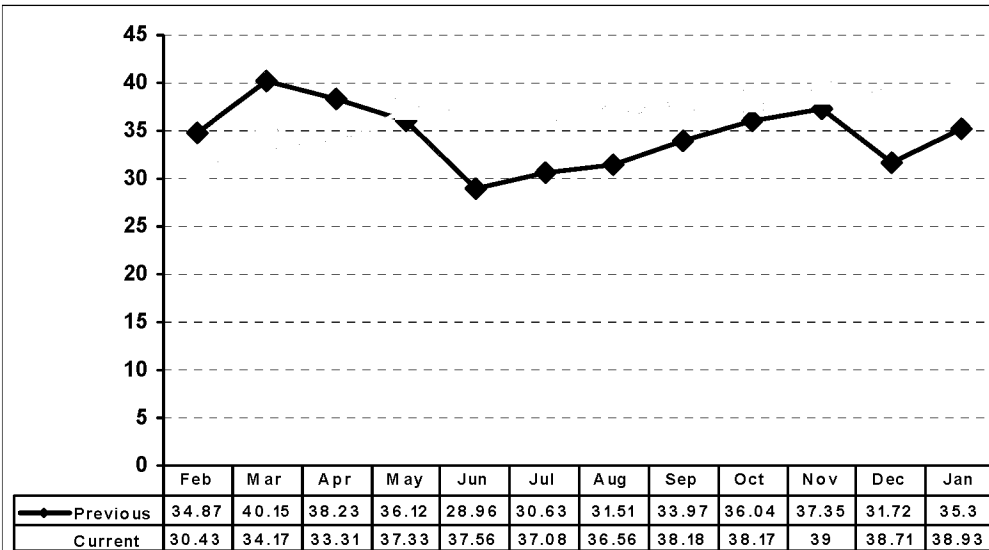
Original FICO - Classic



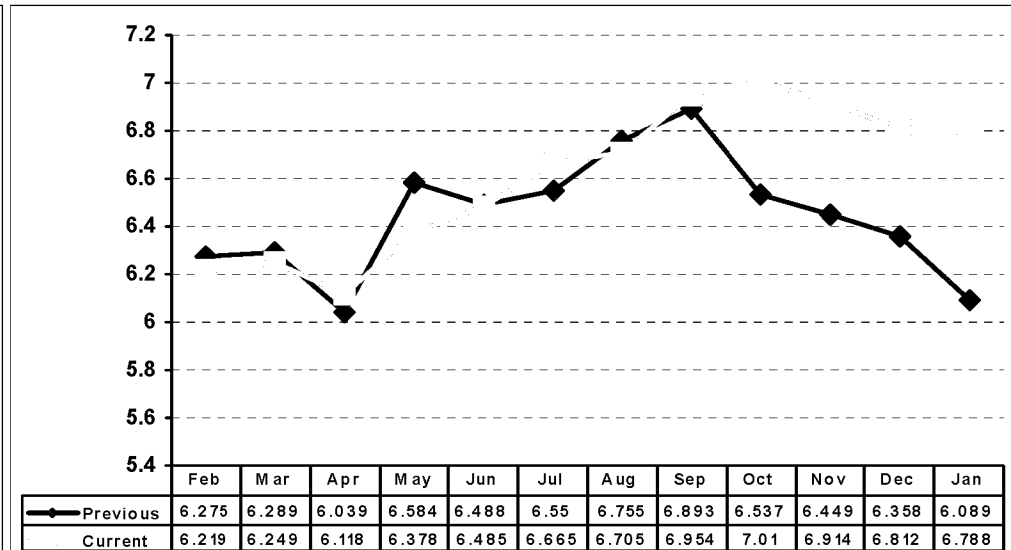
Original CLTV - Classic



Original DTI - Classic

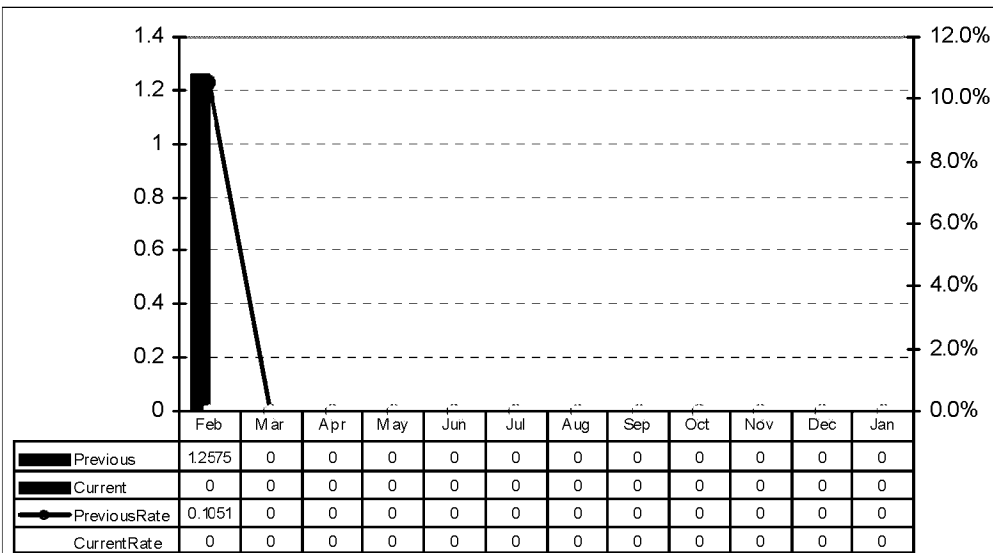


Original Interest Rate - Classic

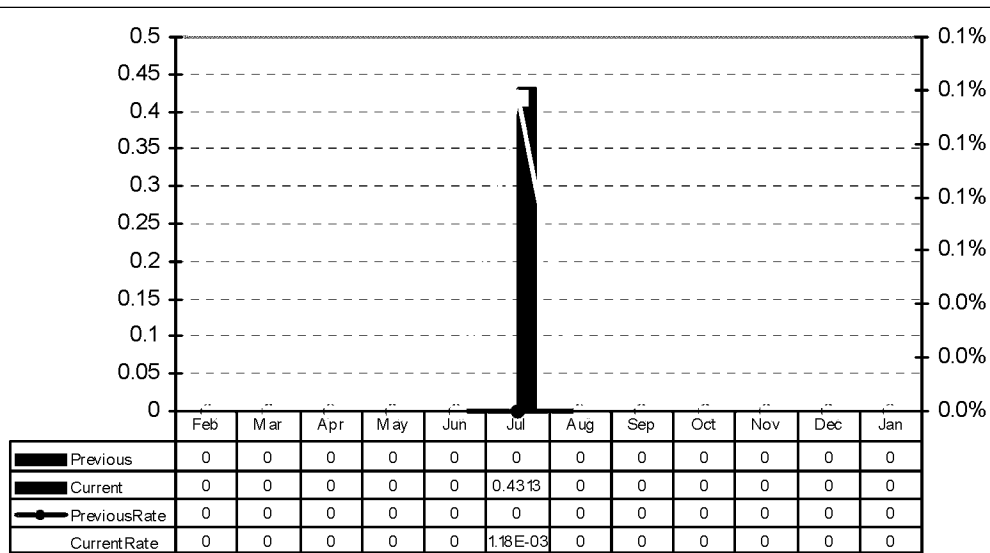


Aurora Originations - Classic

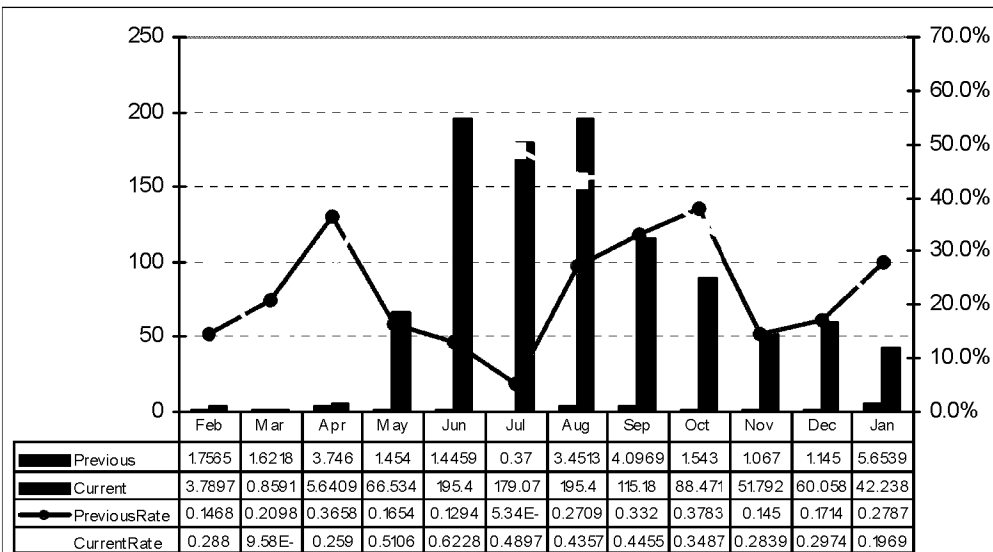
Original No Doc Documentation - Classic



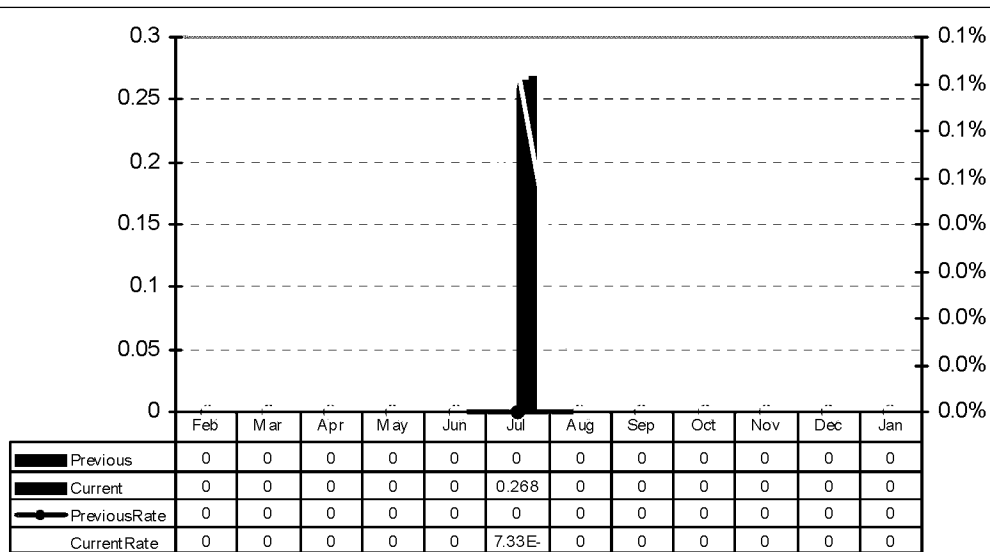
Original No Ratio Documentation - Classic



Original Stated Documentation - Classic



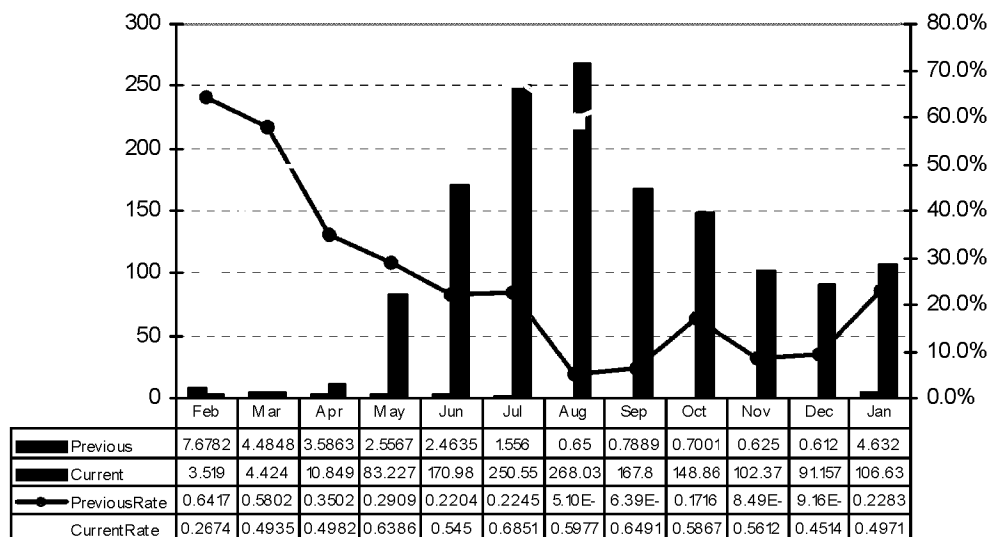
Original Stated-Stated - Classic



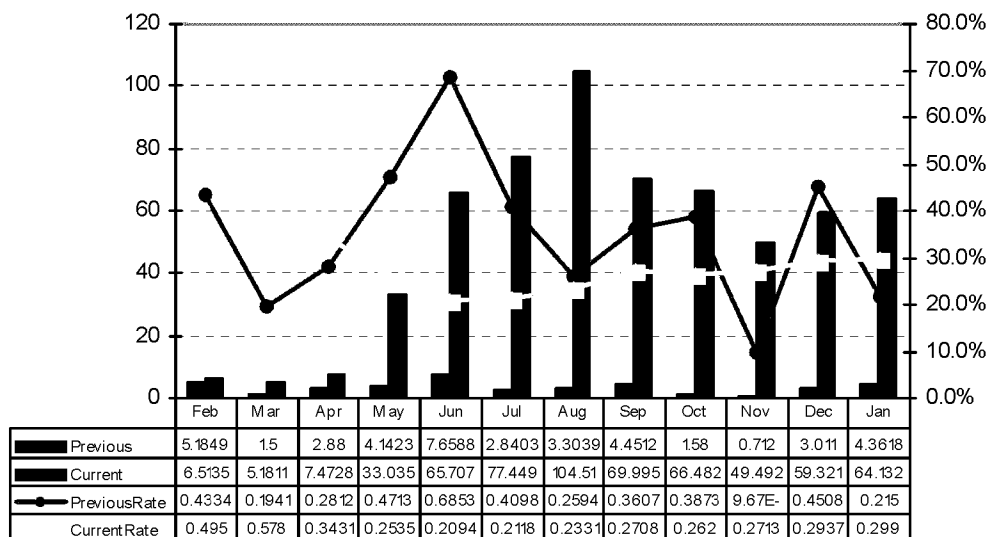
Aurora Originations - Classic

Aurora Risk Review

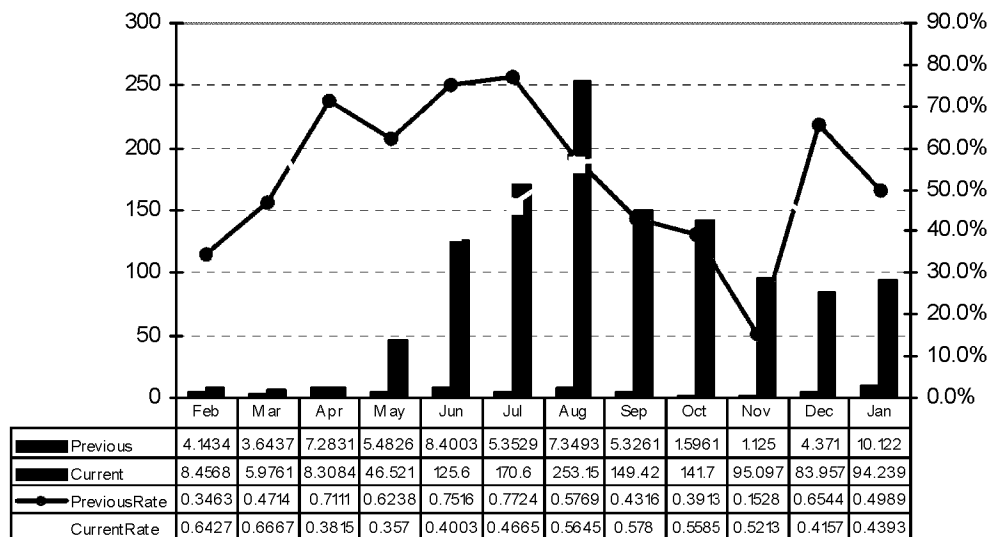
Original Fixed - Classic



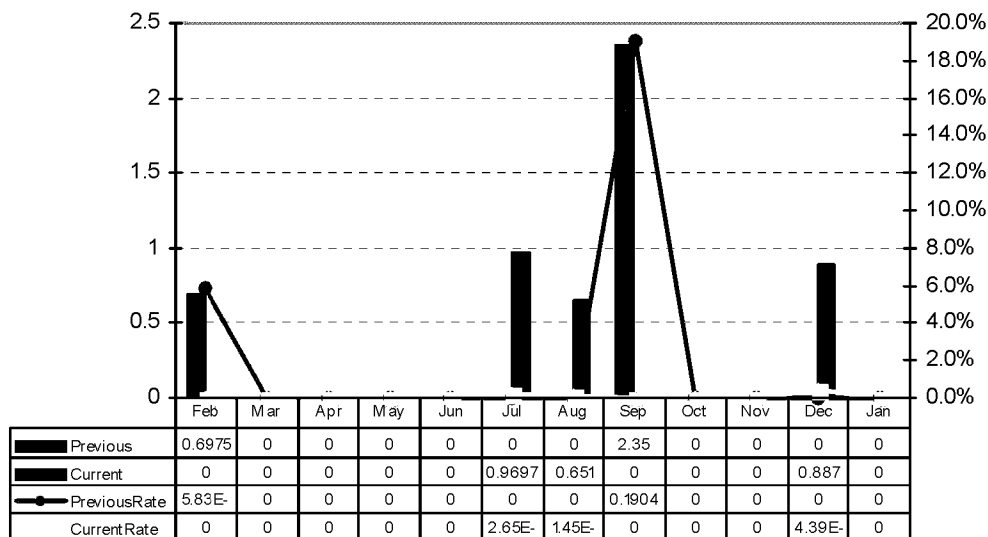
Original Cashout - Classic



Original Purchases - Classic



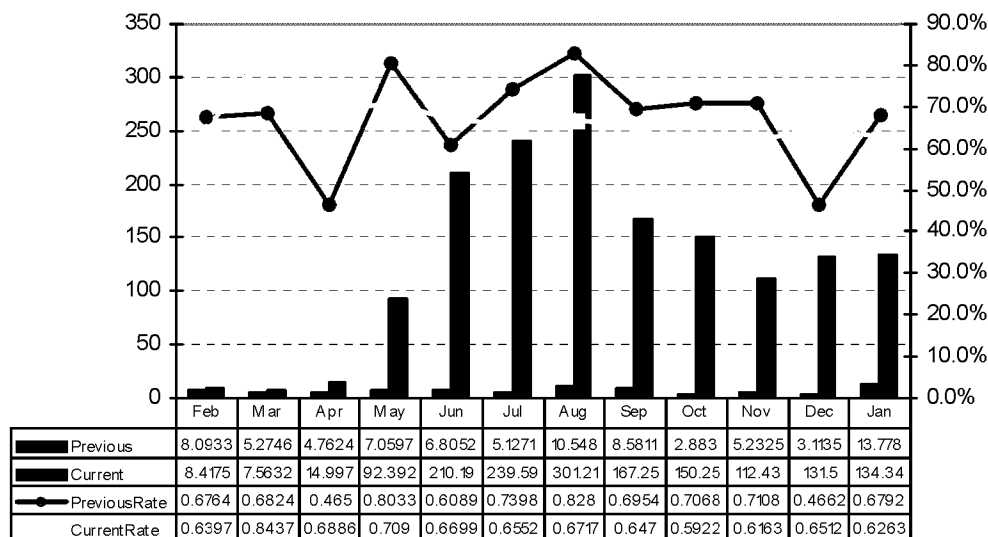
Original Non Owner Occupied - Classic



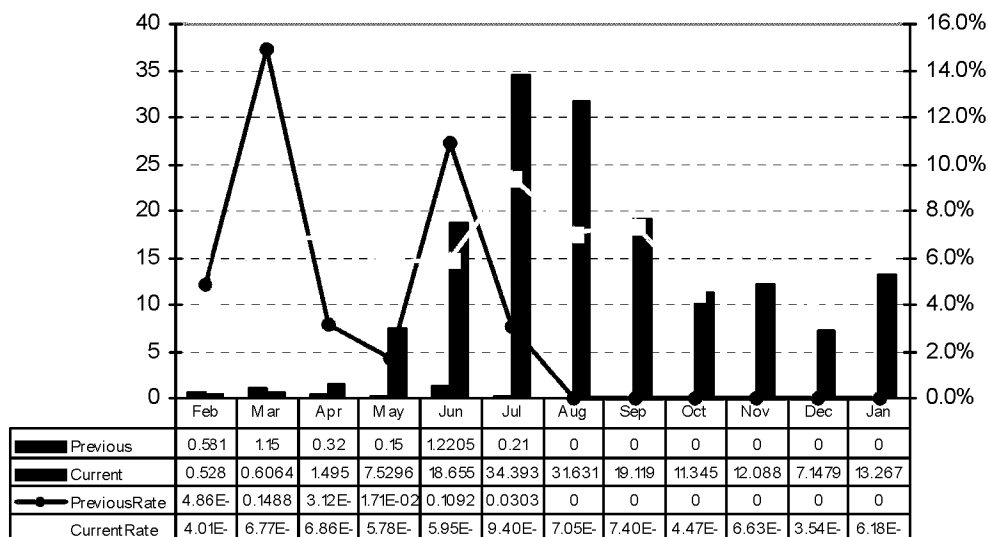
Aurora Originations - Classic

Aurora Risk Review

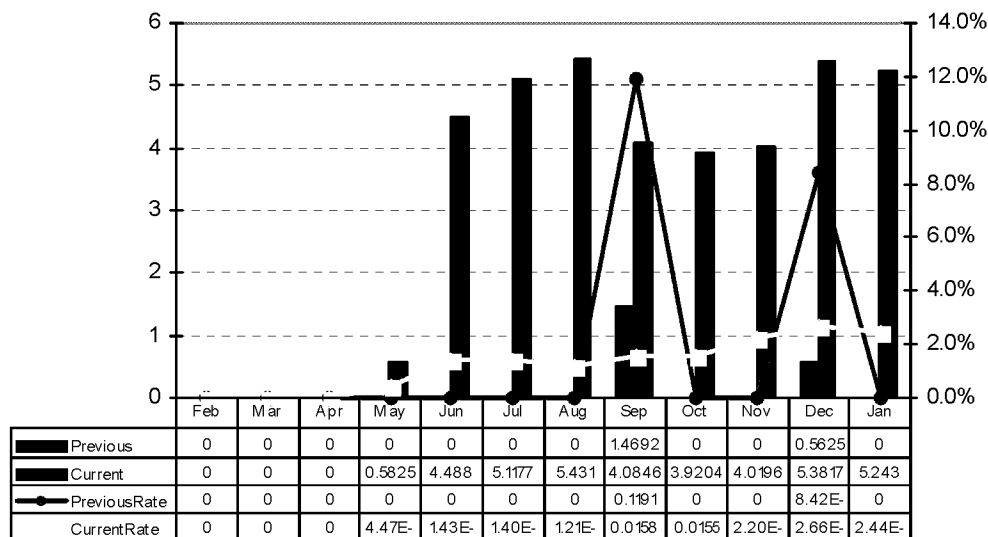
Original Single Family - Classic



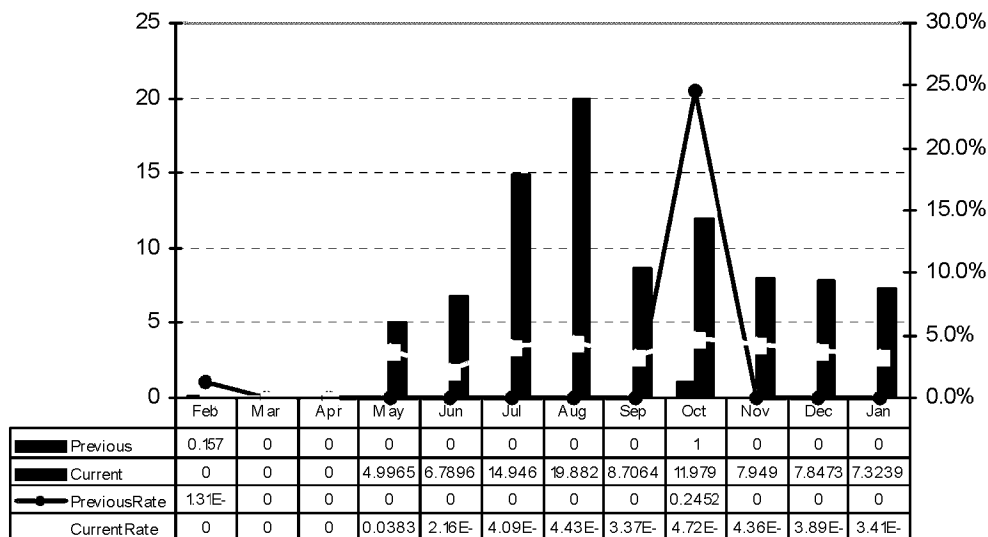
Original Condo - Classic



Original Multifamily - Classic



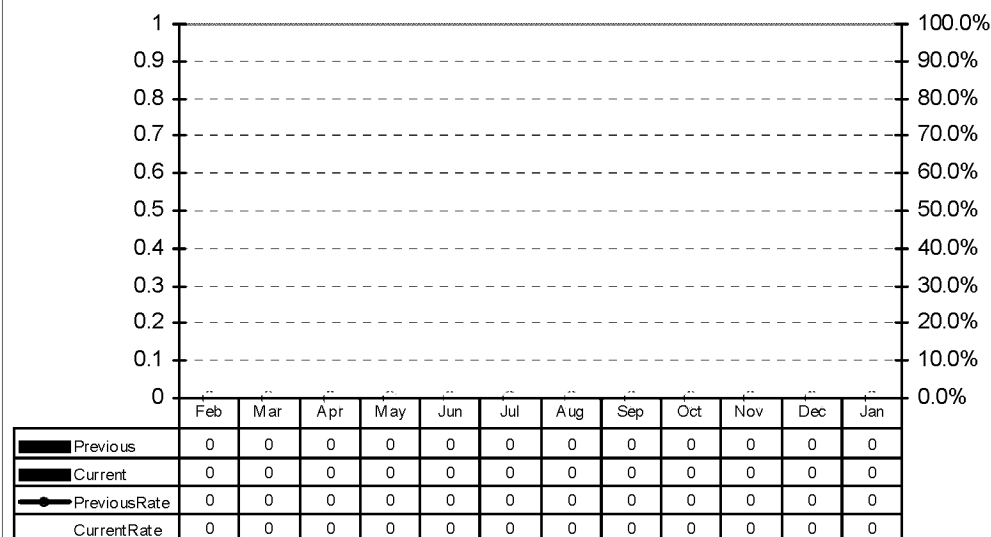
Original 2nd Homes - Classic



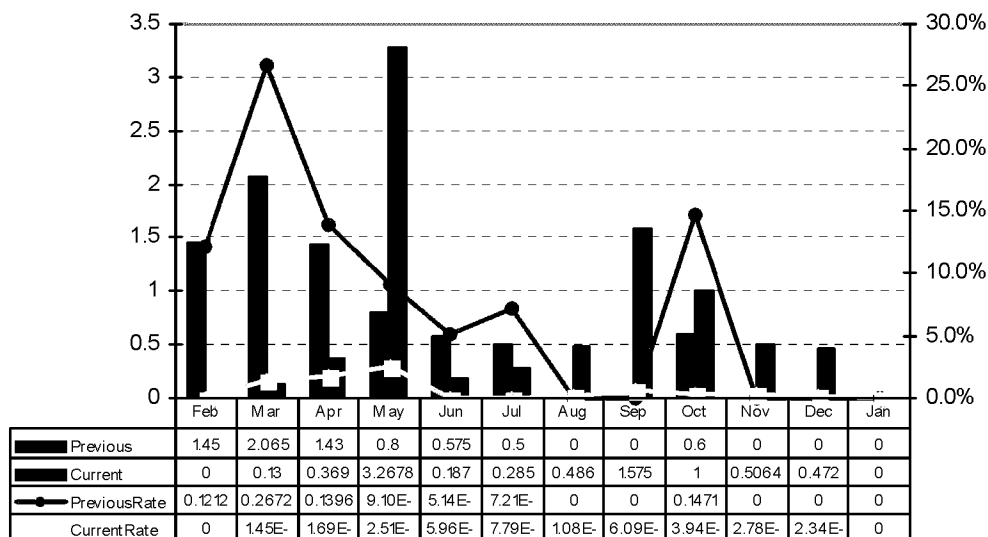
Aurora Originations - Classic

Aurora Risk Review

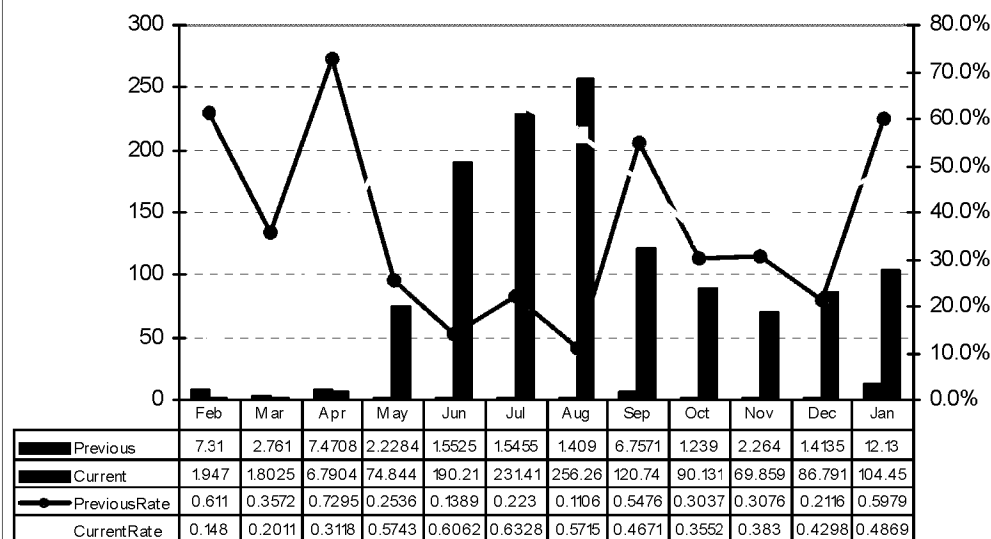
Original 40 Year - Classic



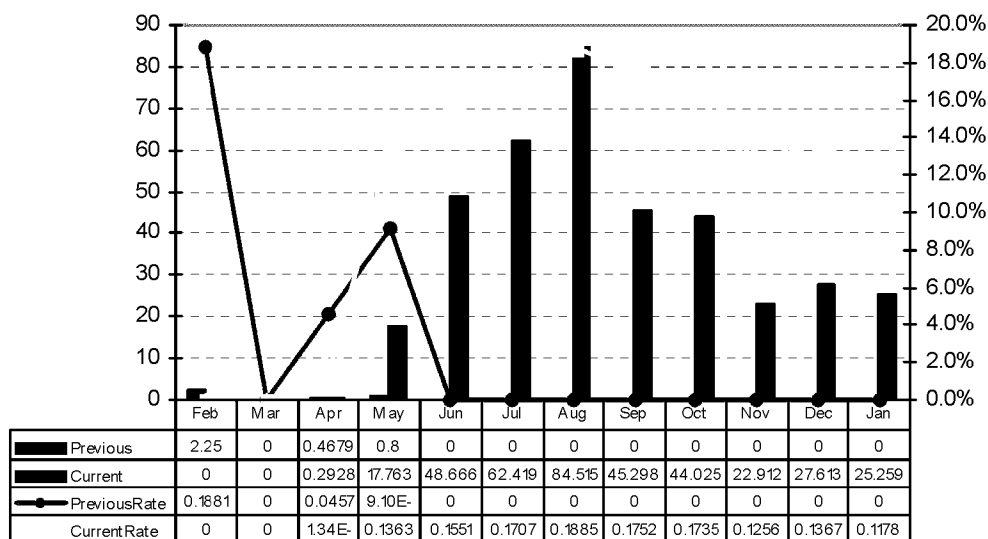
Original 15 and 20 Year - Classic



Original CA - Classic



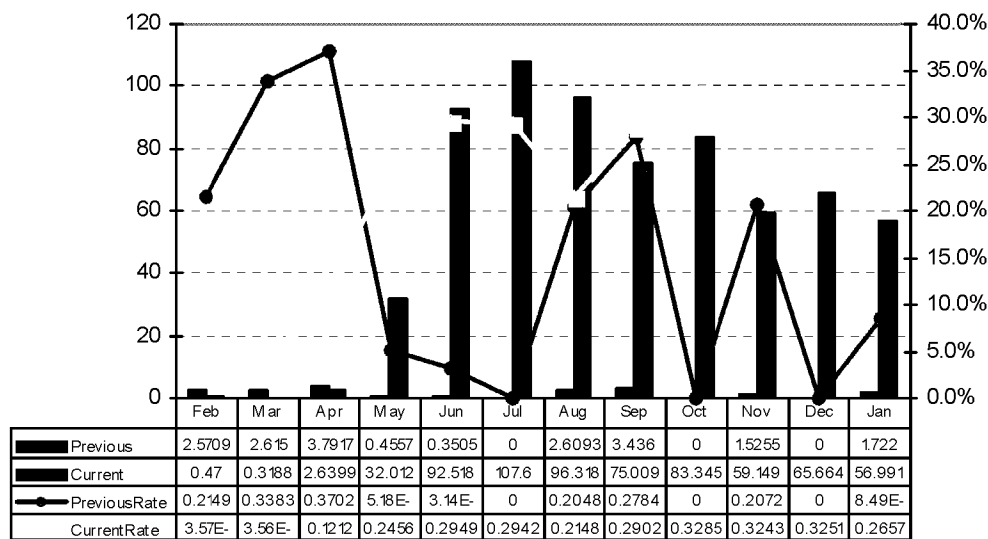
Original with Prepayment Penalty - Classic



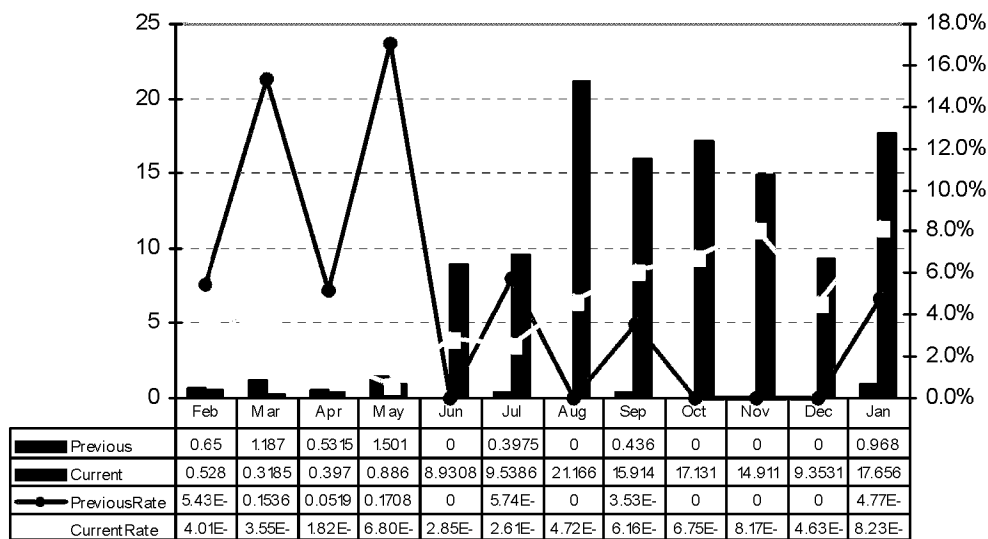
Aurora Originations - Classic

Aurora Risk Review

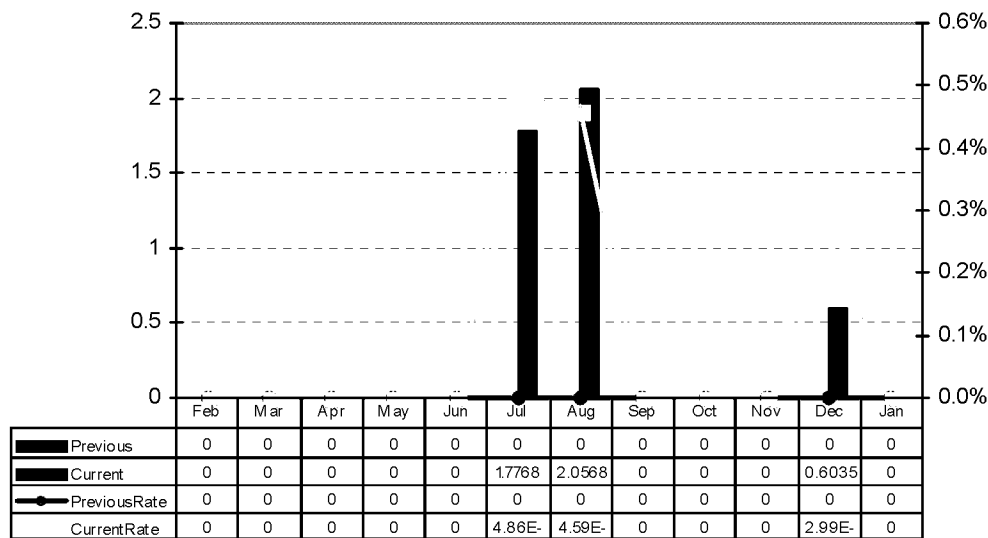
Original FICO < 720 - Classic



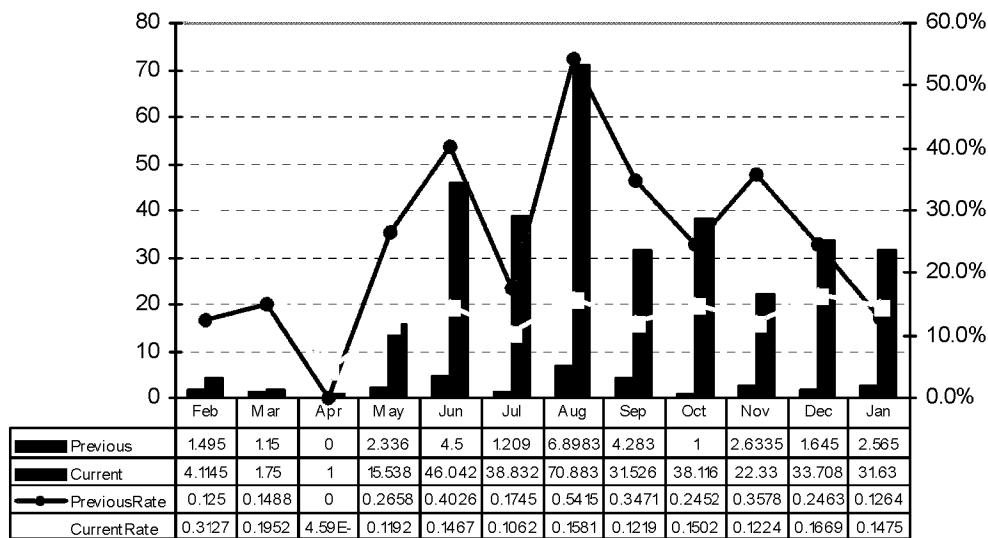
Original DTI > 50 - Classic



Original CLTV > 95 - Classic



Original with Amounts >= 1MMM - Classic

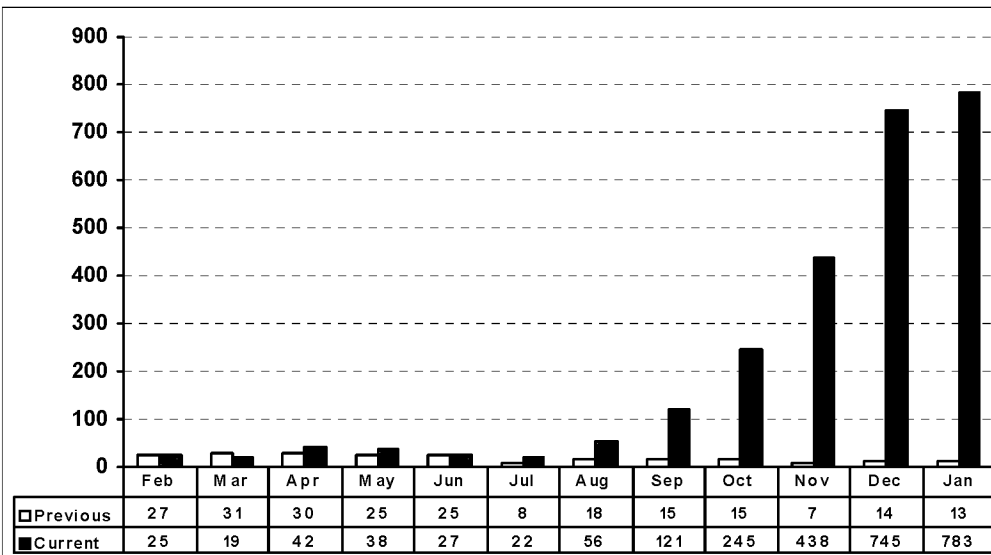


Aurora Originations - Conventional

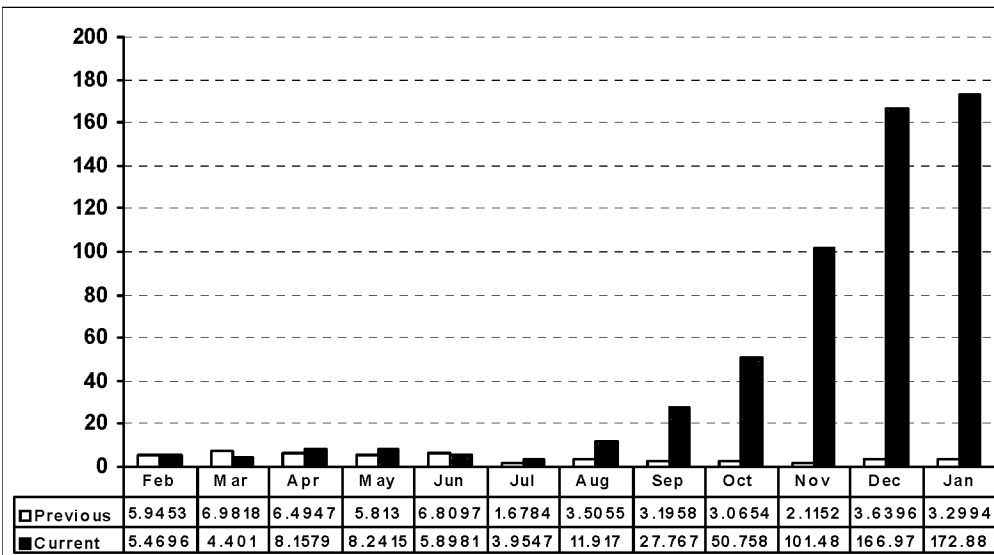
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Aurora Originations - Conventional

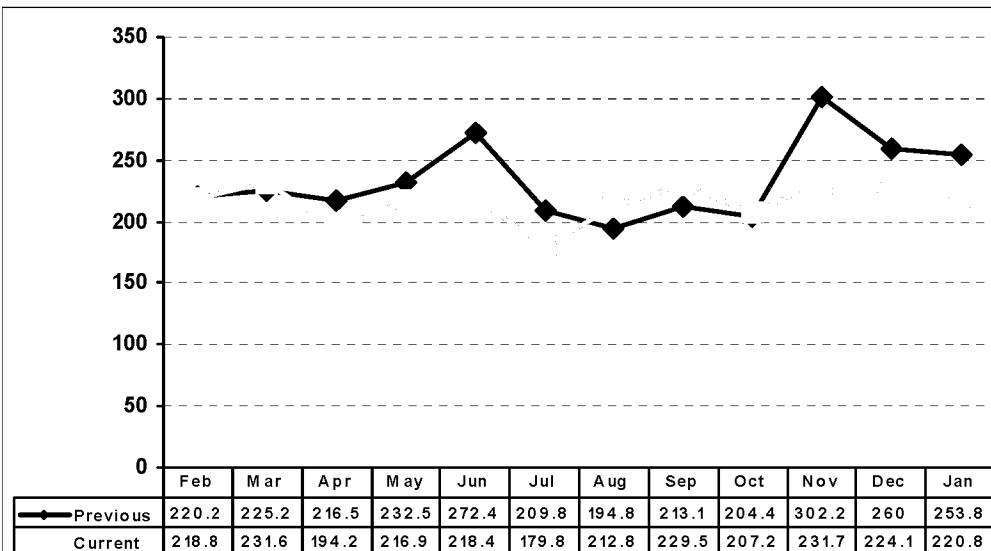
Original Units - Conventional



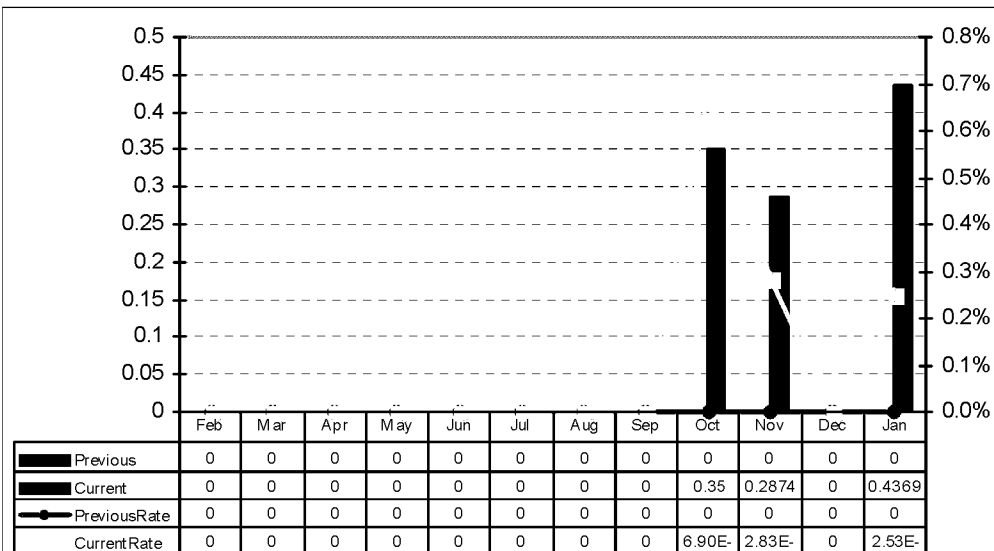
Original Balances - Conventional



Average Balances - Conventional



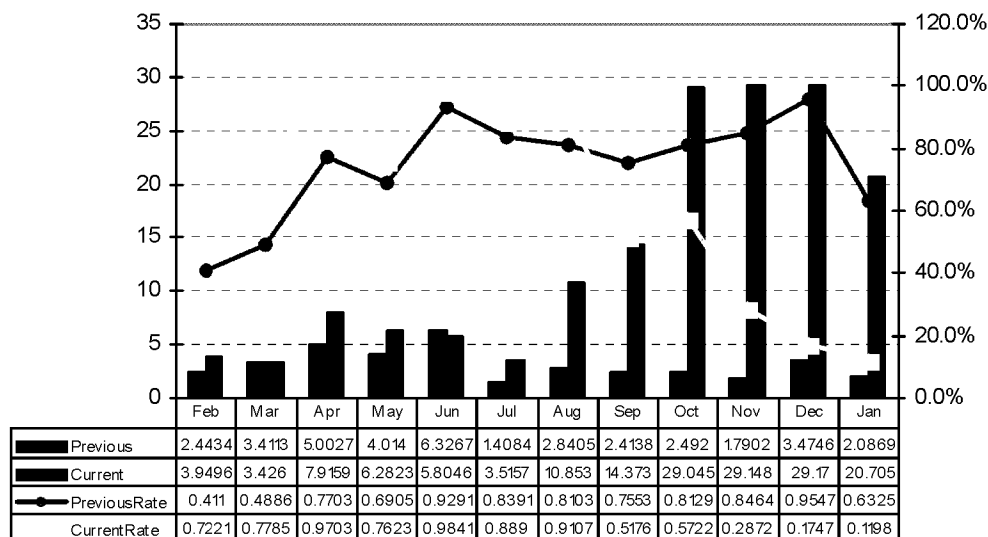
Original 2nd Liens - Conventional



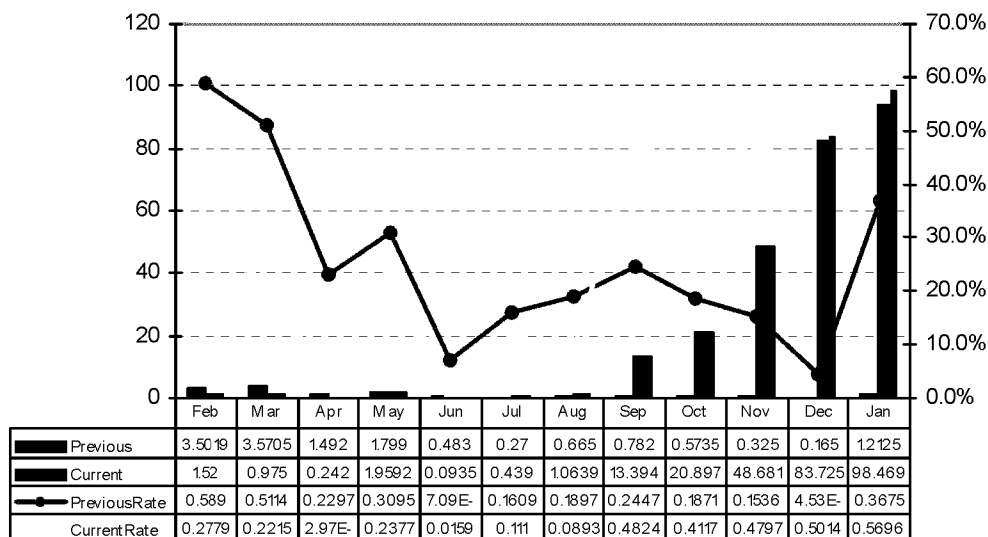
Aurora Originations - Conventional

Aurora Risk Review

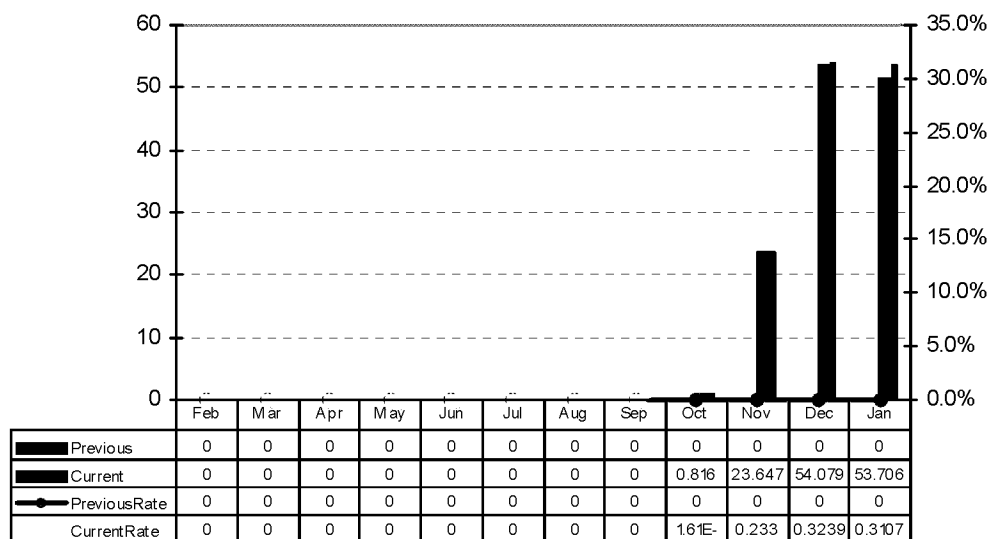
Original Retail - Conventional



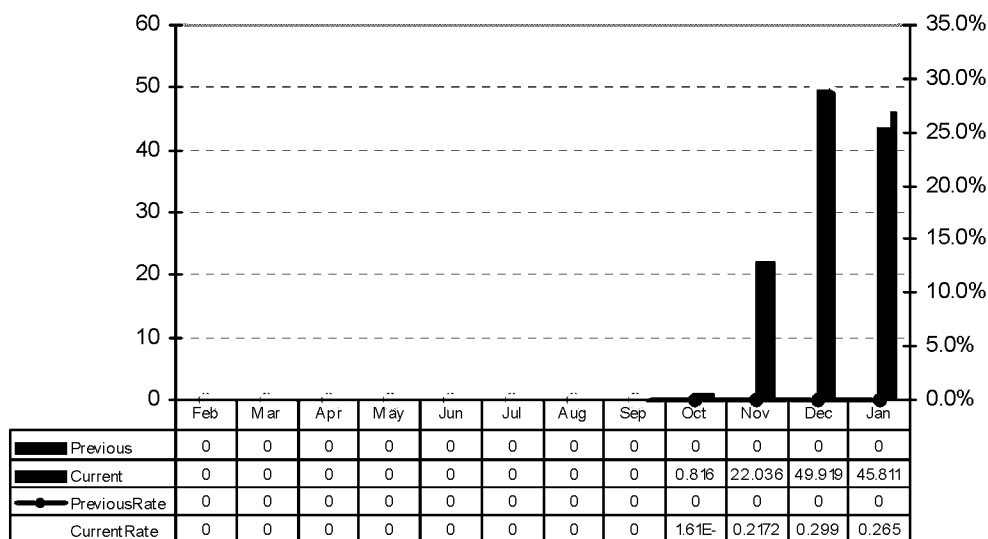
Original Wholesale - Conventional



Original Conduit - Conventional

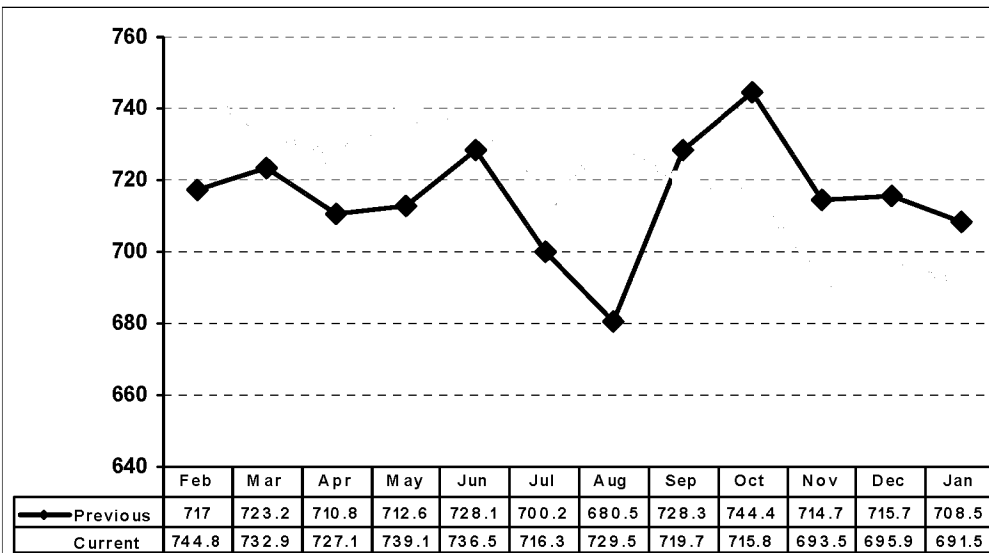


Original Delegated - Conventional

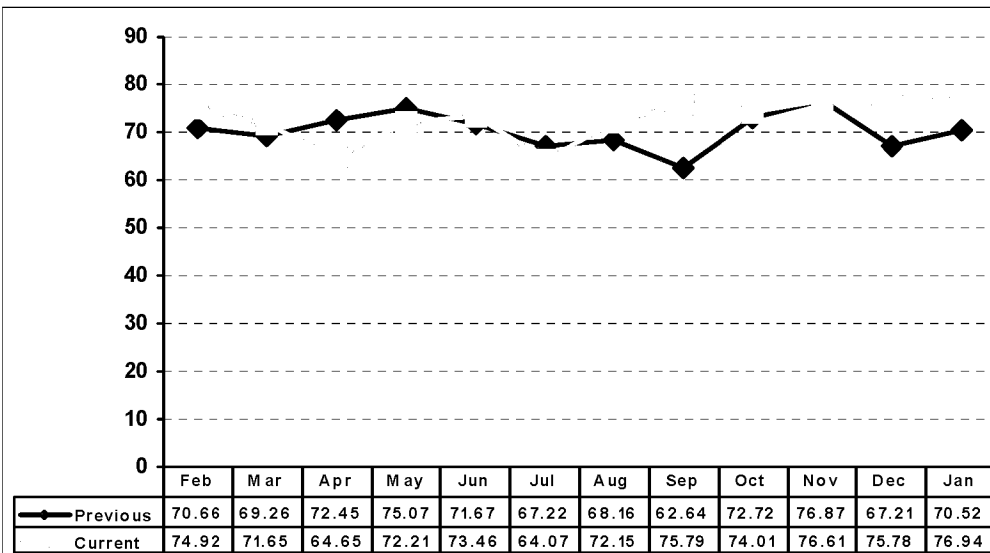


Aurora Originations - Conventional

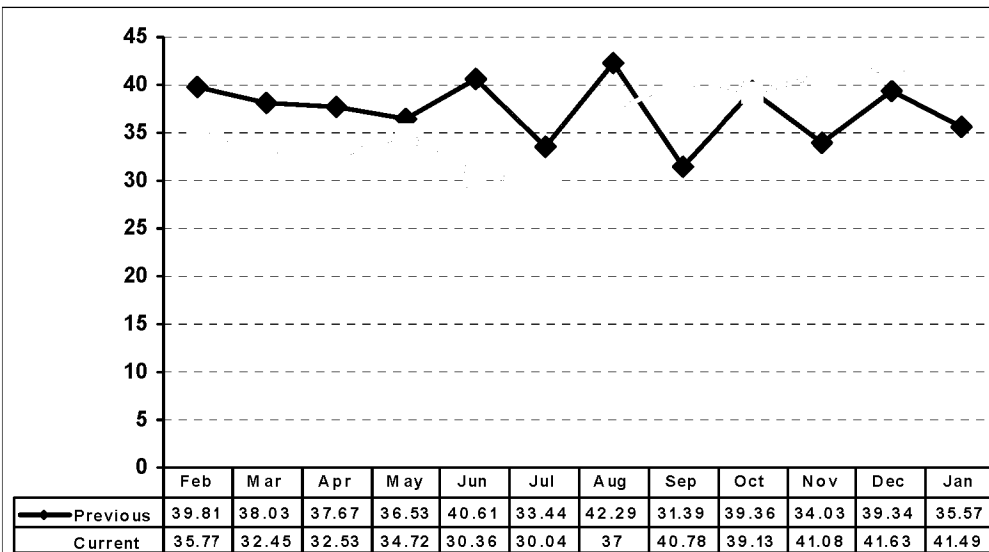
Original FICO - Conventional



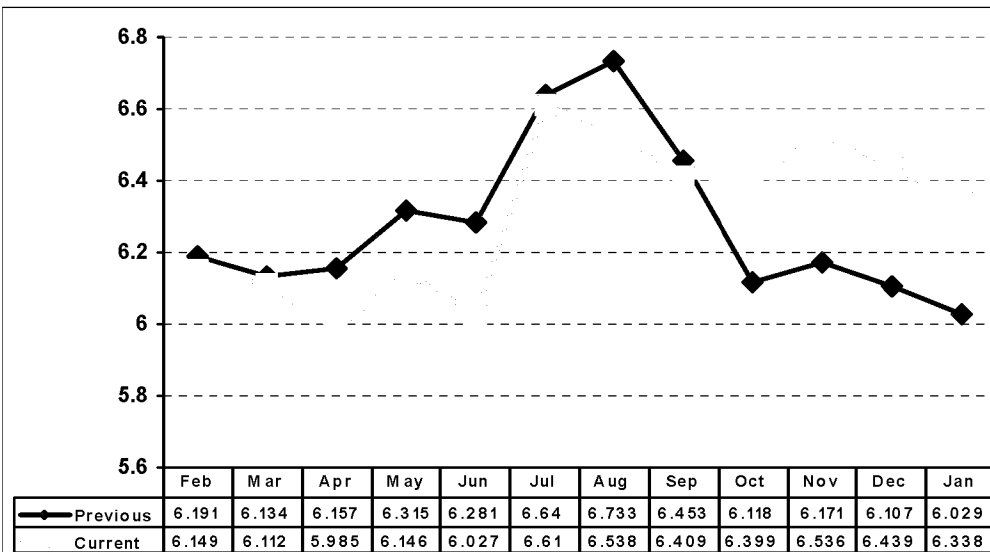
Original CLTV - Conventional



Original DTI - Conventional

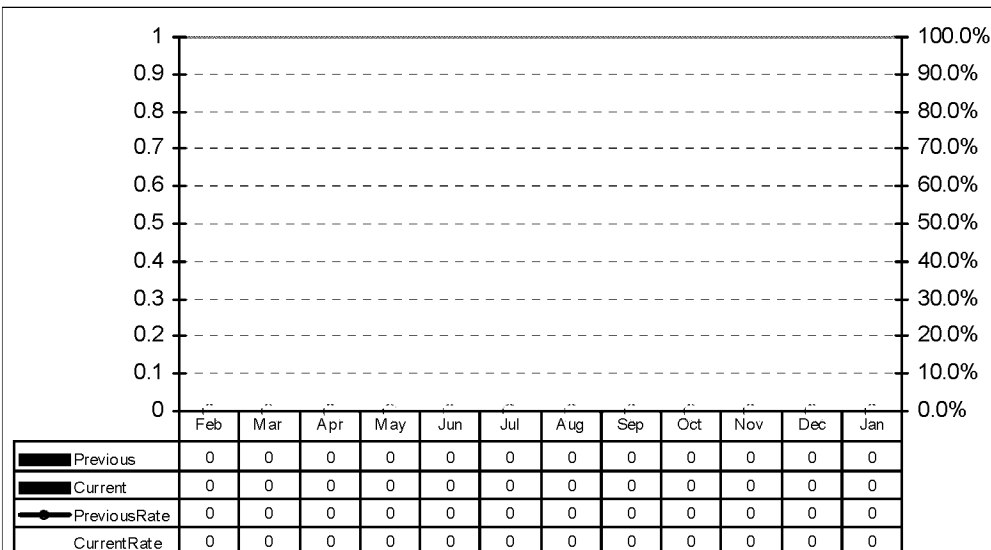


Original Interest Rate - Conventional

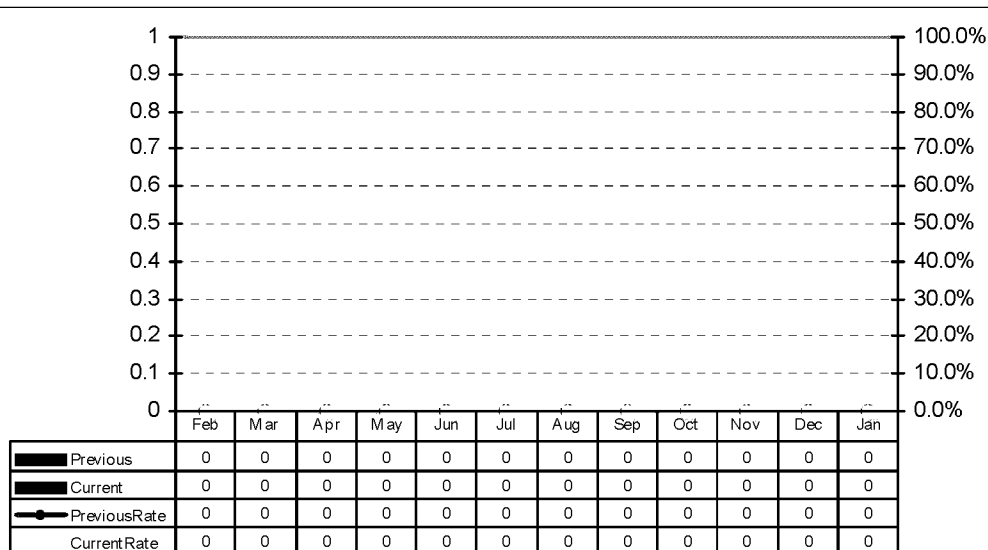


Aurora Originations - Conventional

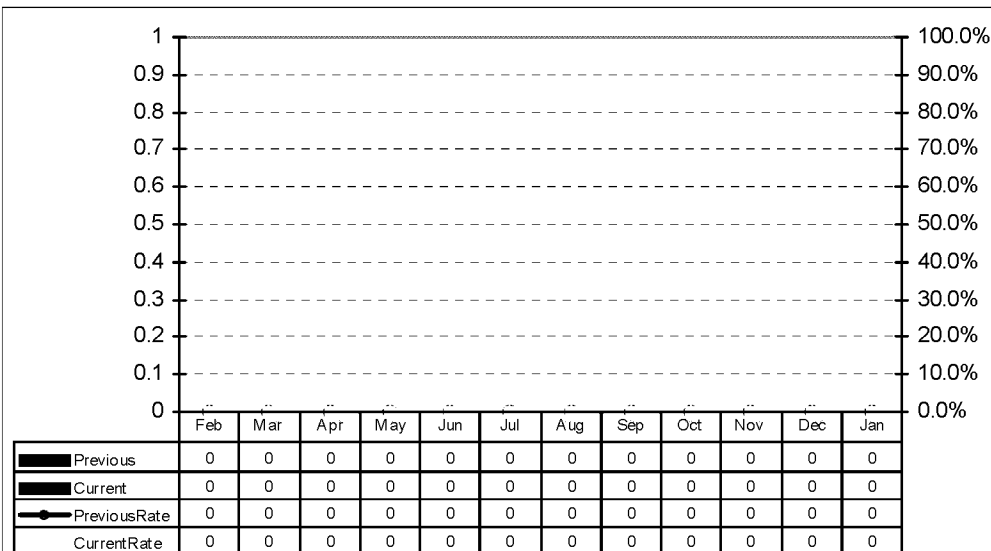
Original No Doc Documentation - Conventional



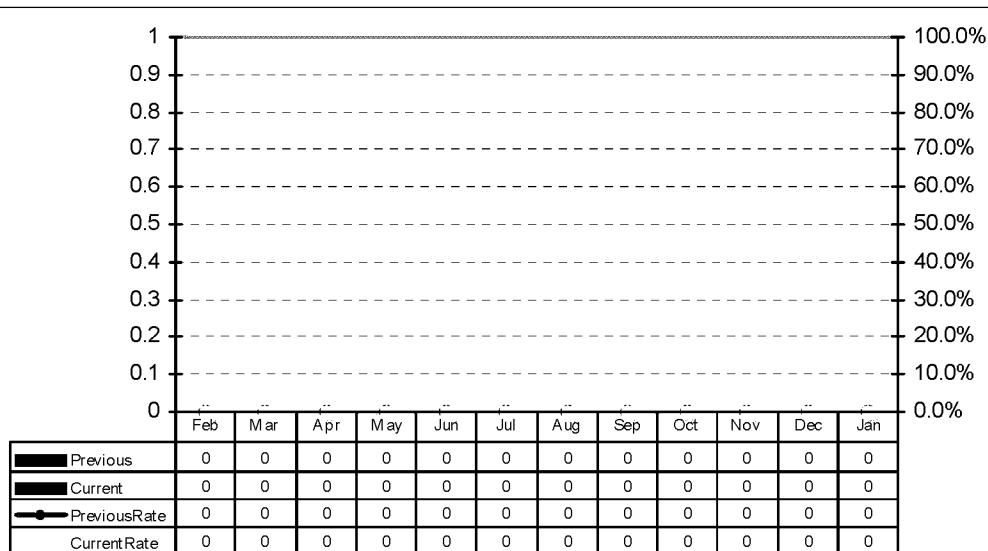
Original No Ratio Documentation - Conventional



Original Stated Documentation - Conventional



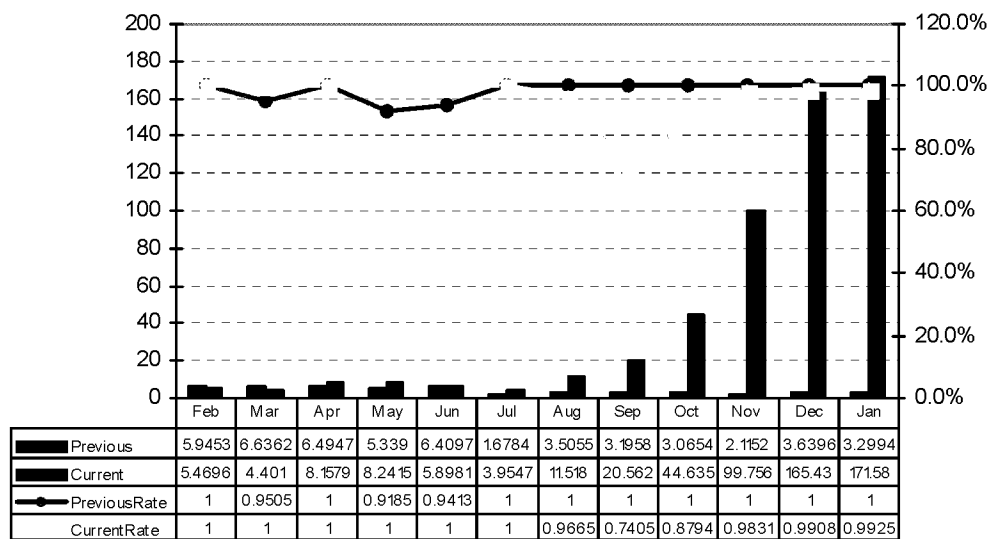
Original Stated-Stated - Conventional



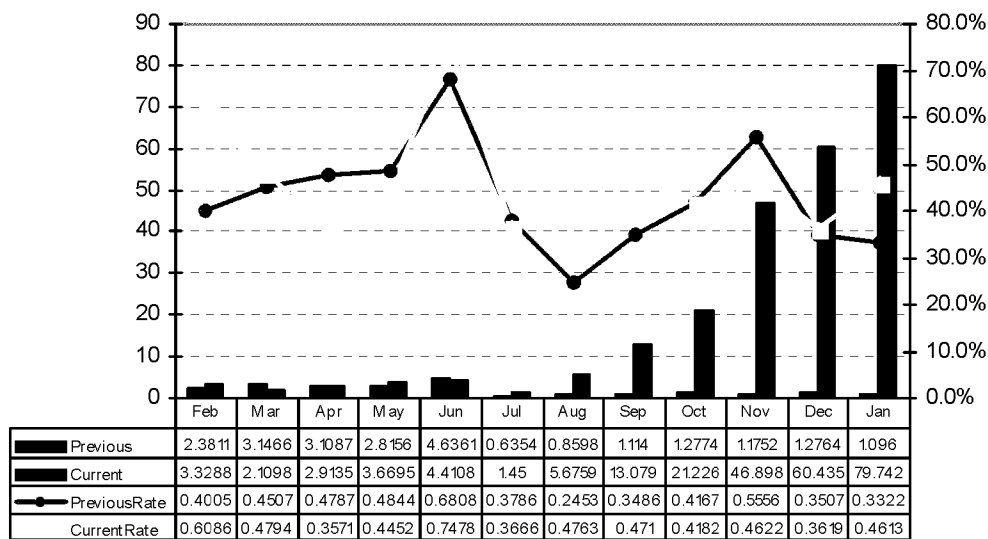
Aurora Originations - Conventional

Aurora Risk Review

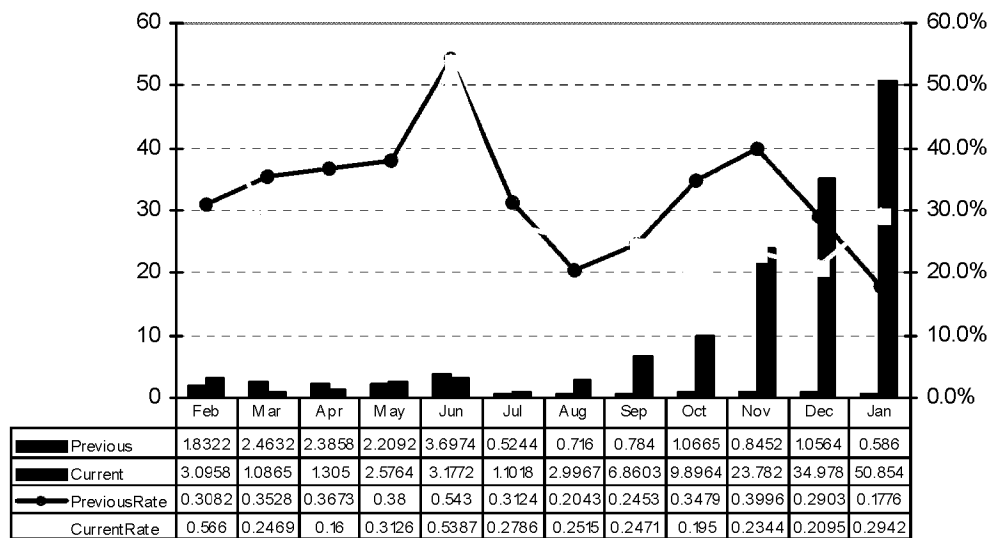
Original Fixed - Conventional



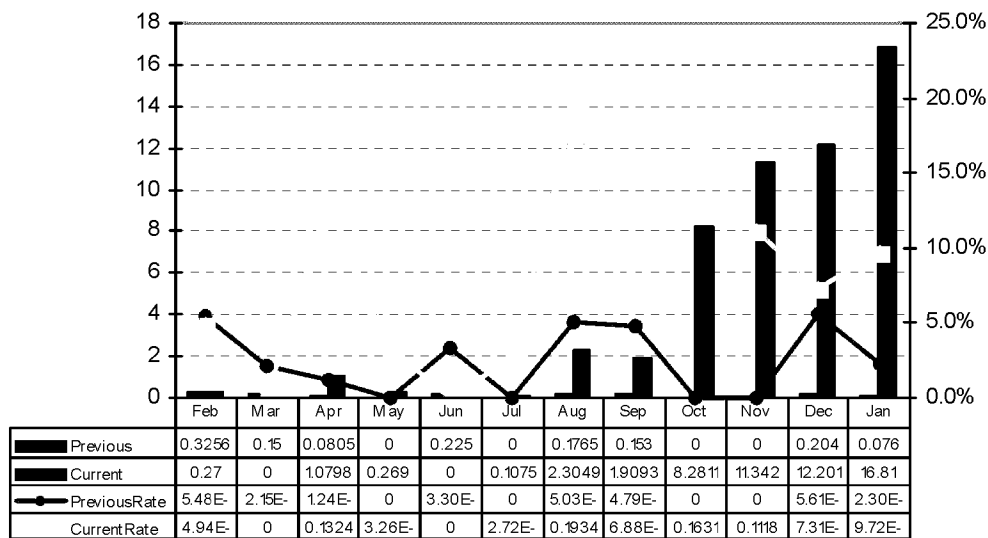
Original Cashout - Conventional



Original Purchases - Conventional

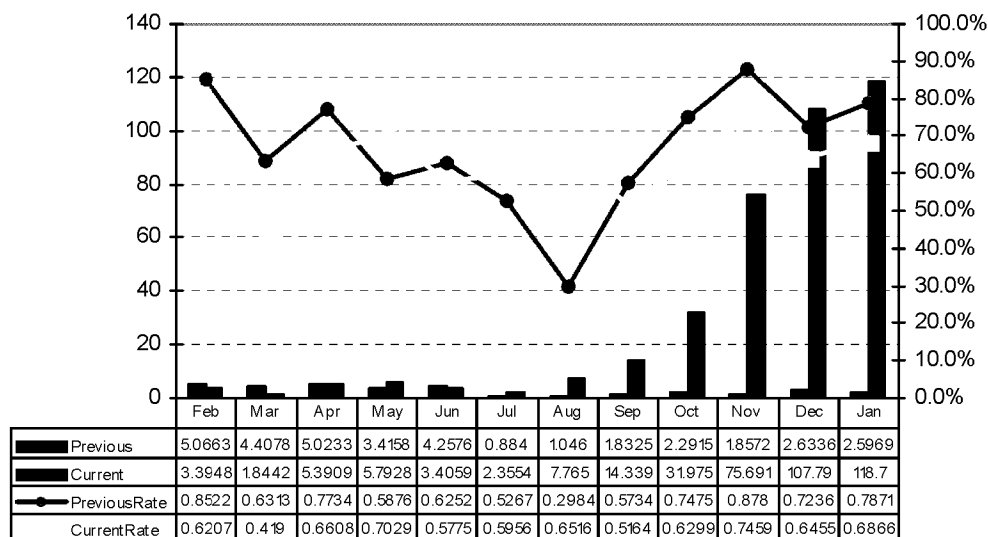


Original Non Owner Occupied - Conventional

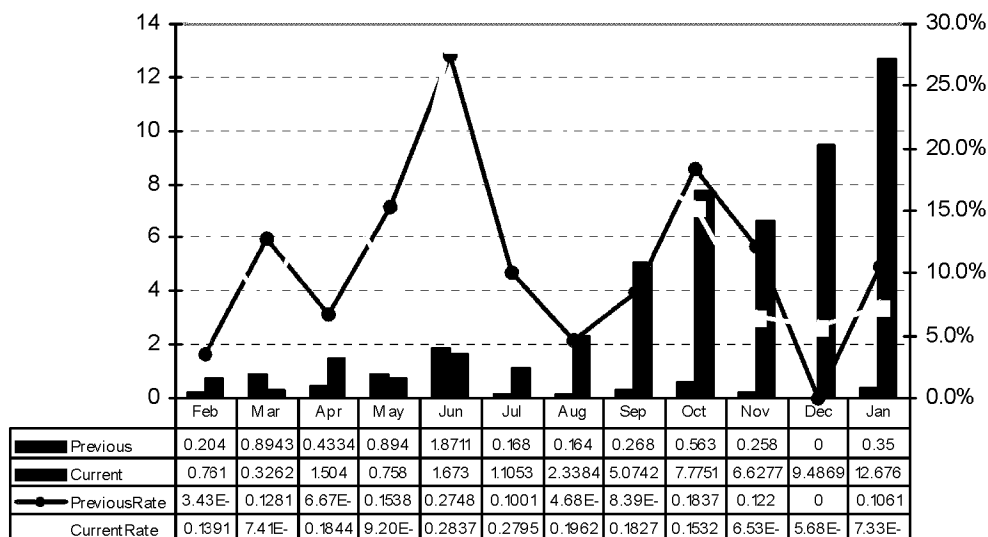


Aurora Originations - Conventional

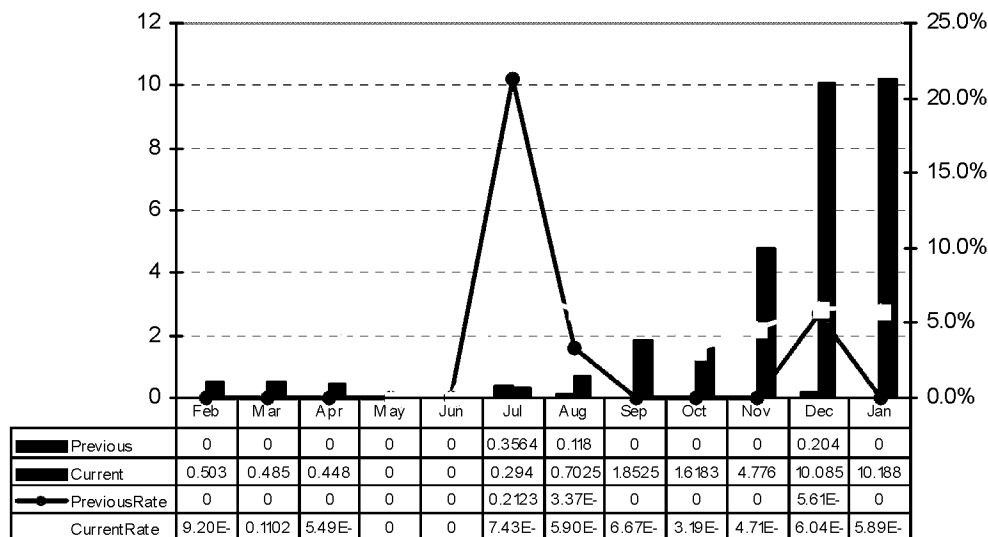
Original Single Family - Conventional



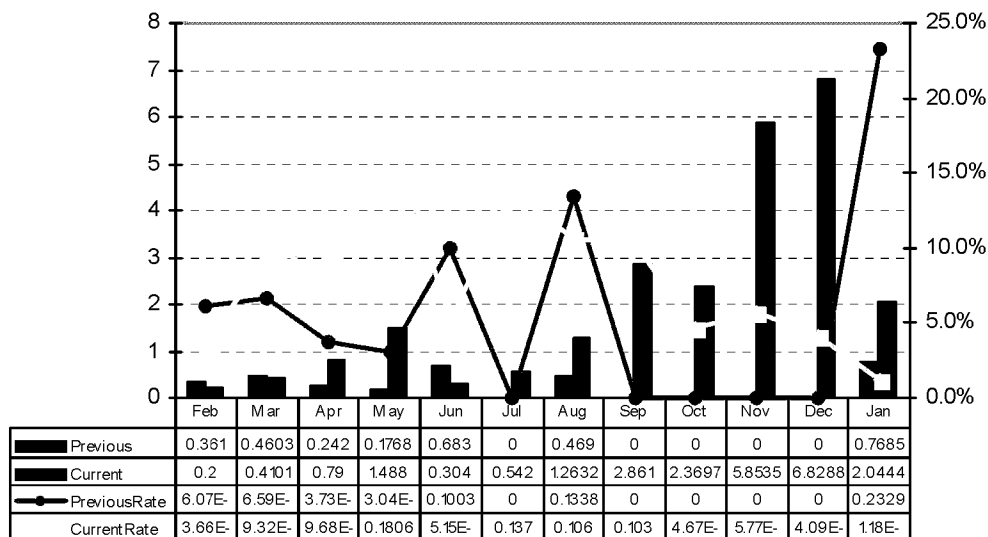
Original Condo - Conventional



Original Multifamily - Conventional

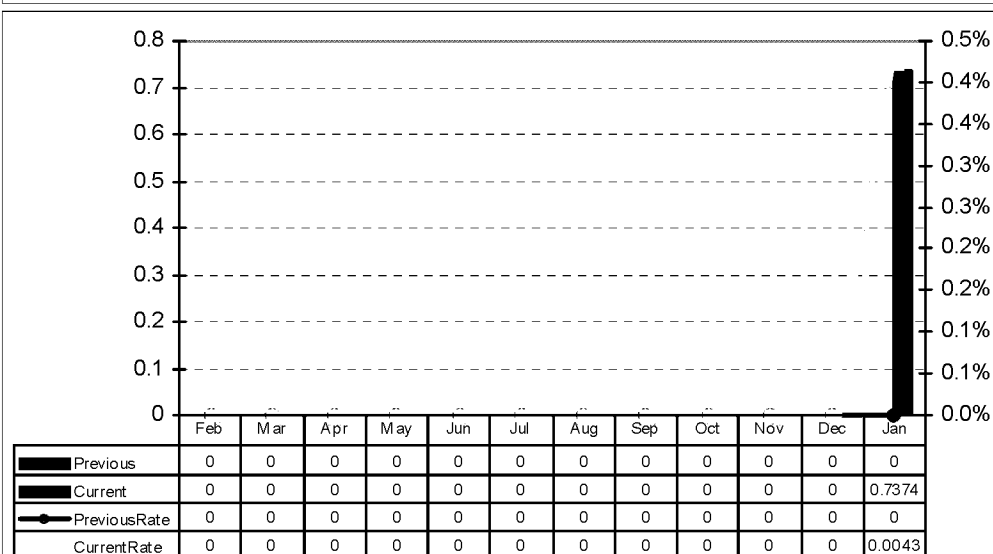


Original 2nd Homes - Conventional

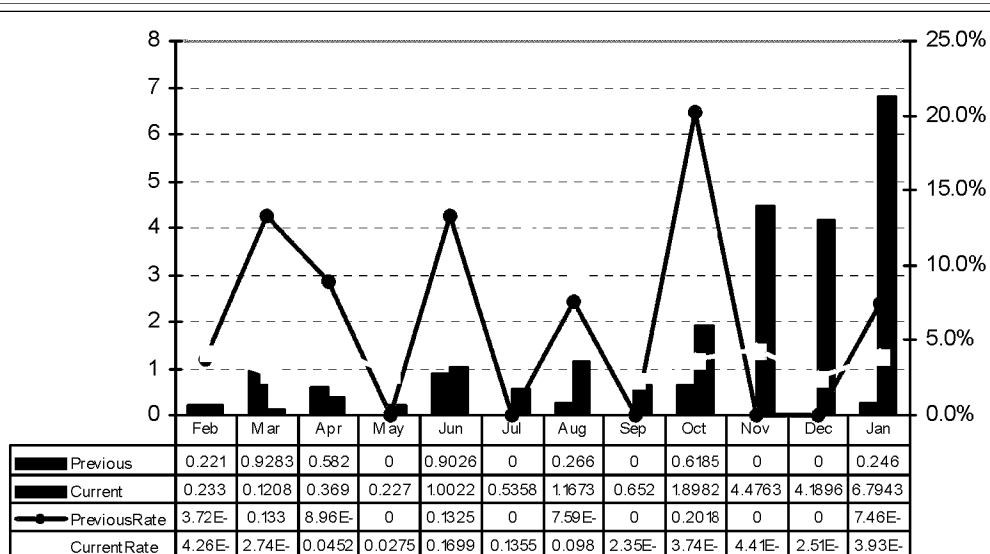


Aurora Originations - Conventional

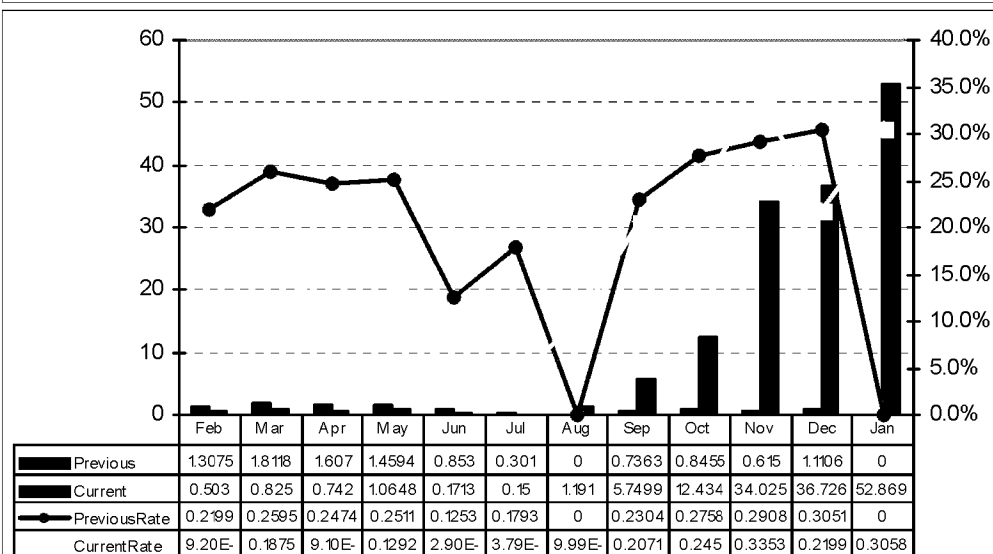
Original 40 Year - Conventional



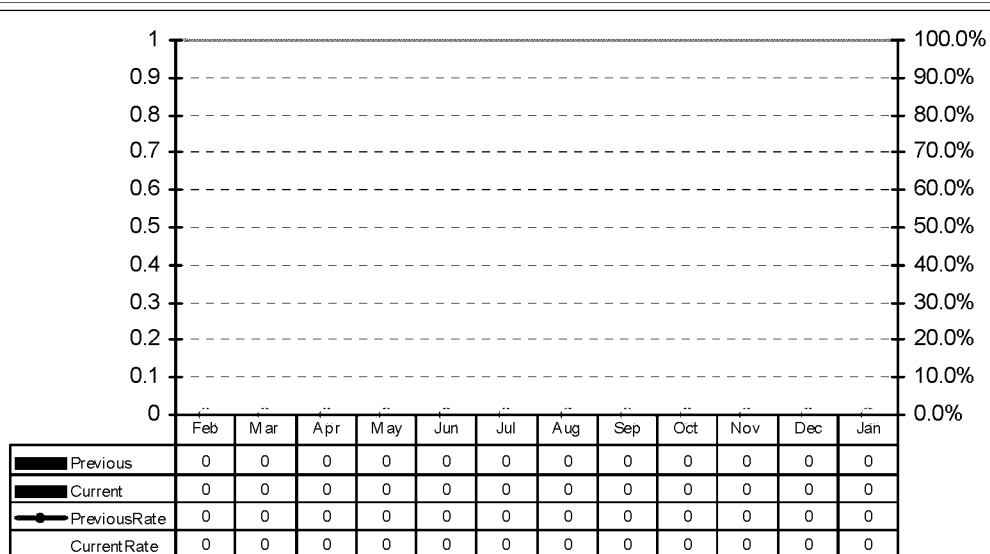
Original 15 and 20 Year - Conventional



Original CA - Conventional

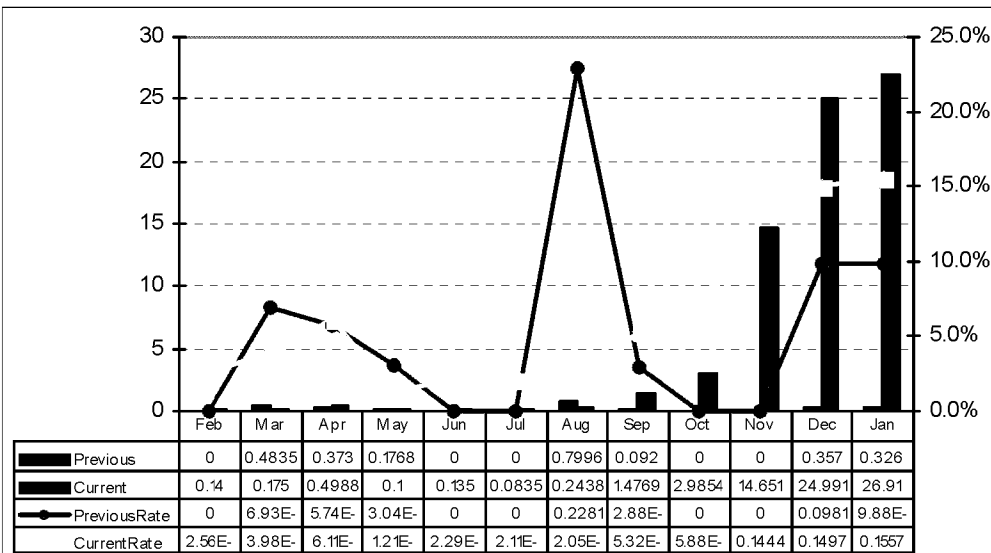


Original with Prepayment Penalty - Conventional

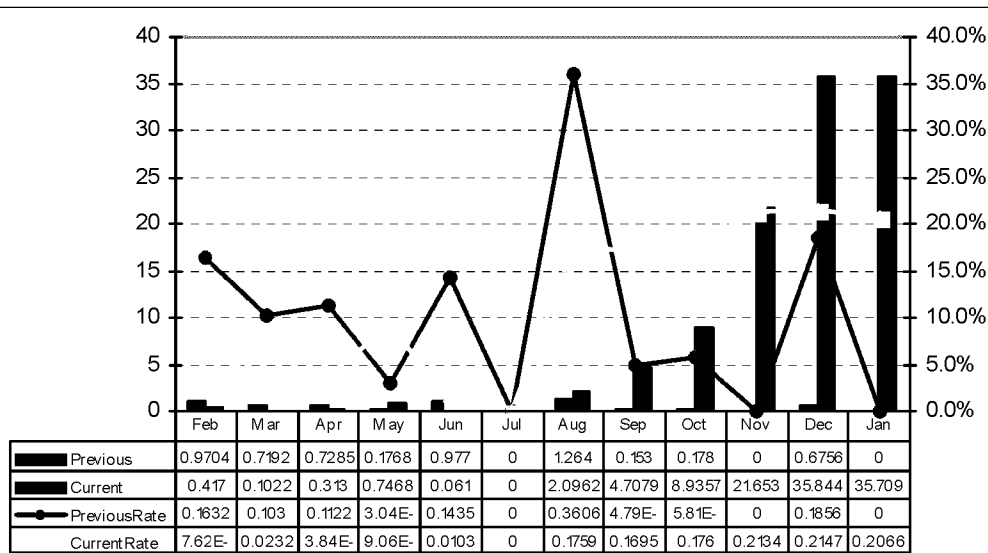


Aurora Originations - Conventional

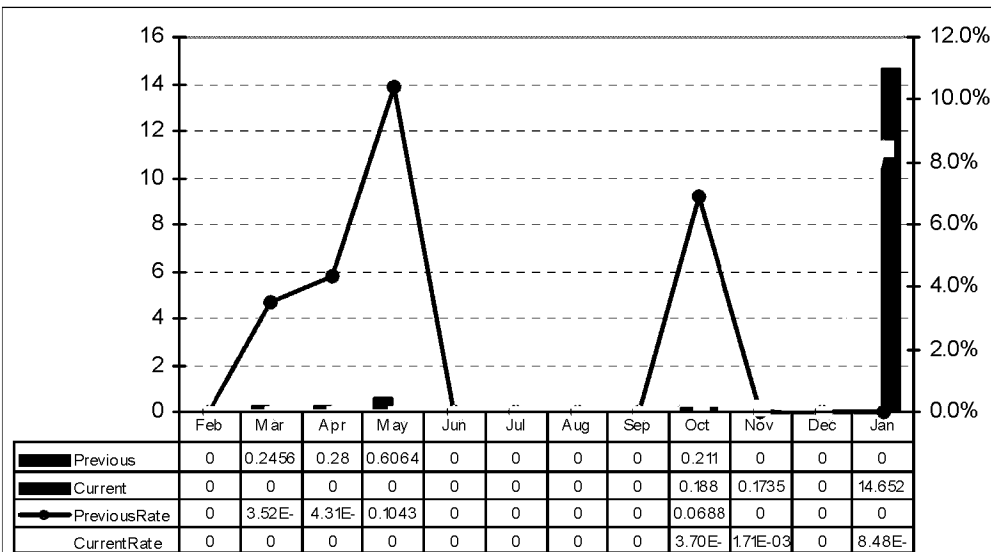
Original FICO < 620 - Conventional



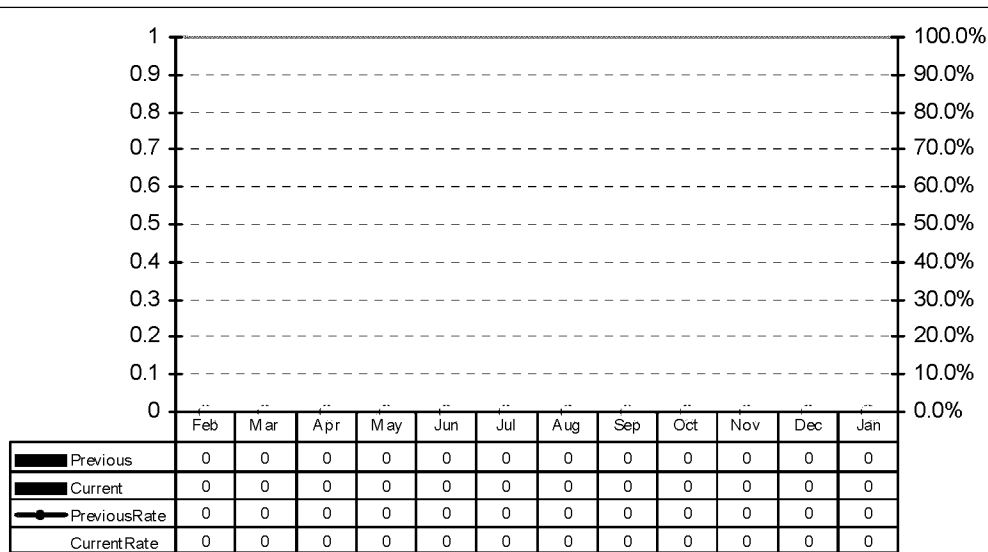
Original DTI > 50 - Conventional



Original CLTV > 95 - Conventional

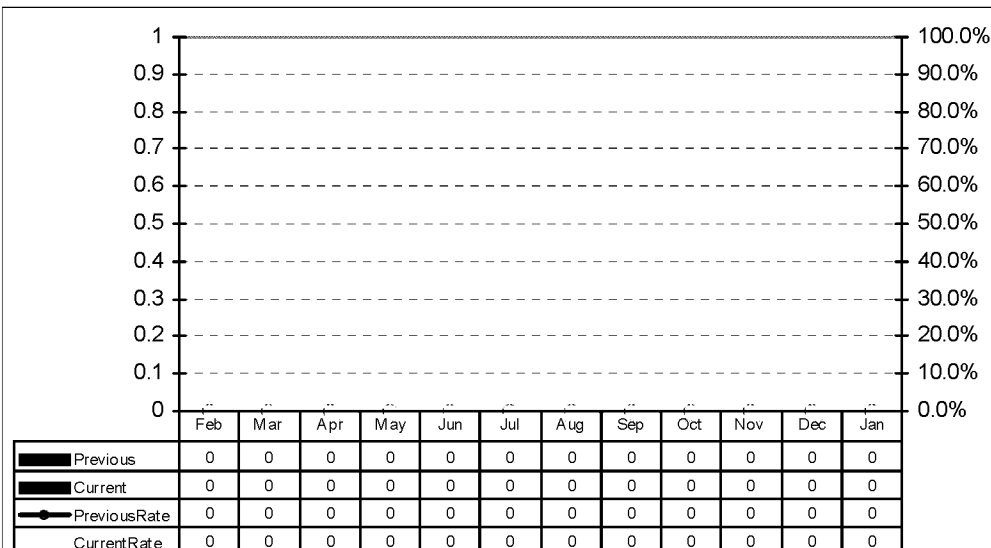


Original with Amounts >= 1MMM - Conventional

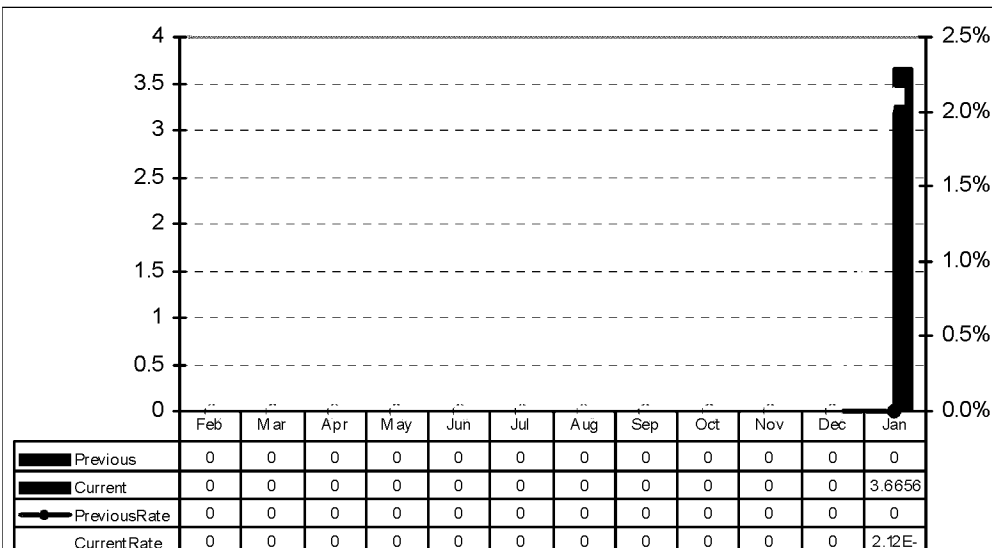


Aurora Originations - Conventional

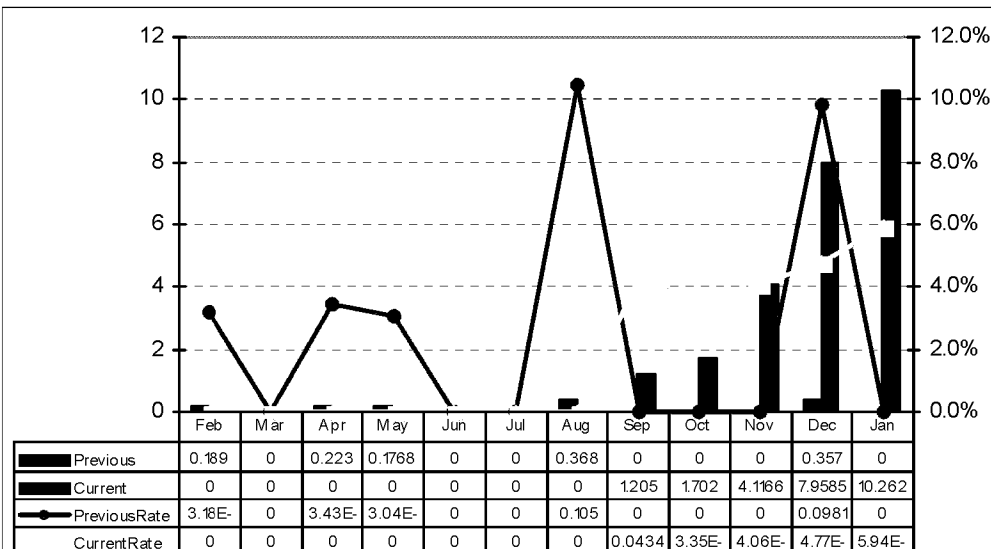
Original FICO < 640 and Amount > 650K - Conventional



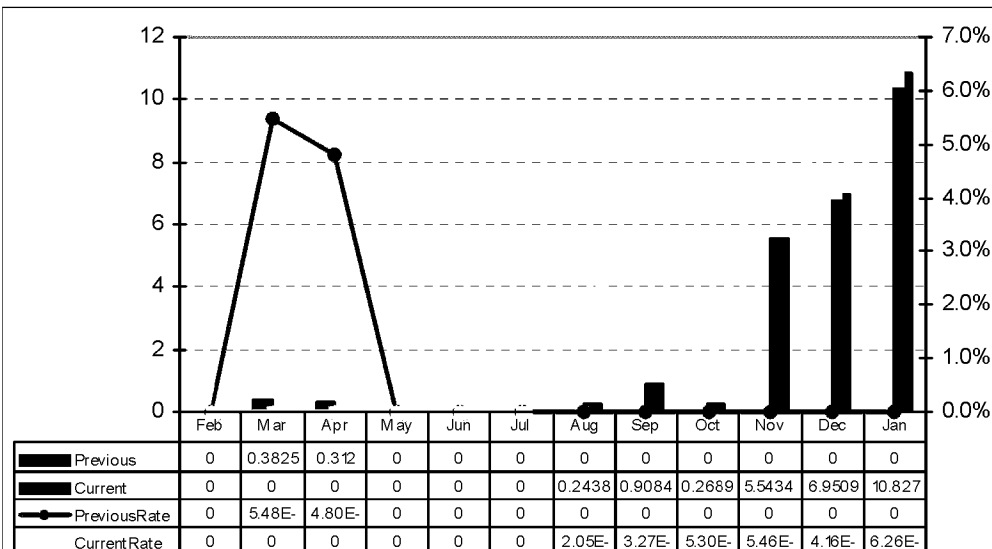
Original FICO < 640 and CLTV > 95 - Conventional



Original FICO < 640 and DTI > 50 - Conventional



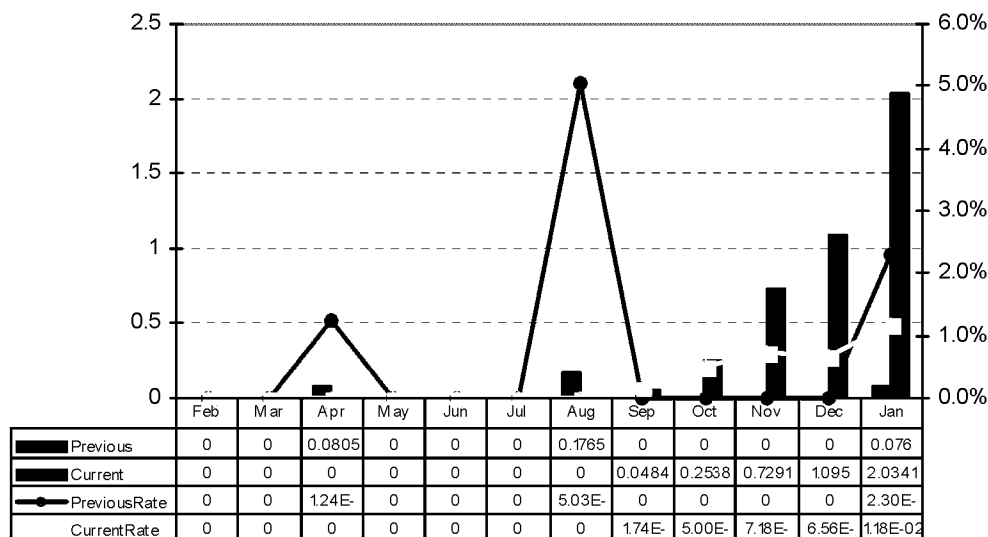
Original FICO < 640 and Purchase - Conventional



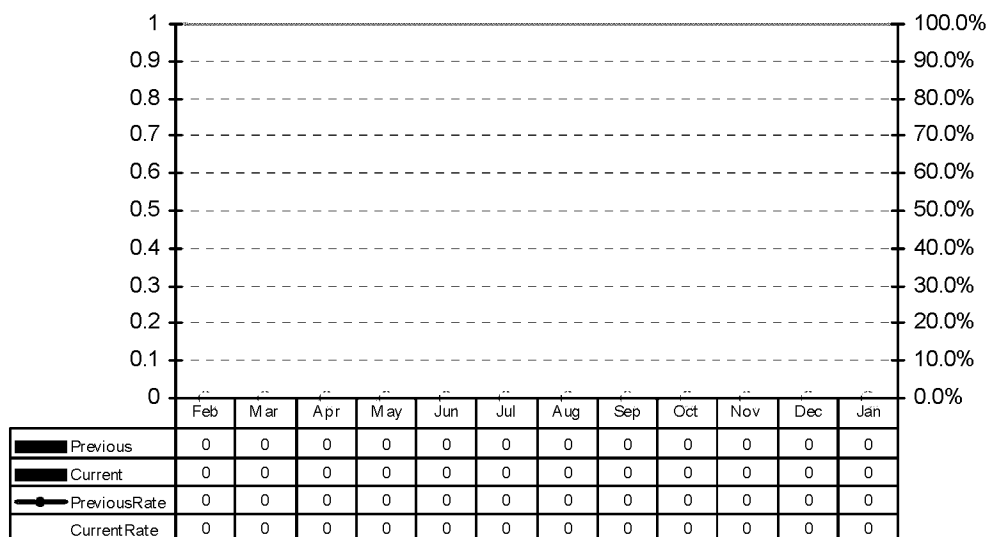
Aurora Originations - Conventional

Aurora Risk Review

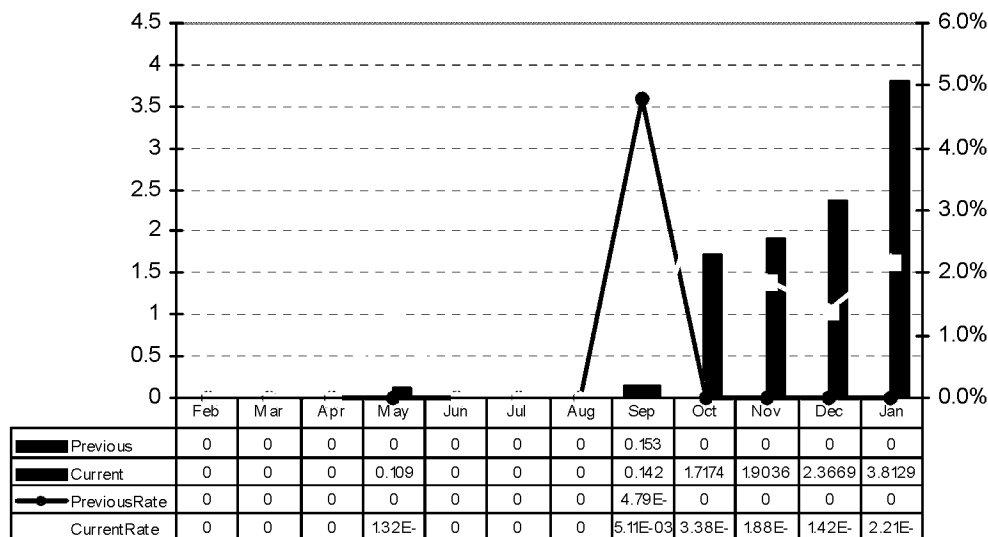
Original Non-Owner and FICO < 640 - Conventional



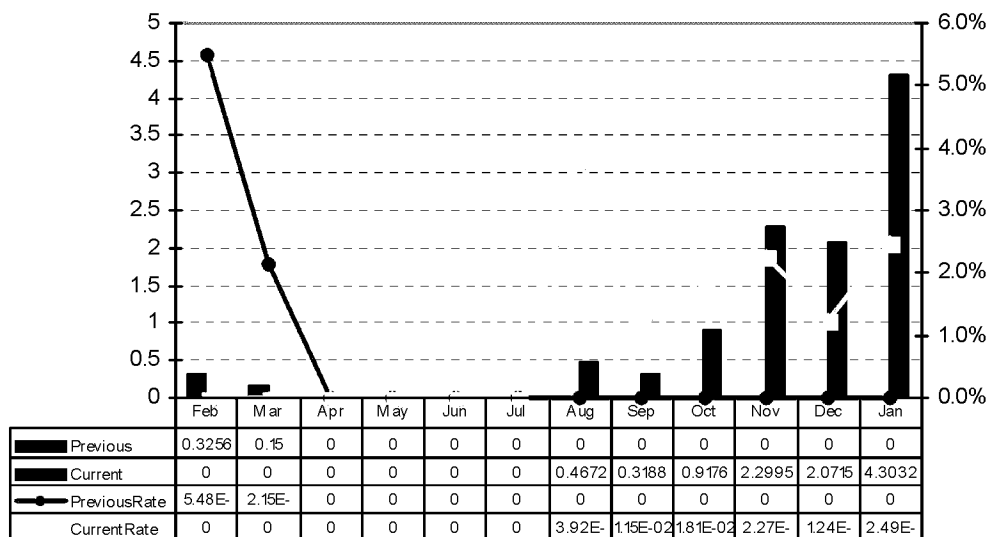
Original Non-Owner and CLTV > 95 - Conventional



Original Non-Owner and DTI > 50 - Conventional

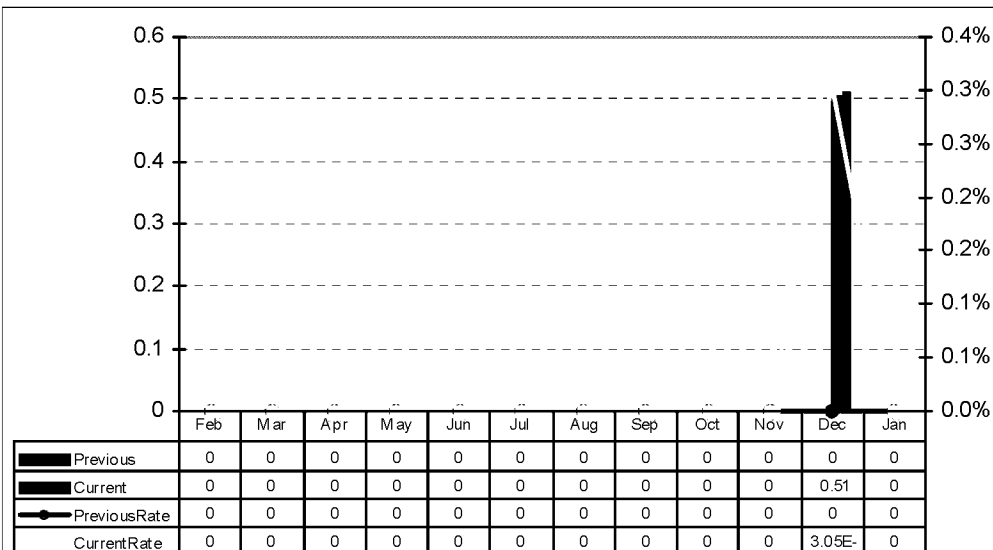


Original Non-Owner and Purchase - Conventional

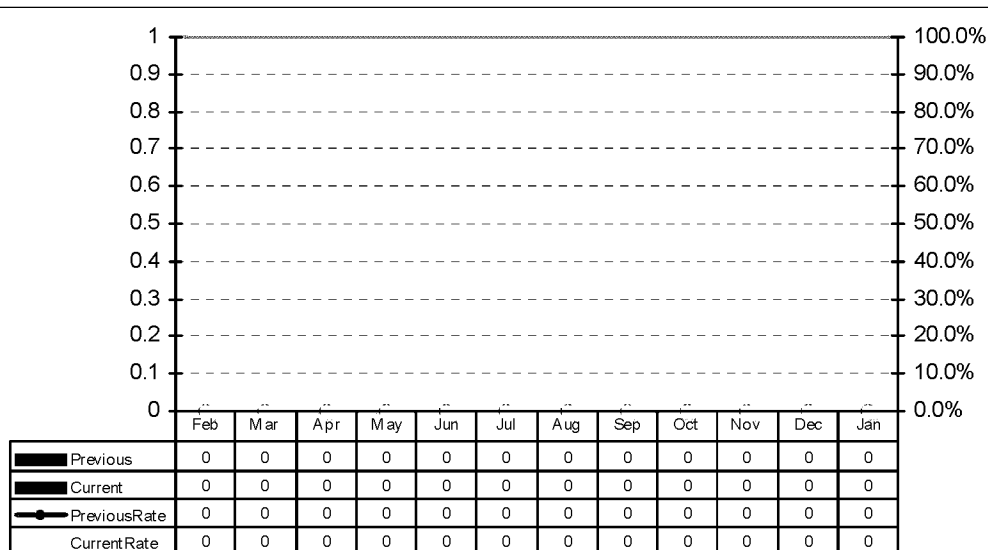


Aurora Originations - Conventional

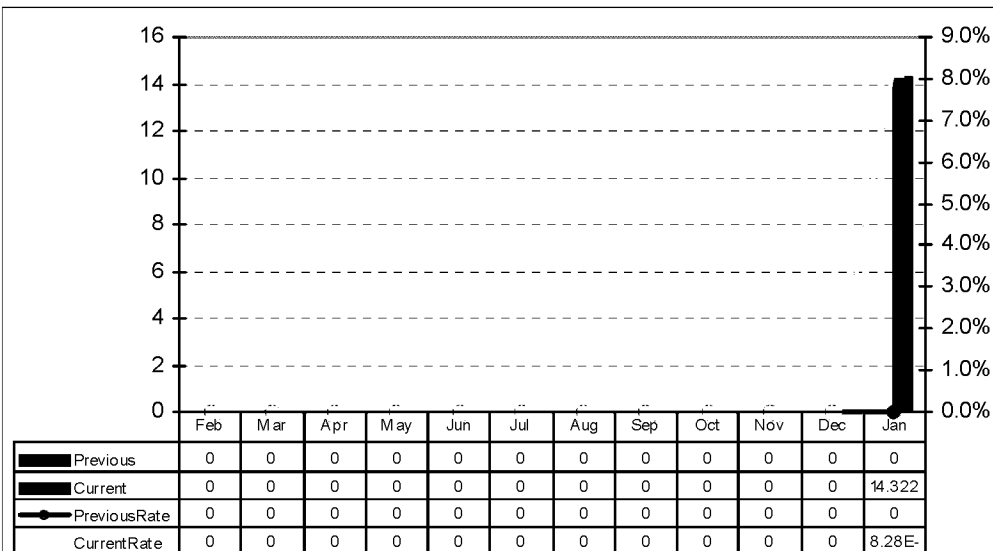
Original Non-Owner and Amount > 500K - Conventional



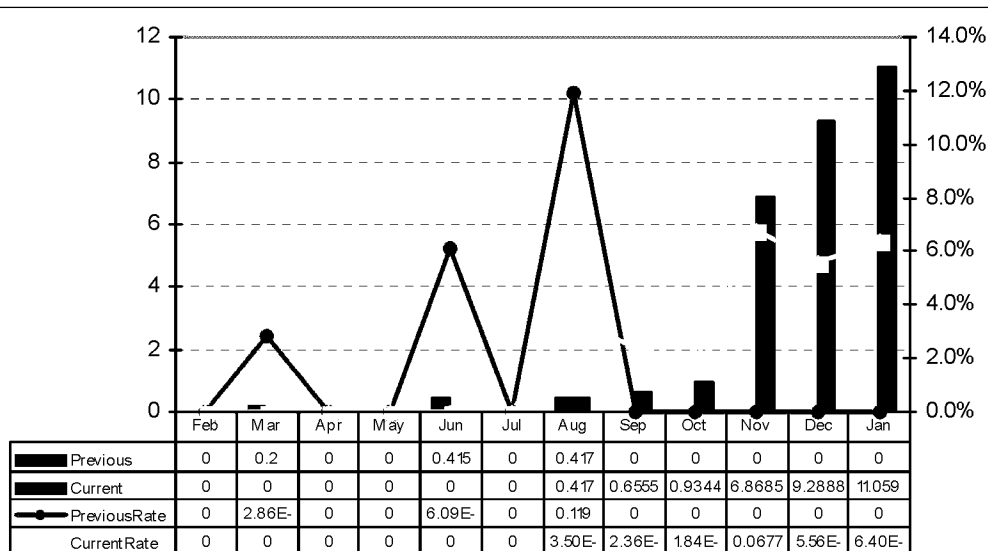
Original Purchase and Amount > 650K - Conventional



Original Purchase and CLTV > 95 - Conventional

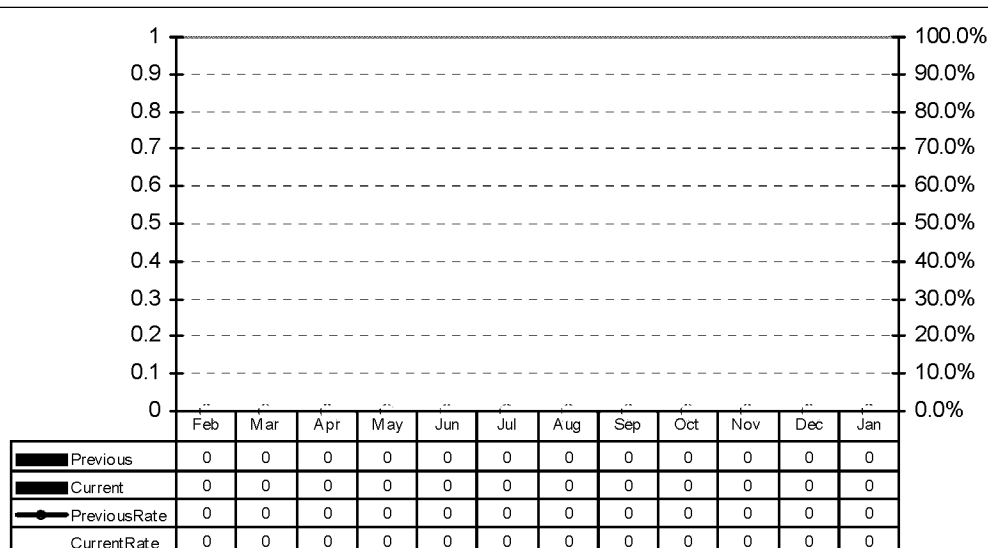


Original Purchase and DTI > 50 - Conventional

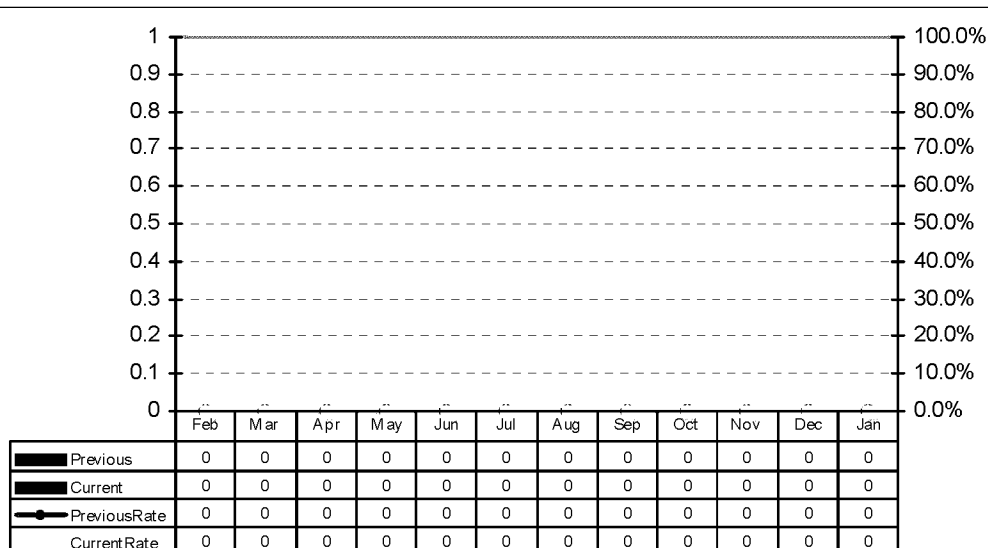


Aurora Originations - Conventional

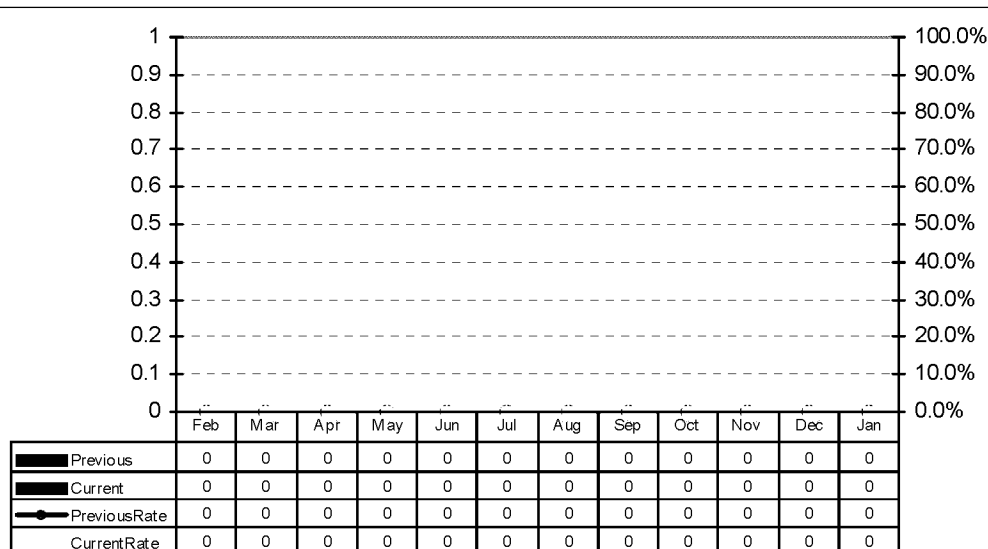
Original Stated Doc and FICO < 640 - Conventional



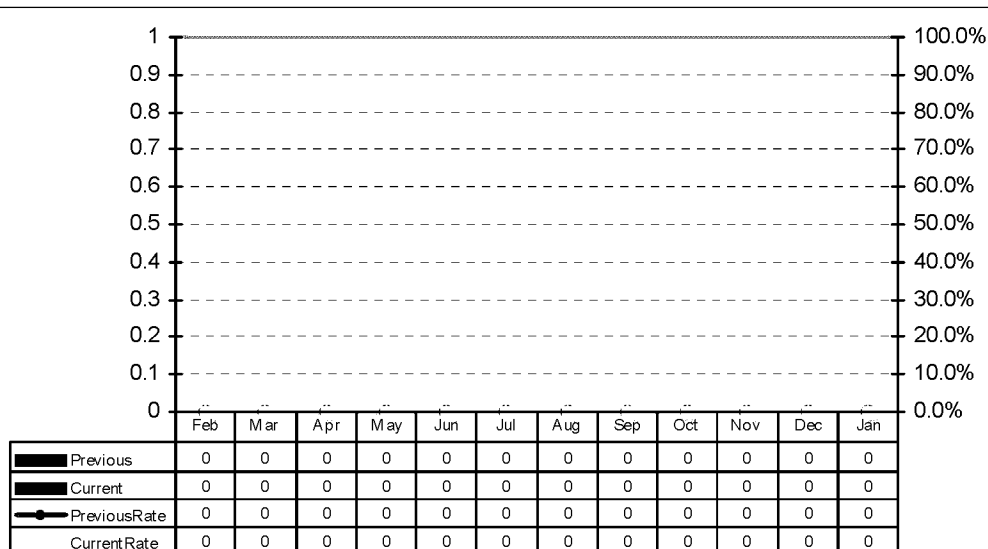
Original Stated Doc and CLTV > 95 - Conventional



Original Stated Doc and DTI > 50 - Conventional

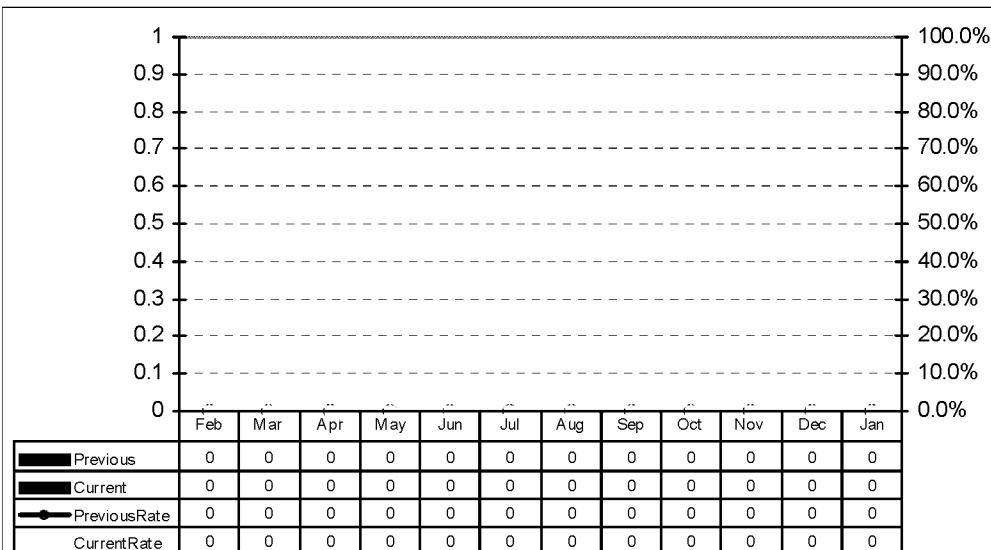


Original Stated Doc and Amount > 650K - Conventional

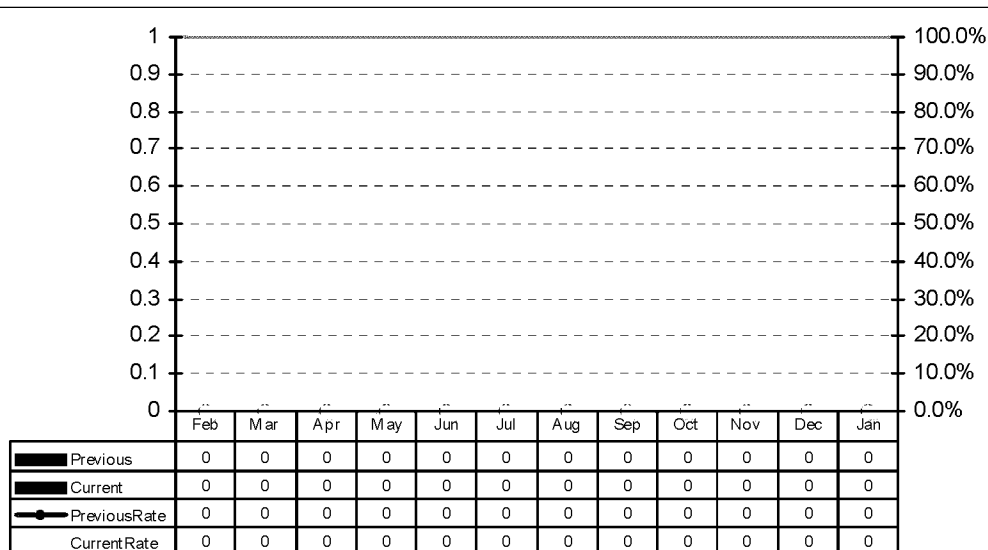


Aurora Originations - Conventional

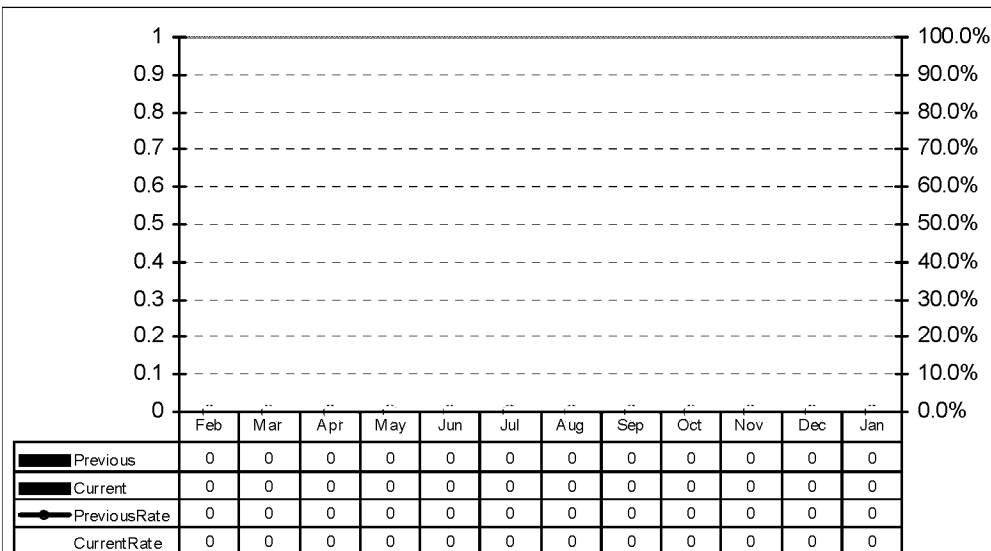
Original Stated Doc and Non-Owner - Conventional



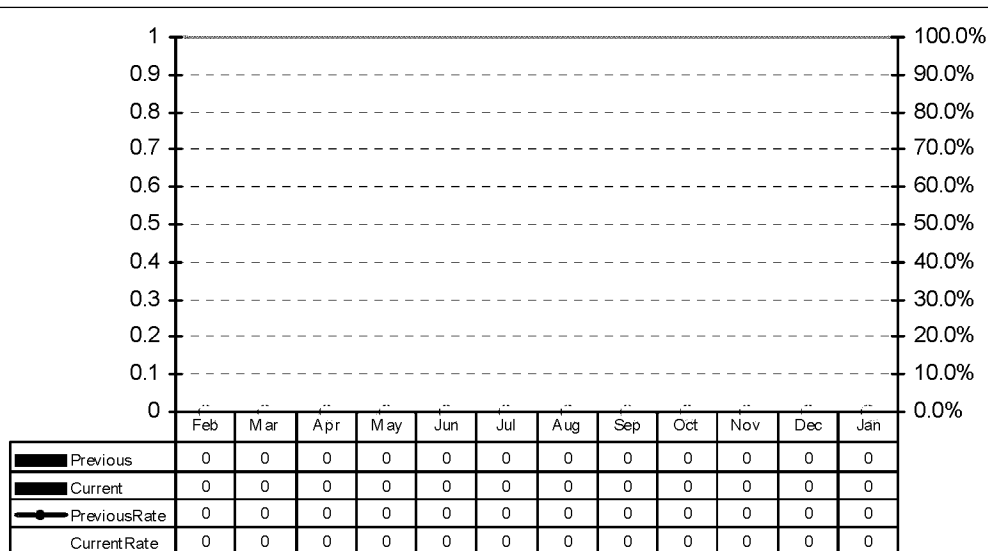
Original Stated Doc and Purchase - Conventional



Original Stated-States Doc and Non-Owner - Conventional

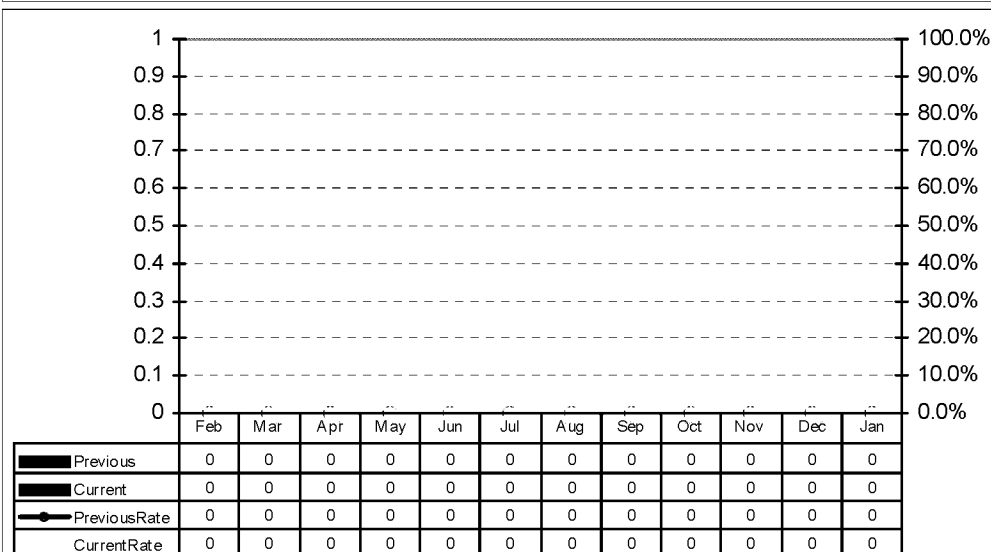


Original Stated-States Doc and Purchase - Conventional

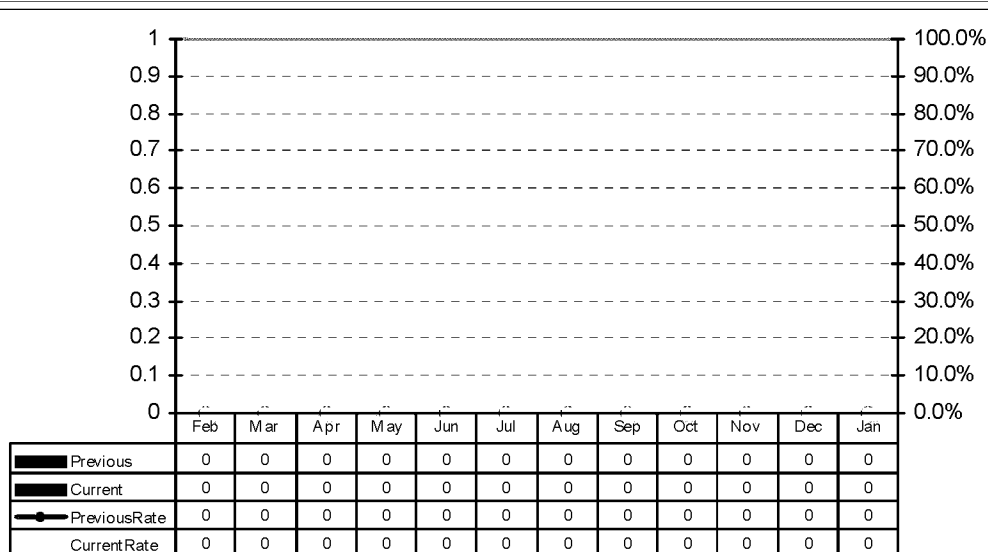


Aurora Originations - Conventional

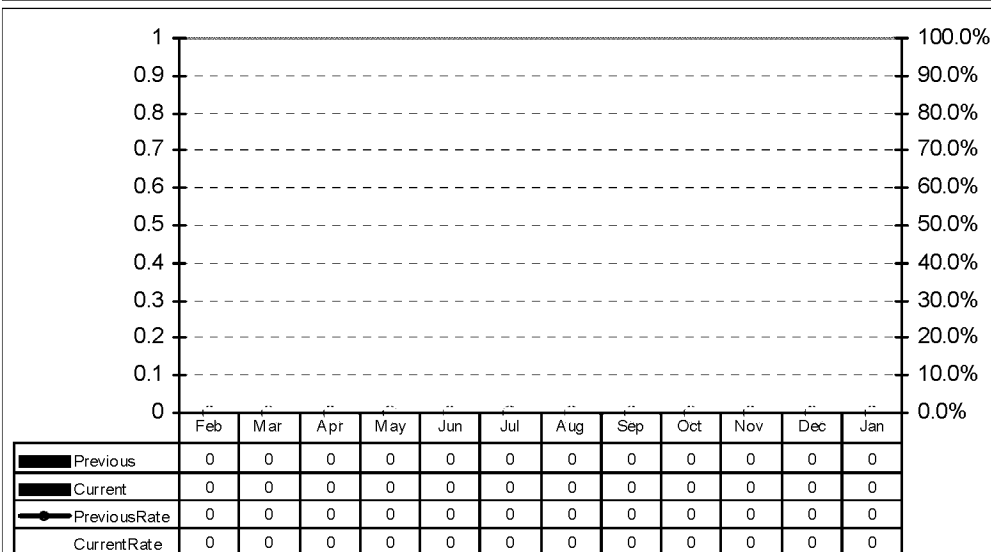
Original Stated-Stated Doc and FICO < 660 - Conventional



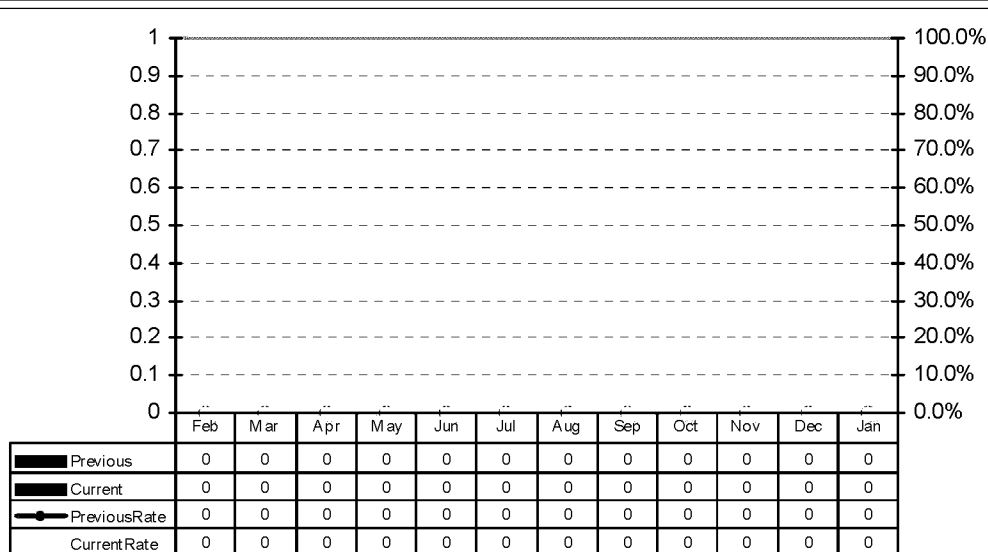
Original Stated-Stated Doc and CLTV > 95 - Conventional



Original Stated-Stated Doc and DTI > 50 - Conventional

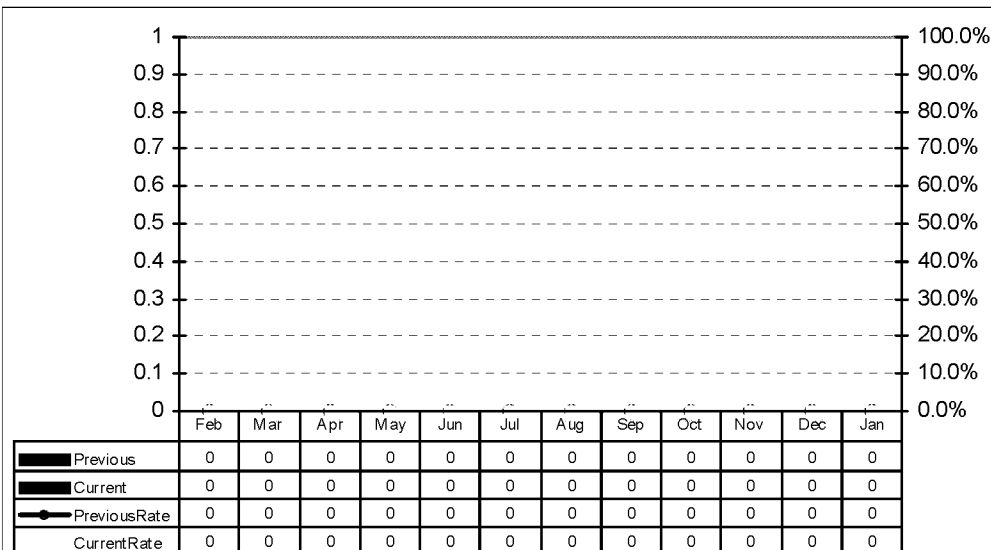


Original Stated-Stated Doc and Amount > 650K - Conventional

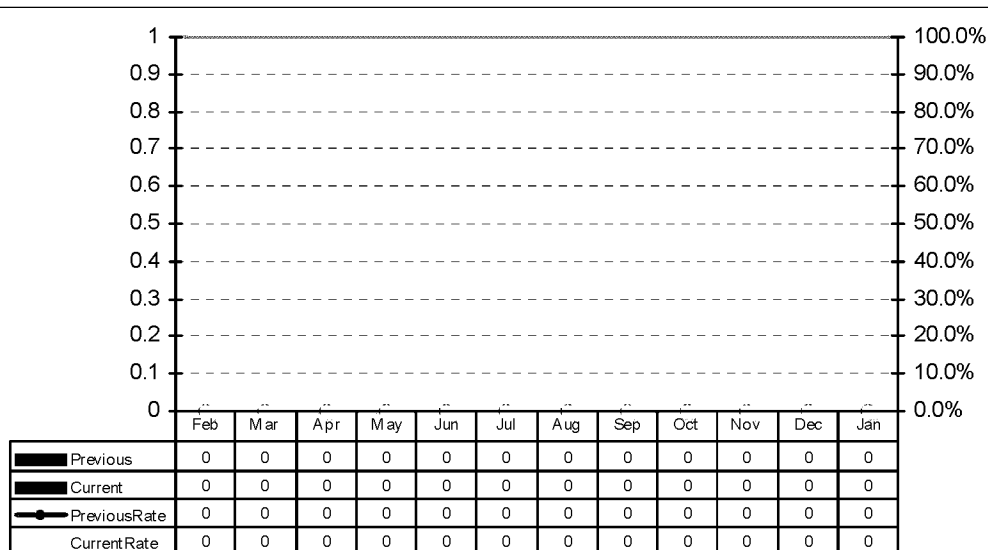


Aurora Originations - Conventional

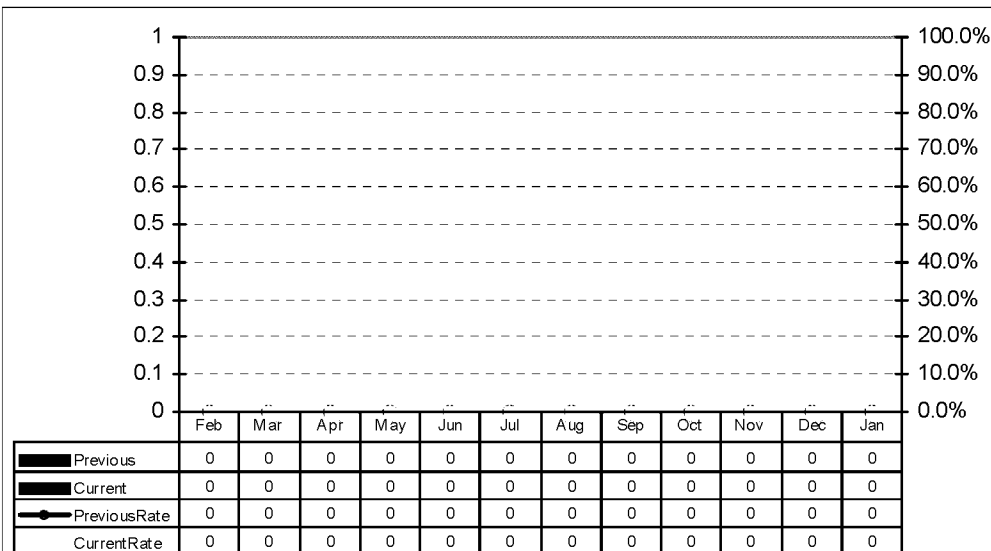
Original No Doc Doc and FICO < 640 - Conventional



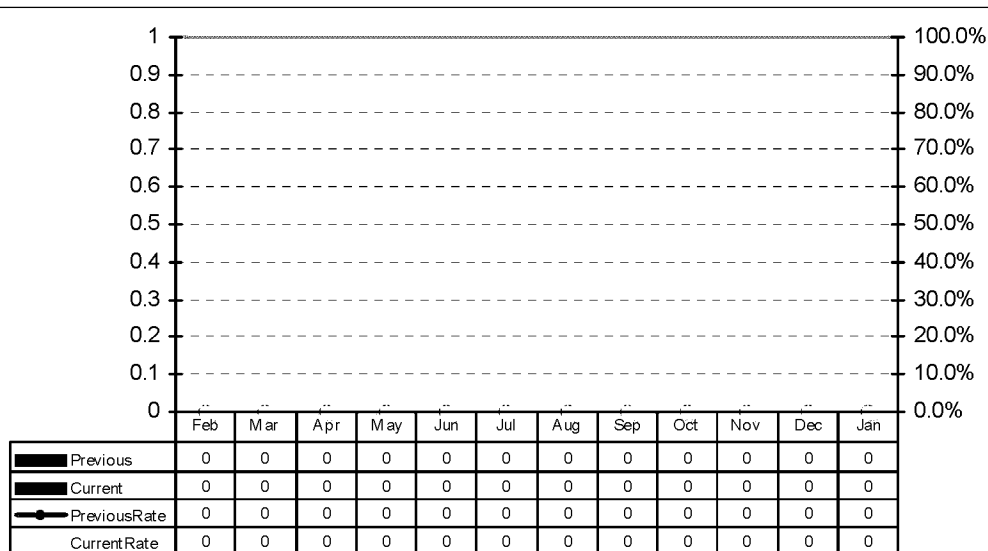
Original No Doc Doc and CLTV > 95 - Conventional



Original No Doc Doc and DTI > 50 - Conventional

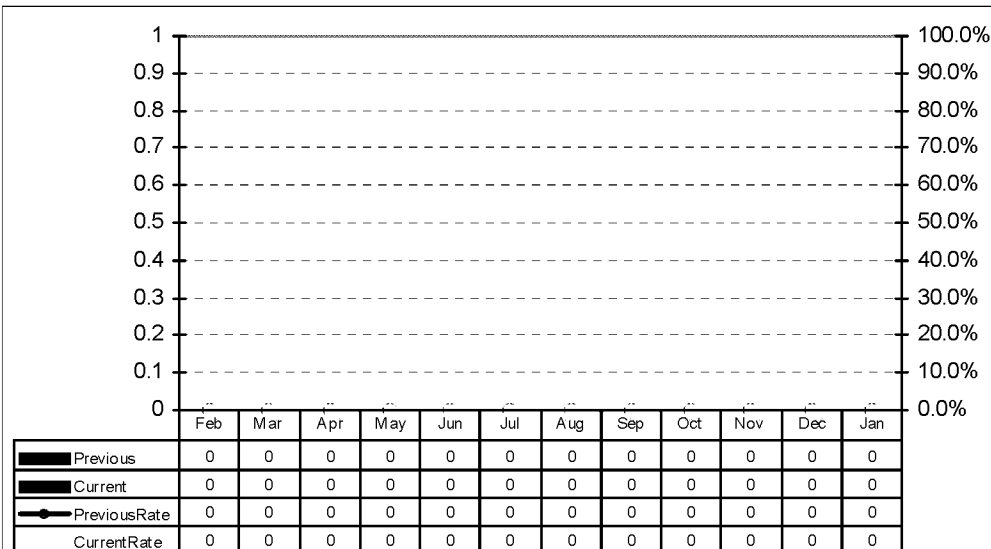


Original No Doc Doc and Amount > 650K - Conventional

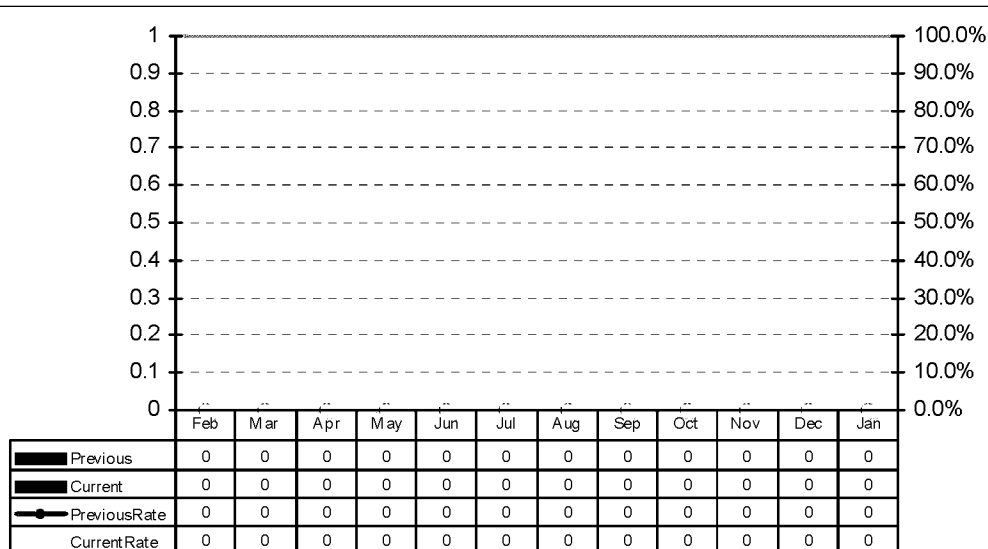


Aurora Originations - Conventional

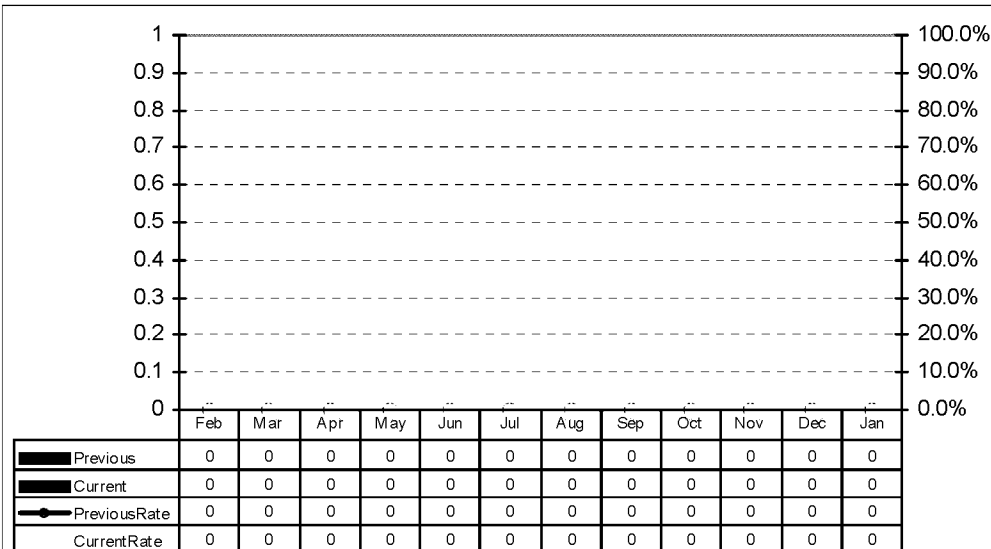
Original No Doc Doc and Non-Owner - Conventional



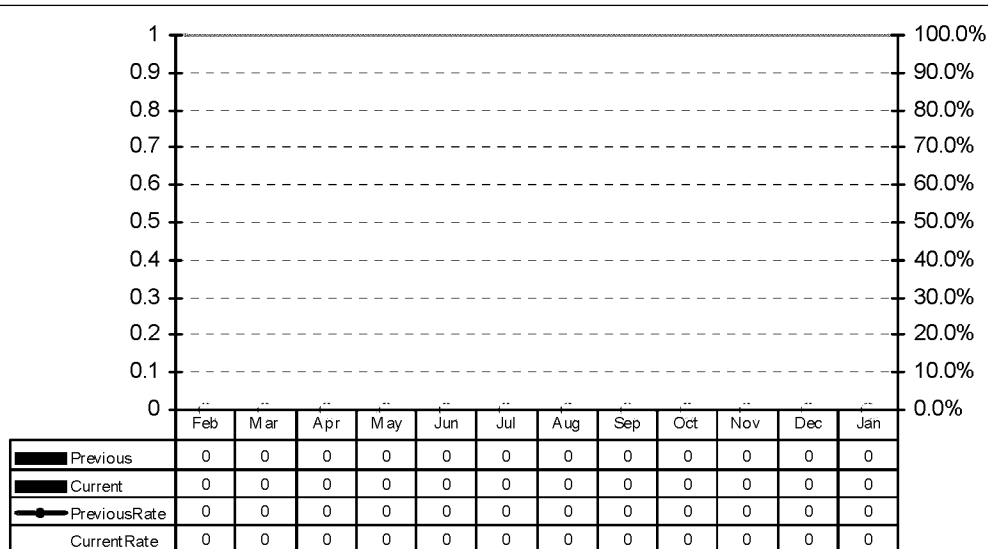
Original No Doc Doc and Purchase - Conventional



Original No Ratio Doc and Non-Owner - Conventional

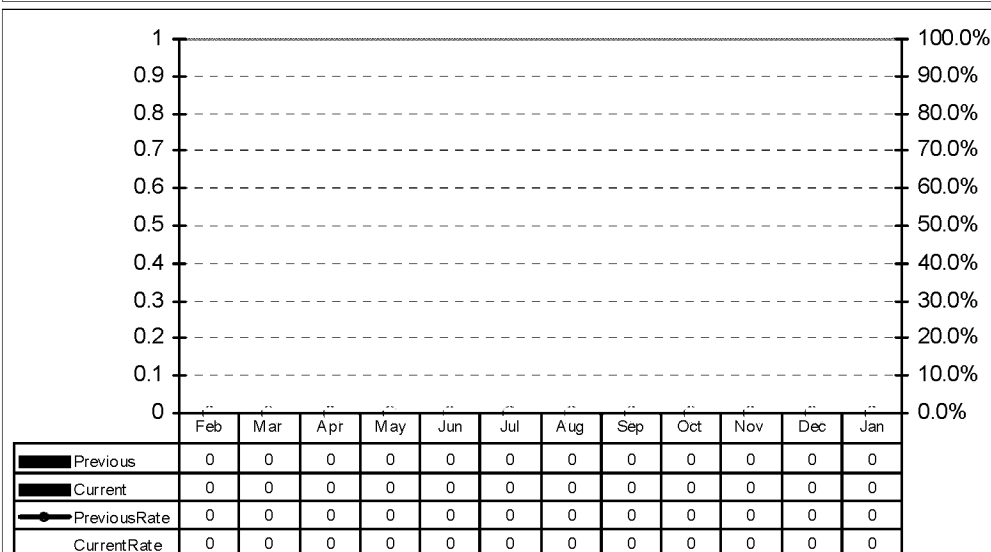


Original No Ratio Doc and Purchase - Conventional

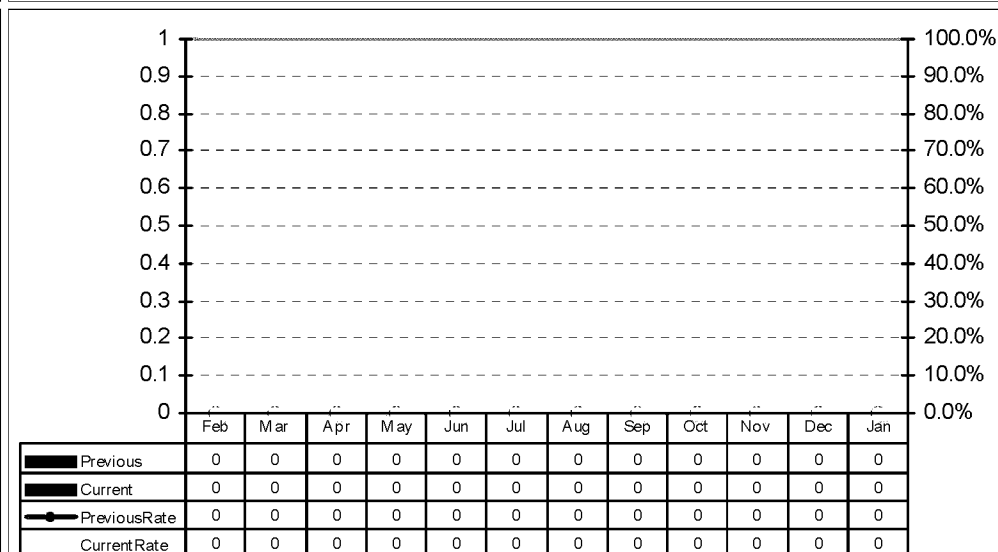


Aurora Originations - Conventional

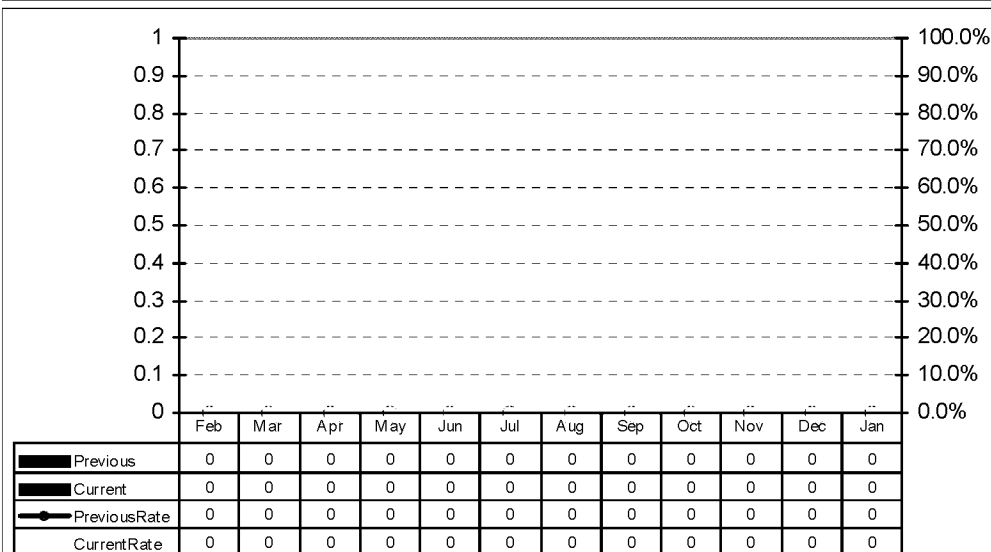
Original No Ratio Doc and FICO < 640 - Conventional



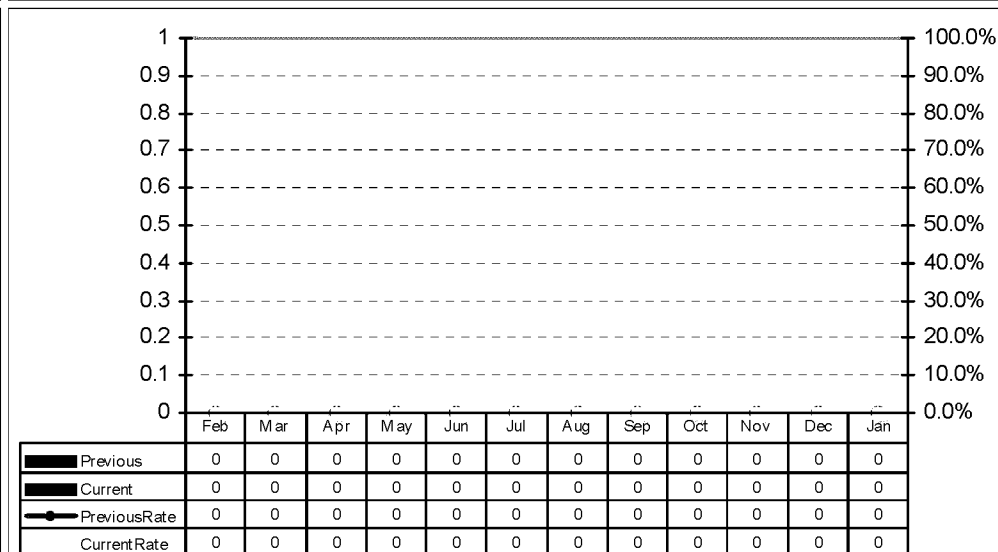
Original No Ratio Doc and CLTV > 95 - Conventional



Original No Ratio Doc and DTI > 50 - Conventional

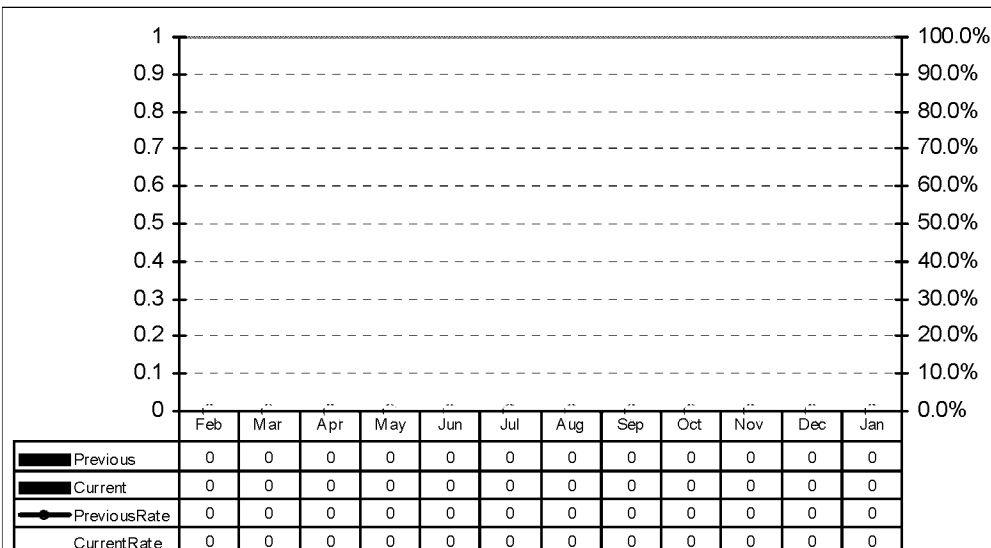


Original No Ratio Doc and Amount > 650K - Conventional

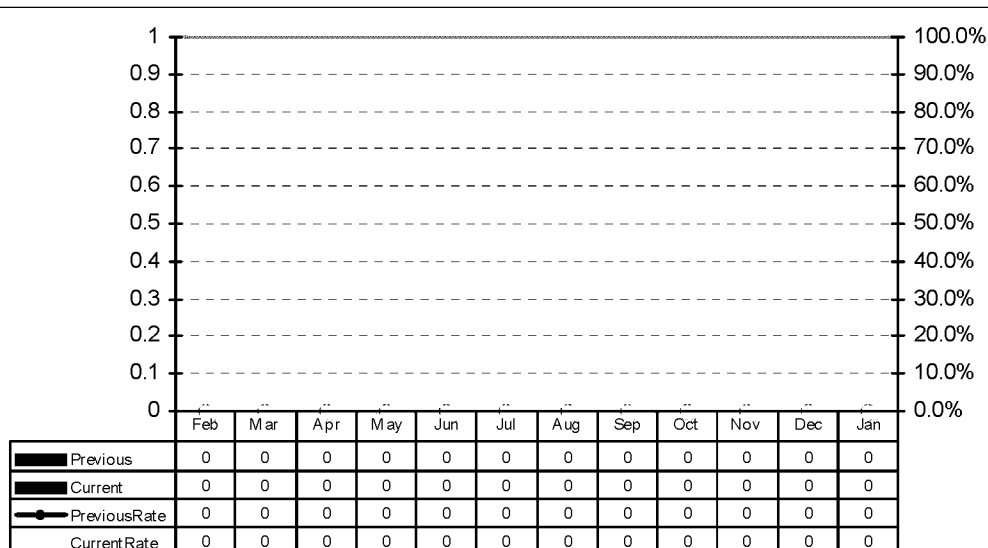


Aurora Originations - Conventional

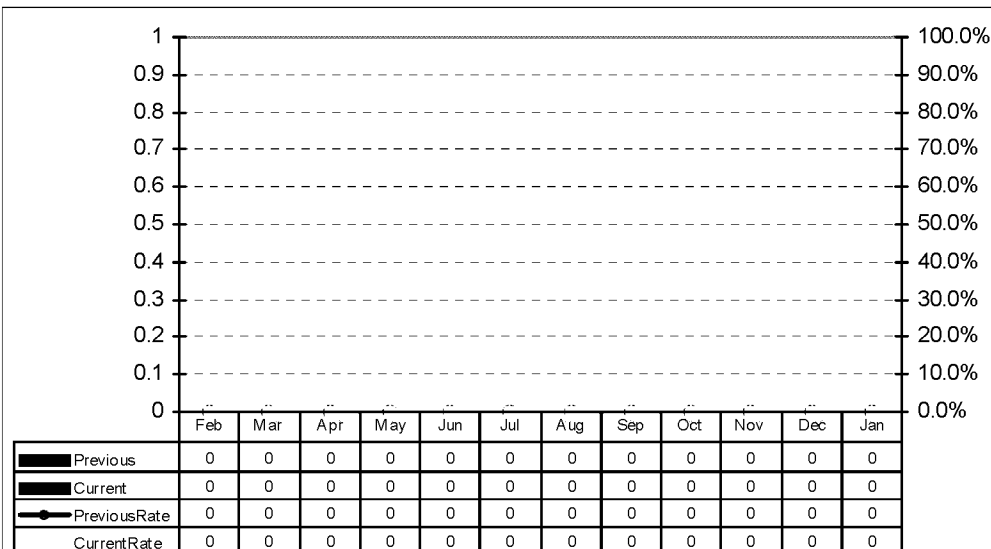
Original Stated, FICO <640 and CLTV > 95 - Conventional



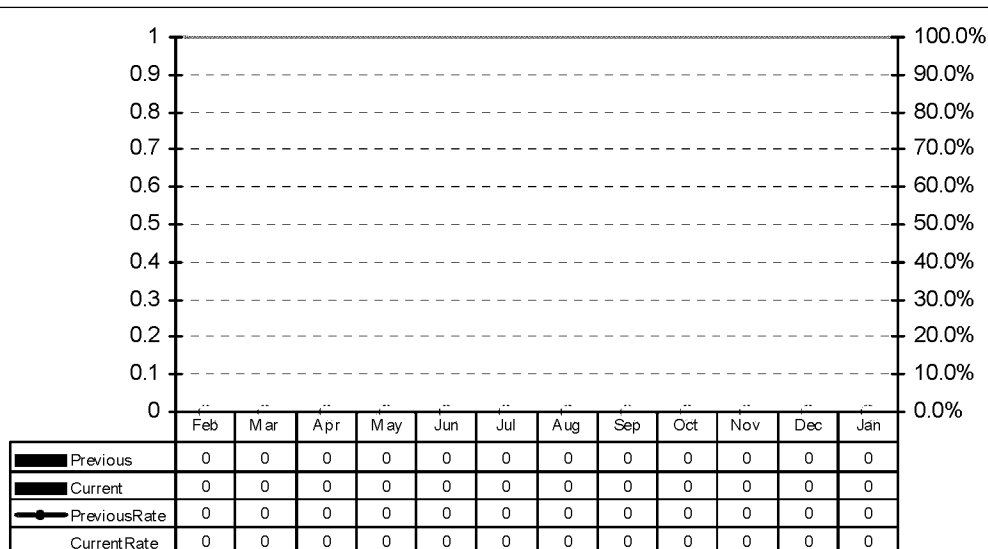
Original Stated, FICO <640 and DTI > 50 - Conventional



Original Stated, Non Owner and CLTV > 95 - Conventional

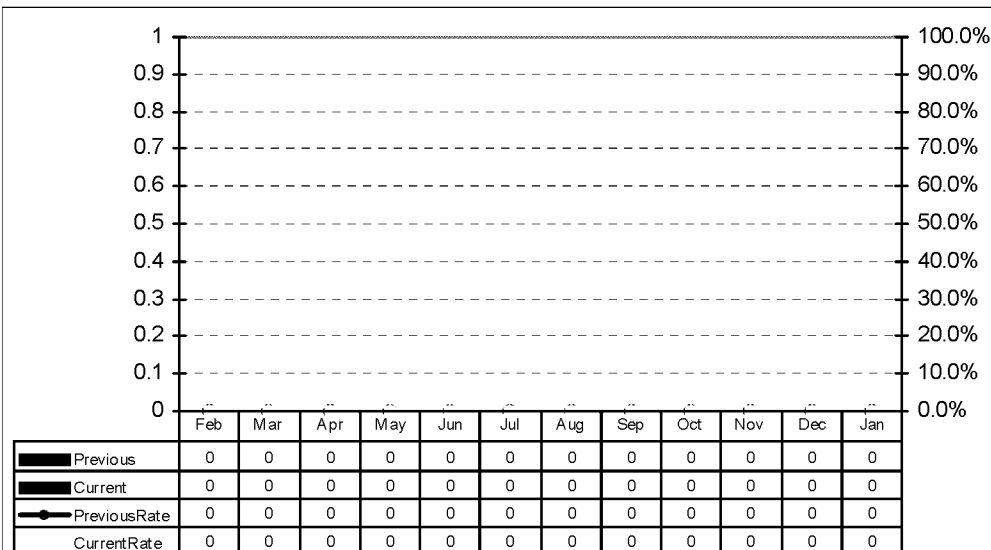


Original Stated, Non Owner and DTI > 50 - Conventional

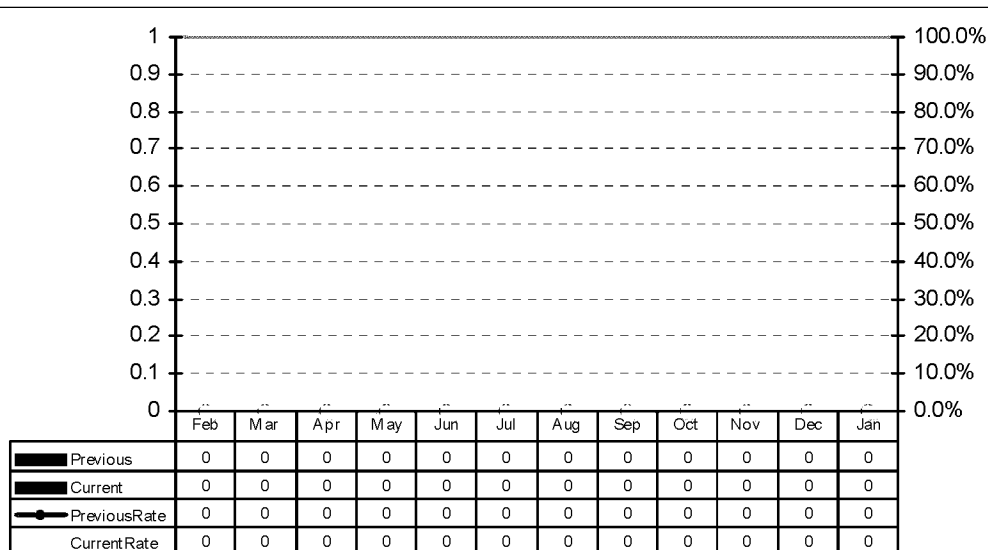


Aurora Originations - Conventional

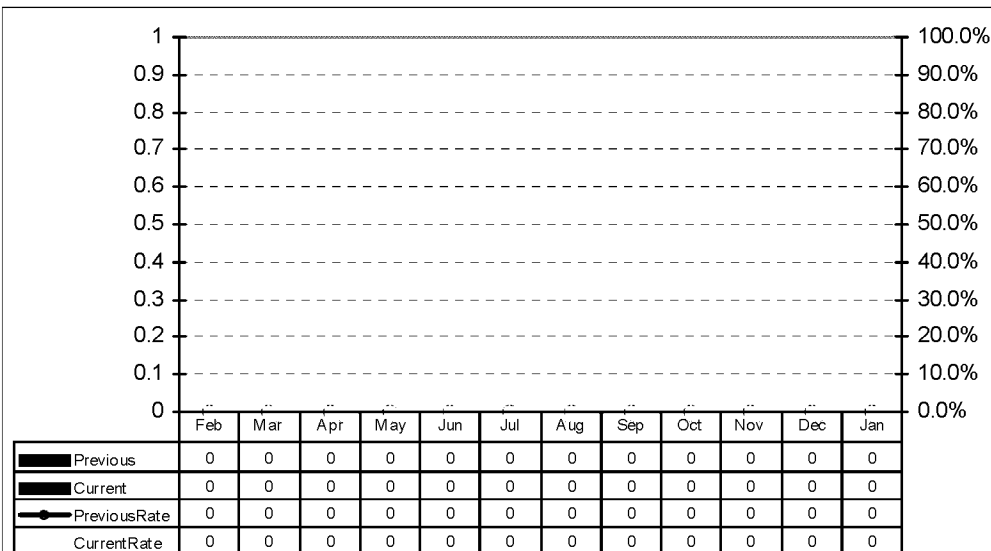
Original Stated-Stated, FICO <660 and CLTV > 95 - Conventional



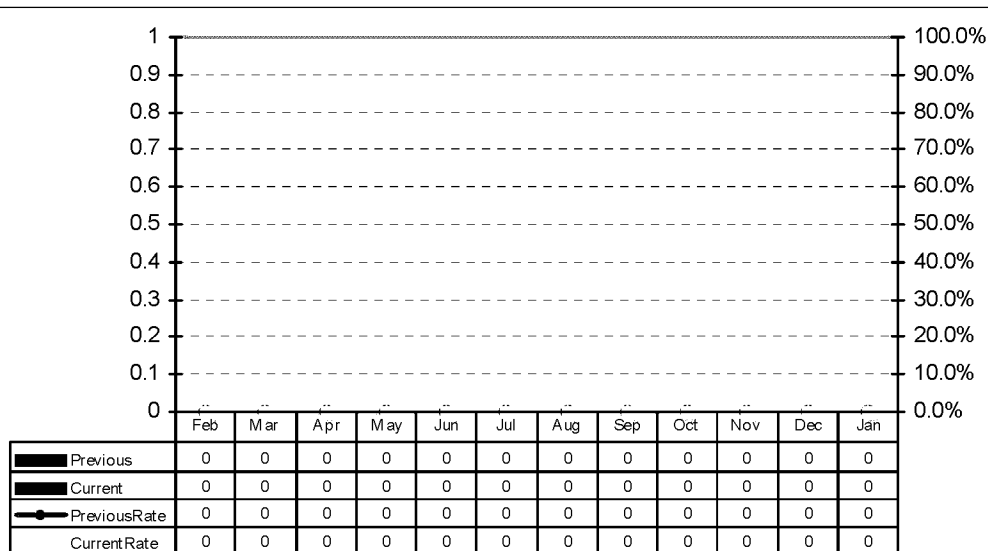
Original Stated-Stated, FICO <660 and DTI > 50 - Conventional



Original Stated-Stated, Non Owner and CLTV > 95 - Conventional

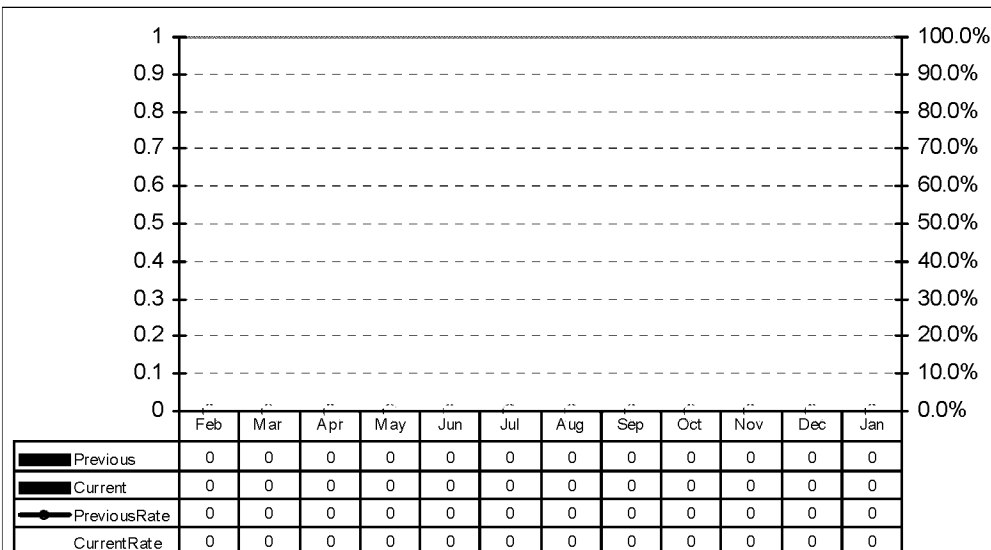


Original Stated-Stated, Non Owner and DTI > 50 - Conventional

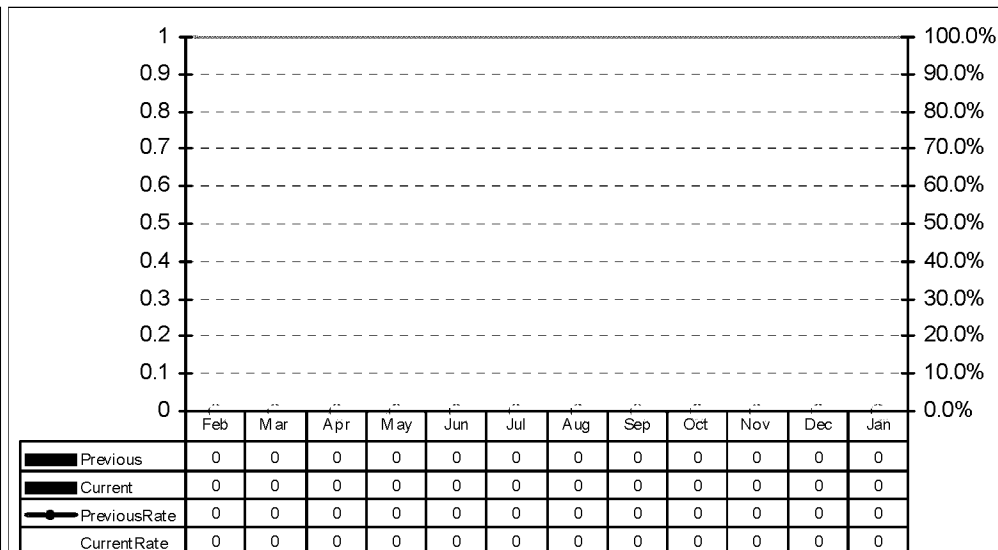


Aurora Originations - Conventional

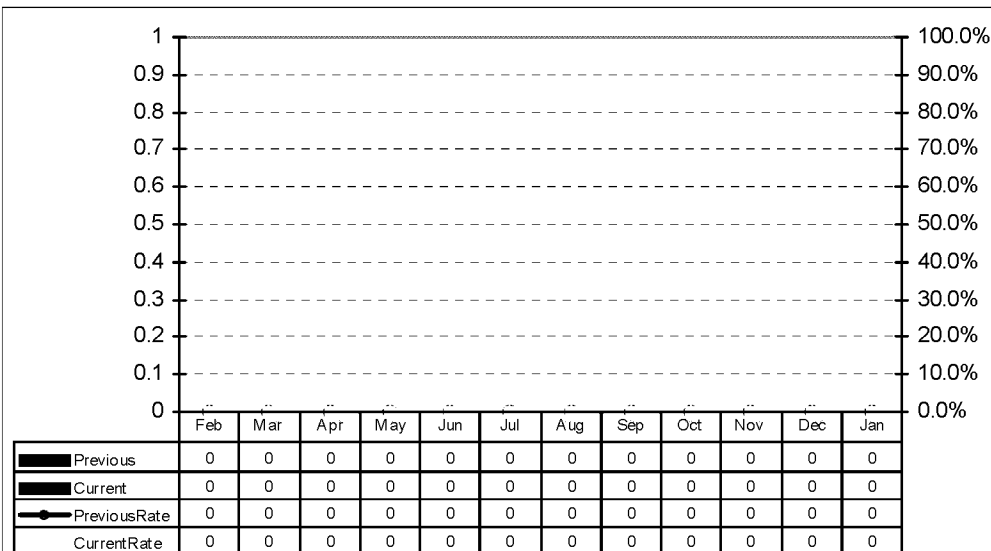
Original Stated, Non Owner and FICO < 640 - Conventional



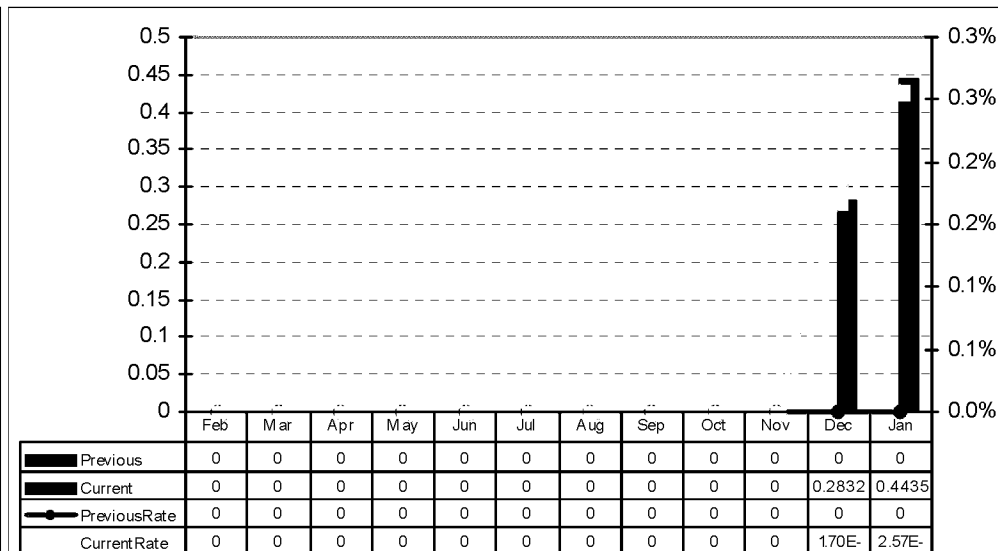
Original Stated-Stated, Non Owner and FICO < 660 - Conventional



Original Non Owner, FICO <640 and CLTV > 95 - Conventional



Original Non Owner, FICO <640 and DTI > 50 - Conventional

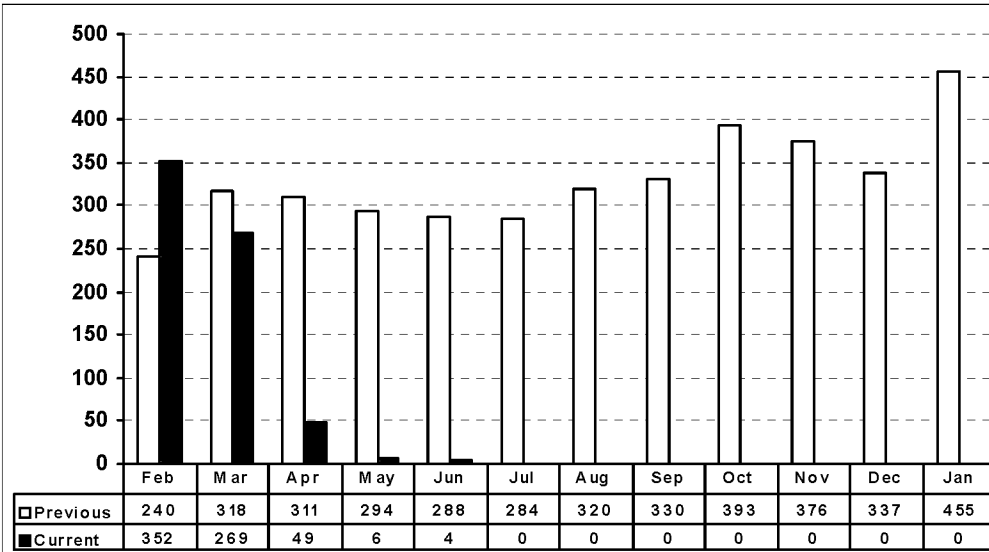


Aurora Originations - Expanded Options

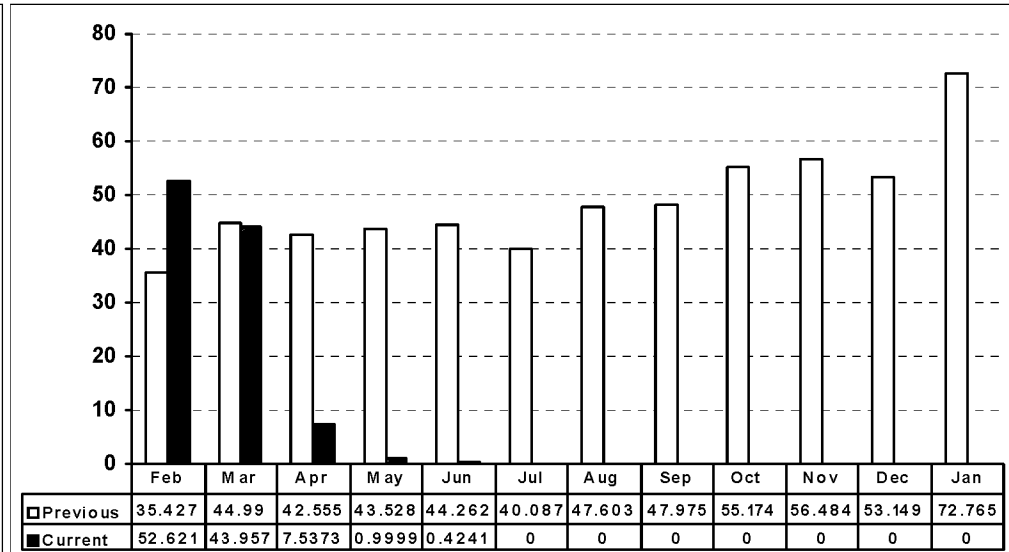
LEHMAN BROTHERS

Aurora Originations - Expanded Options

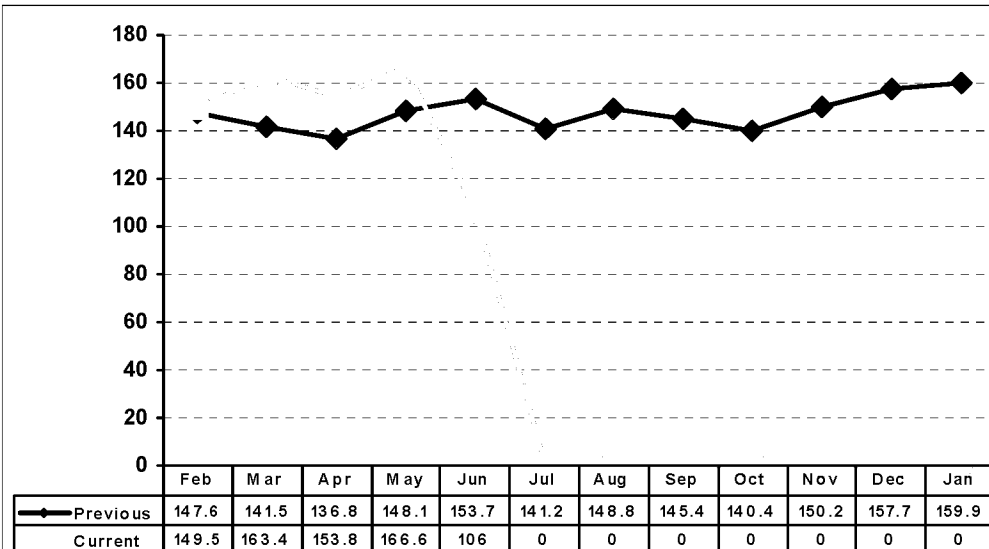
Original Units - Expanded Options



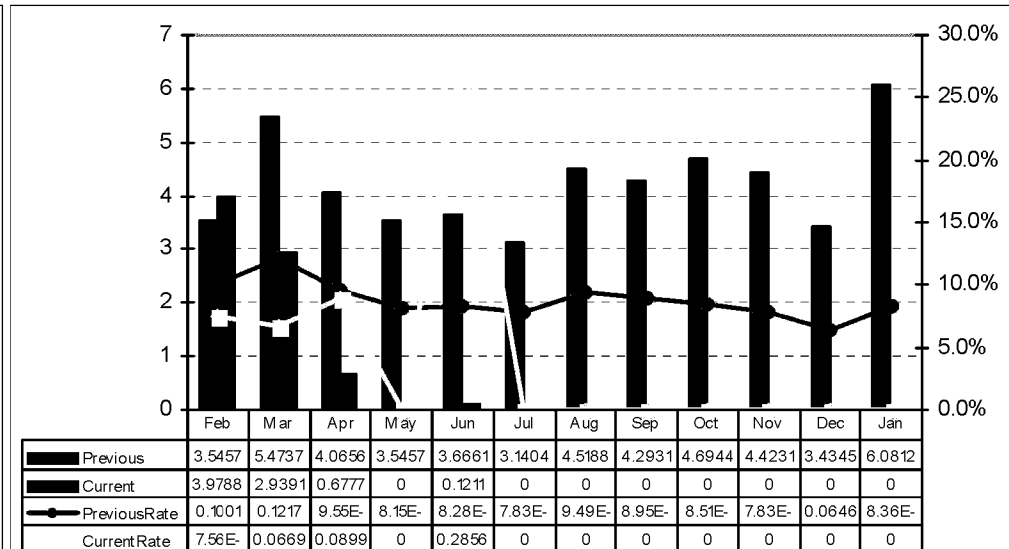
Original Balances - Expanded Options



Average Balances - Expanded Options

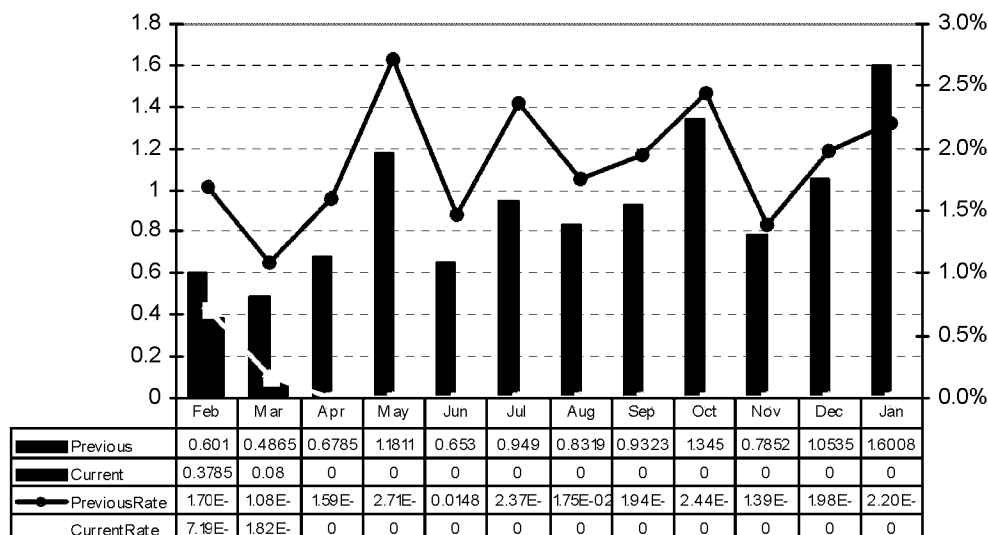


Original 2nd Liens - Expanded Options

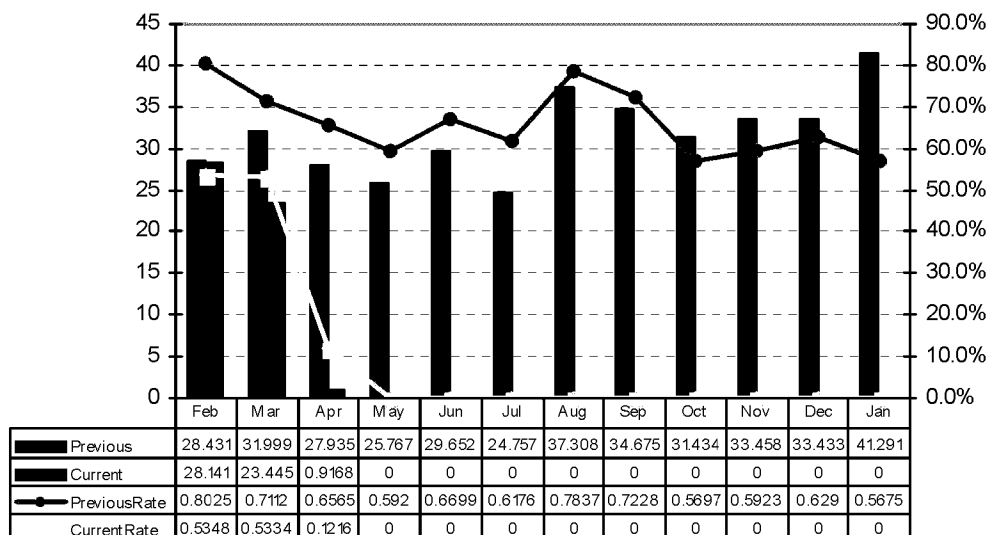


Aurora Originations - Expanded Options

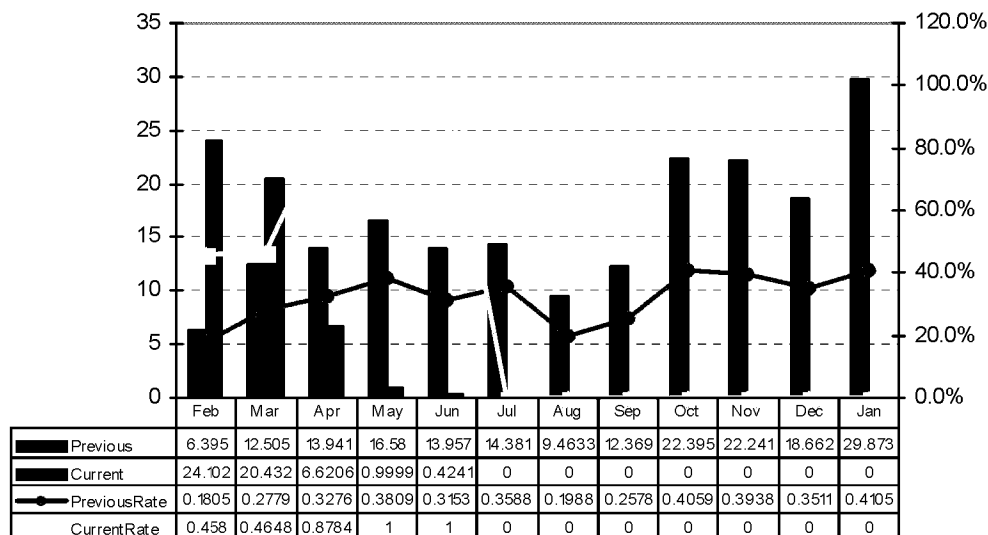
Original Retail - Expanded Options



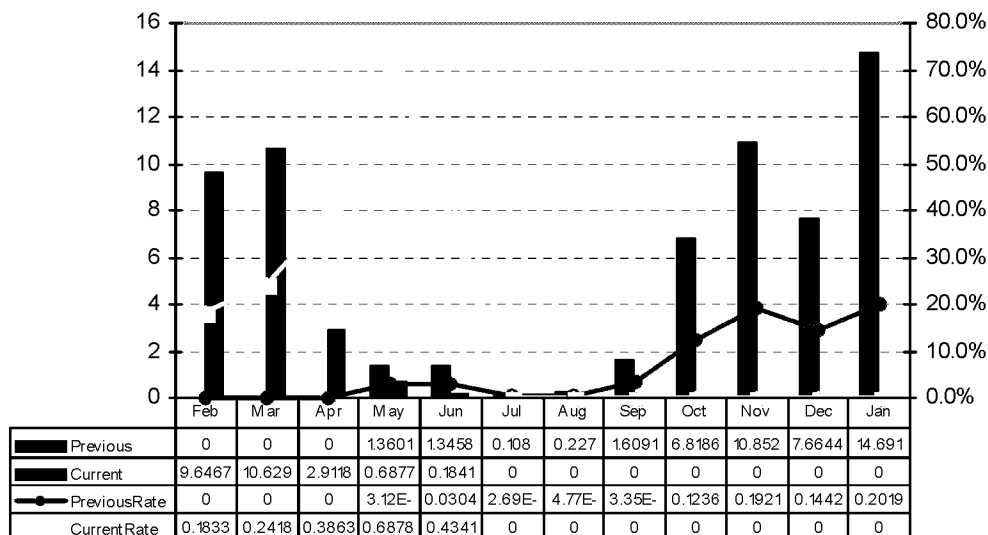
Original Wholesale - Expanded Options



Original Conduit - Expanded Options

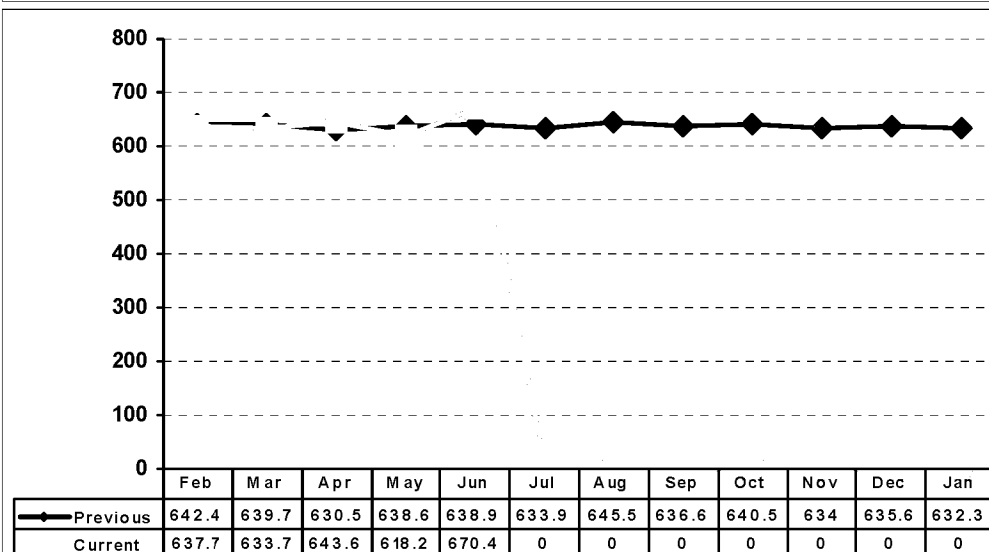


Original Delegated - Expanded Options

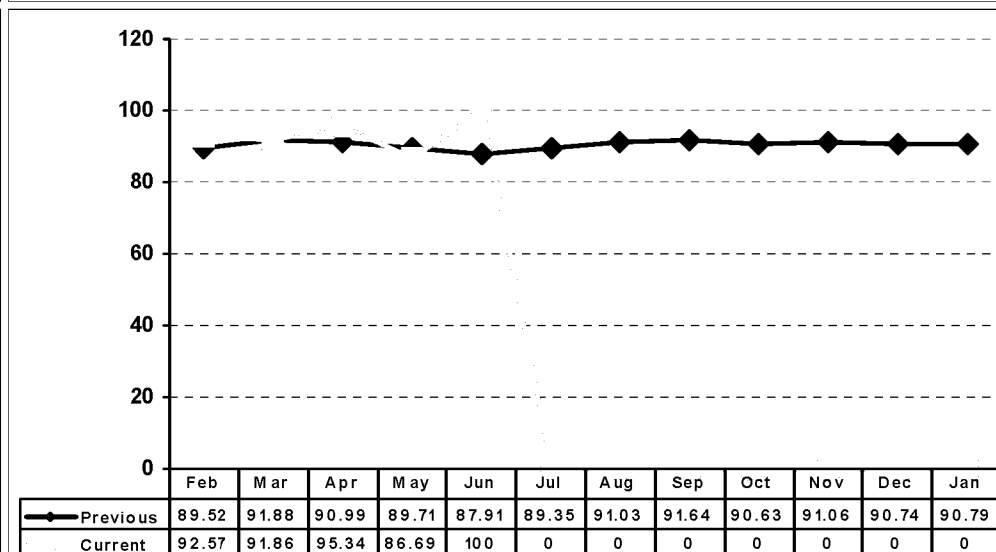


Aurora Originations - Expanded Options

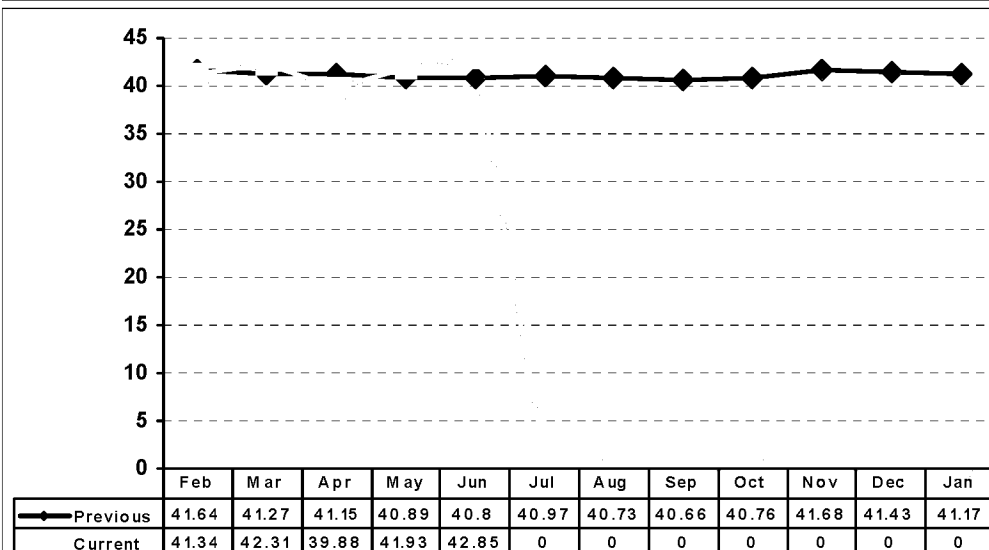
Original FICO - Expanded Options



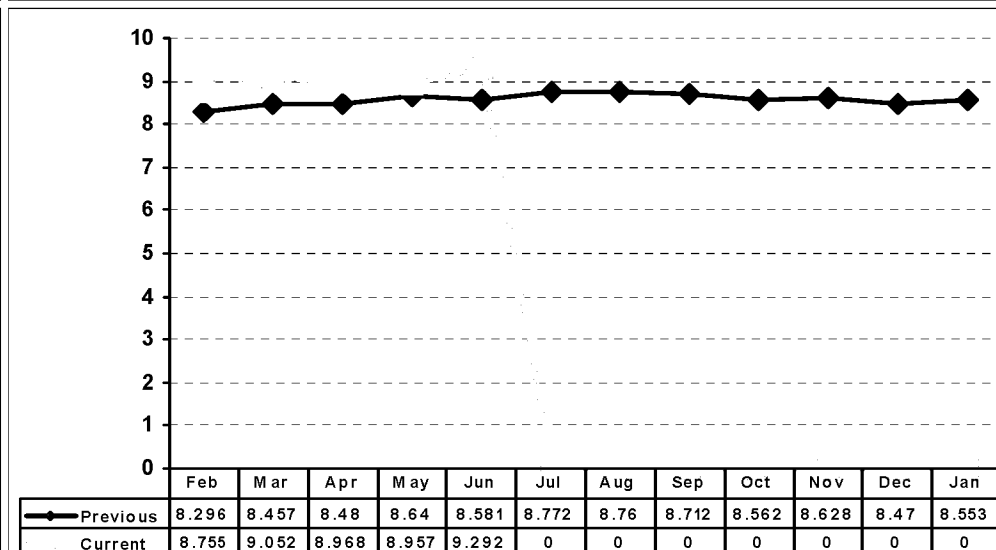
Original CLTV - Expanded Options



Original DTI - Expanded Options

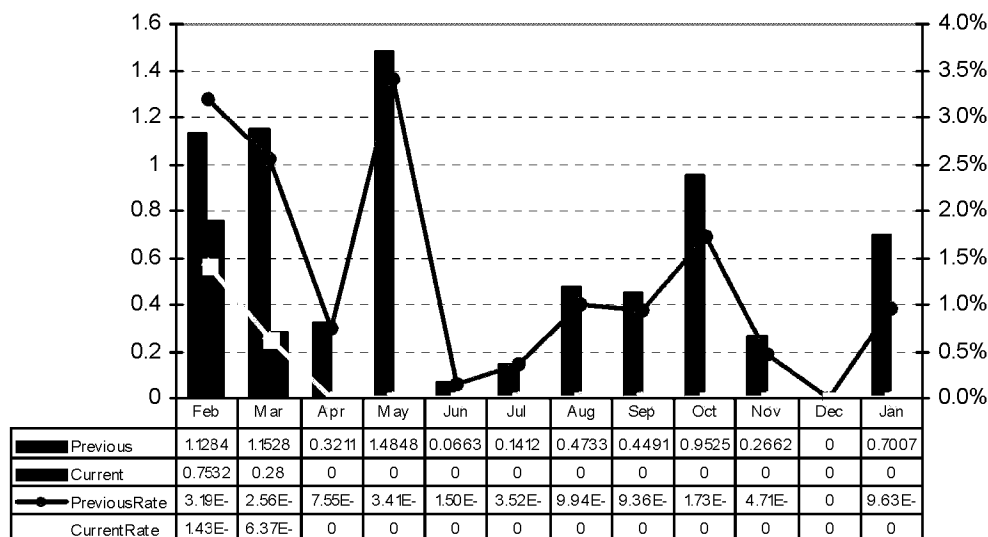


Original Interest Rate - Expanded Options

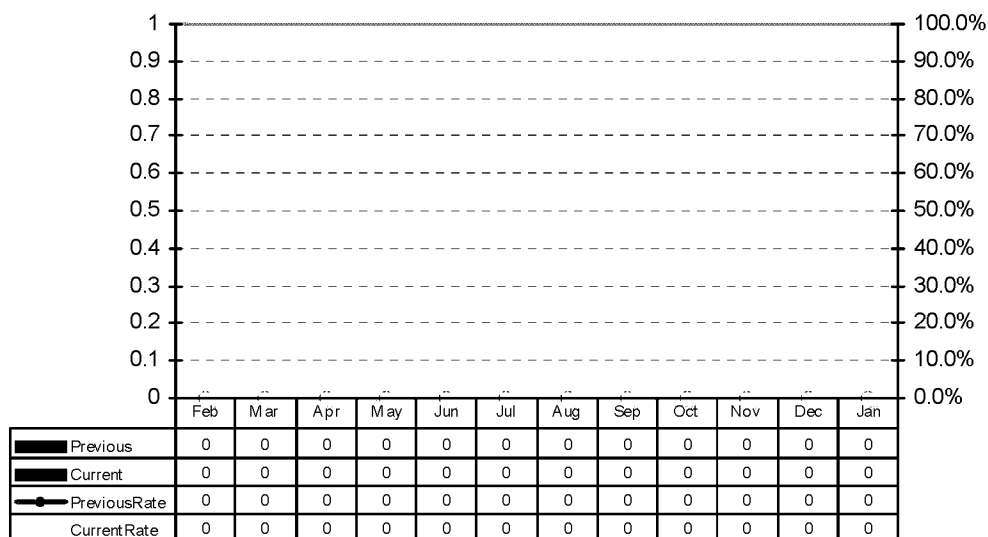


Aurora Originations - Expanded Options

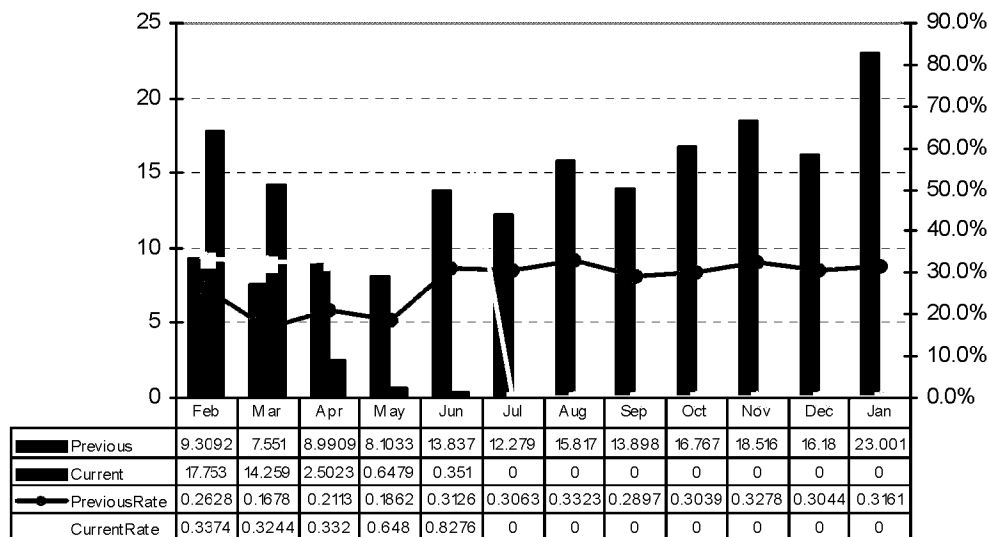
Original No Doc Documentation - Expanded Options



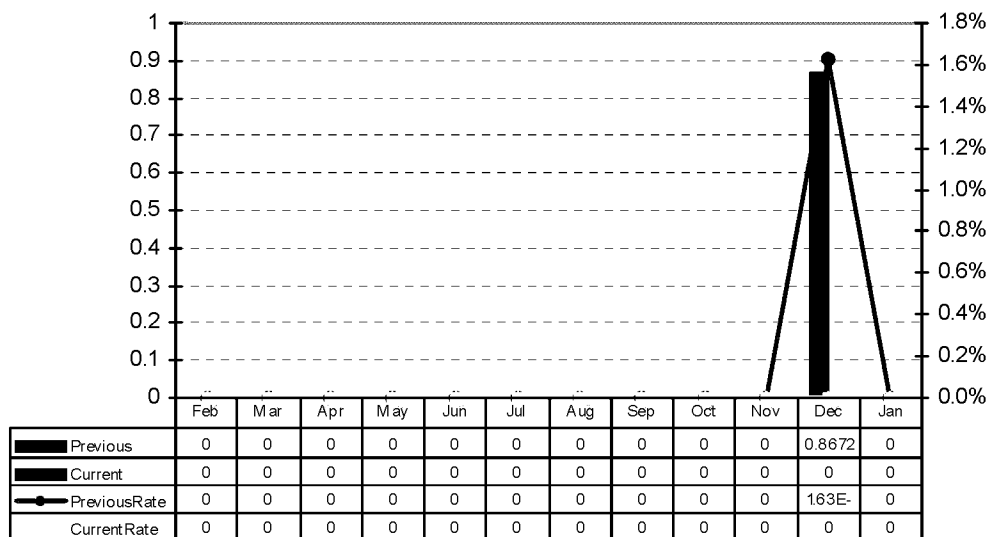
Original No Ratio Documentation - Expanded Options



Original Stated Documentation - Expanded Options



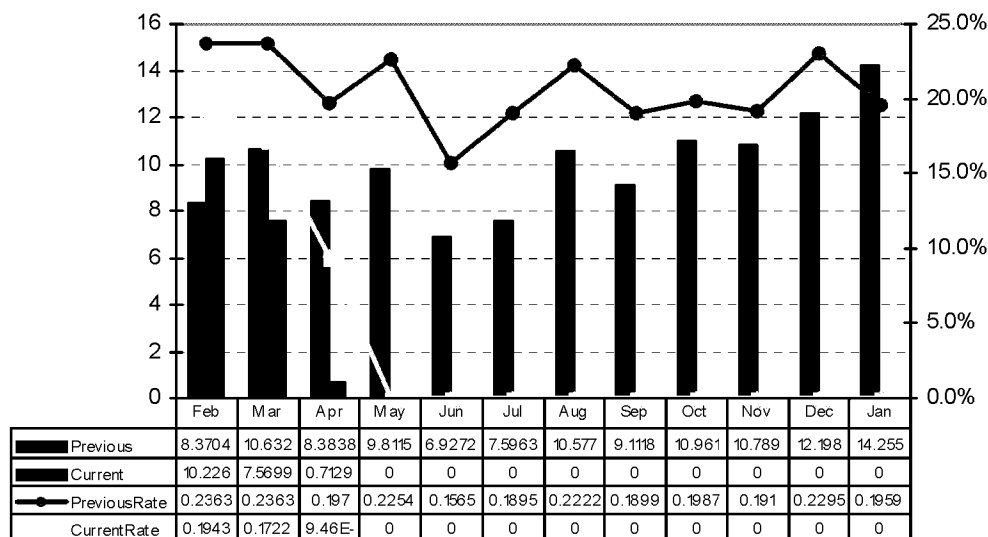
Original Stated-States - Expanded Options



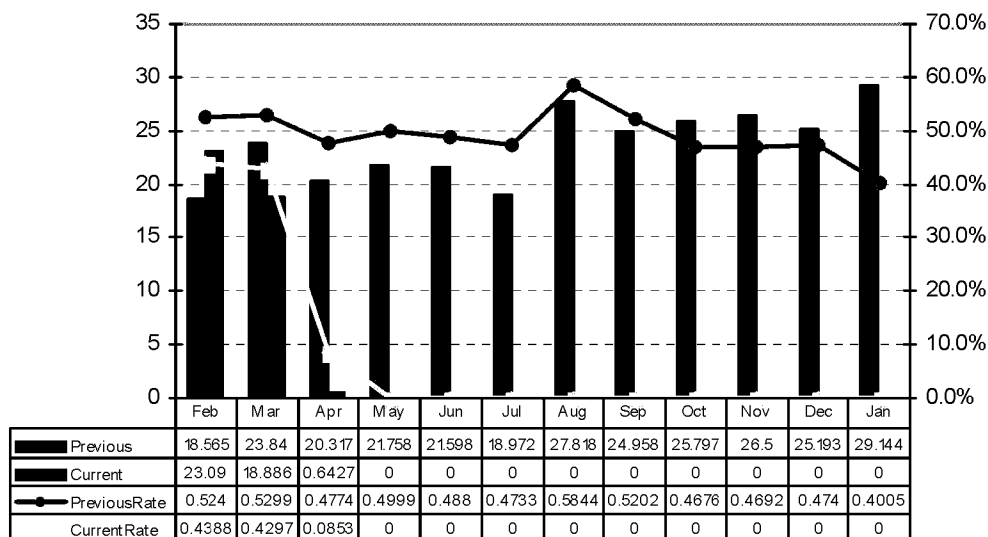
Aurora Originations - Expanded Options

Aurora Risk Review

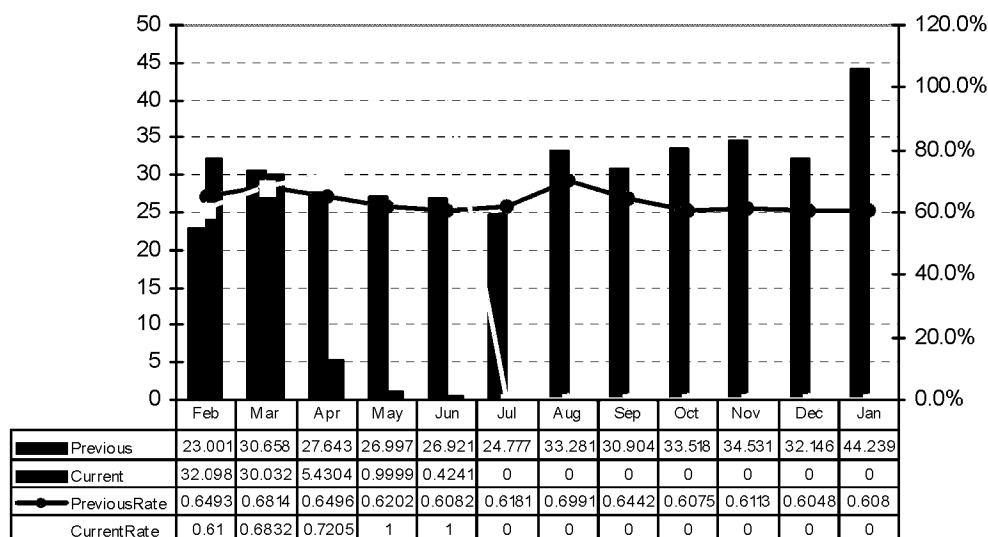
Original Fixed - Expanded Options



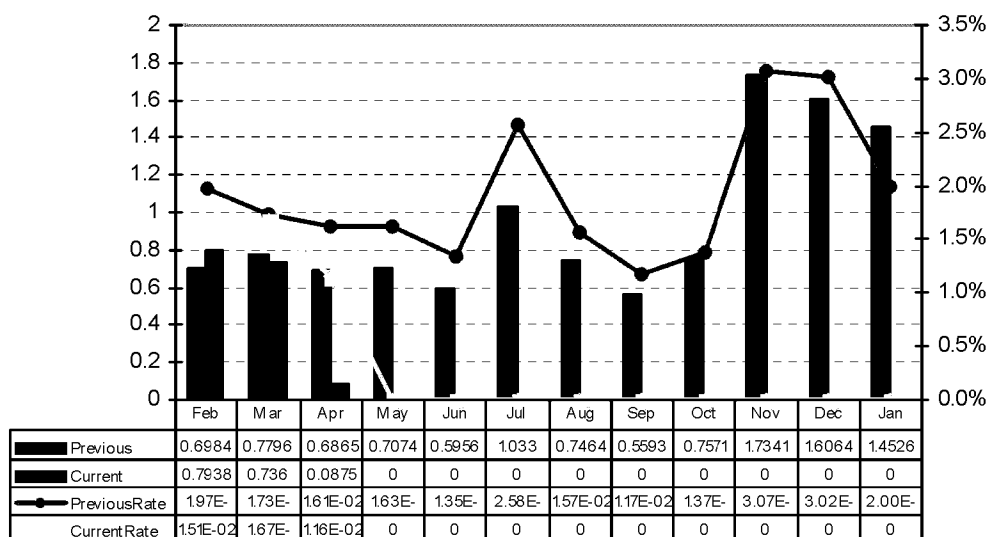
Original Cashout - Expanded Options



Original Purchases - Expanded Options



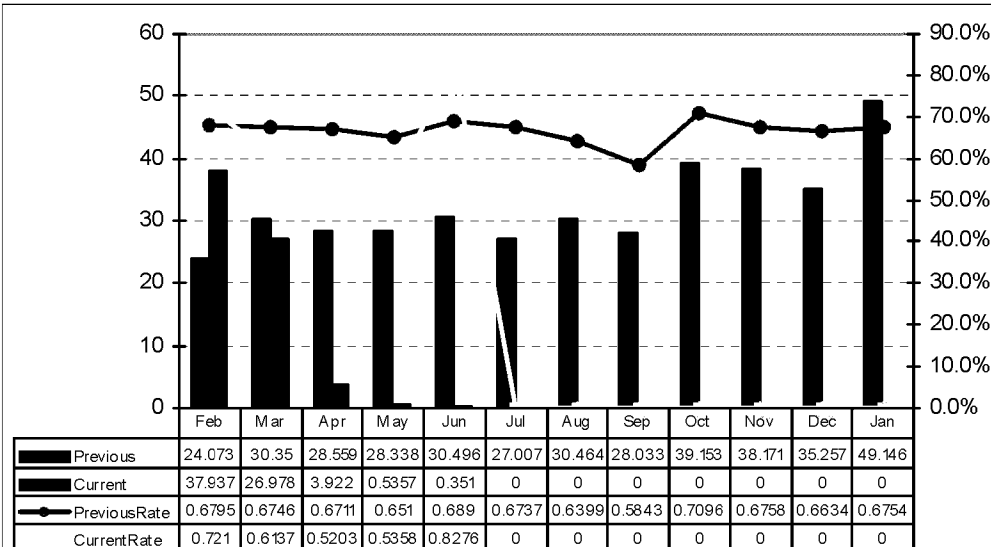
Original Non Owner Occupied - Expanded Options



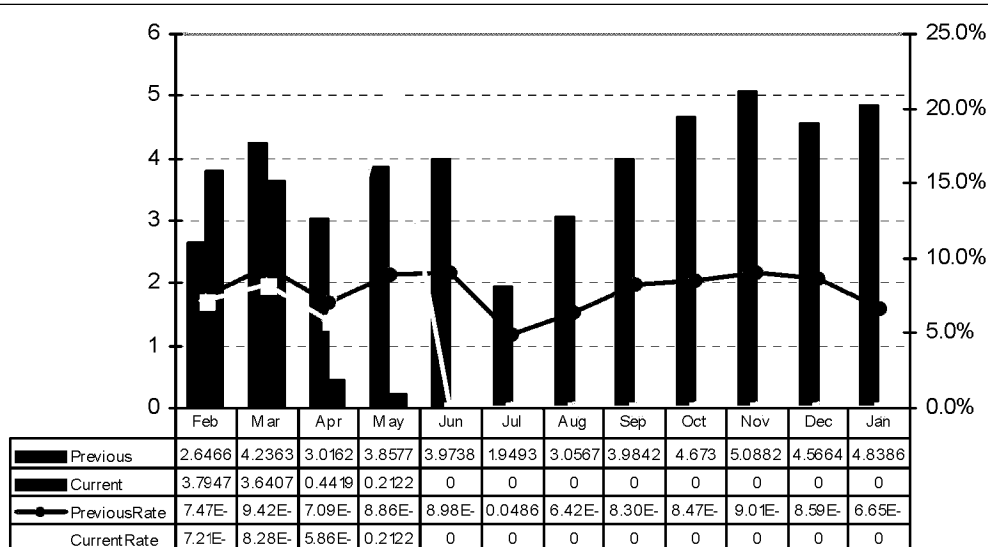
Aurora Originations - Expanded Options

Aurora Risk Review

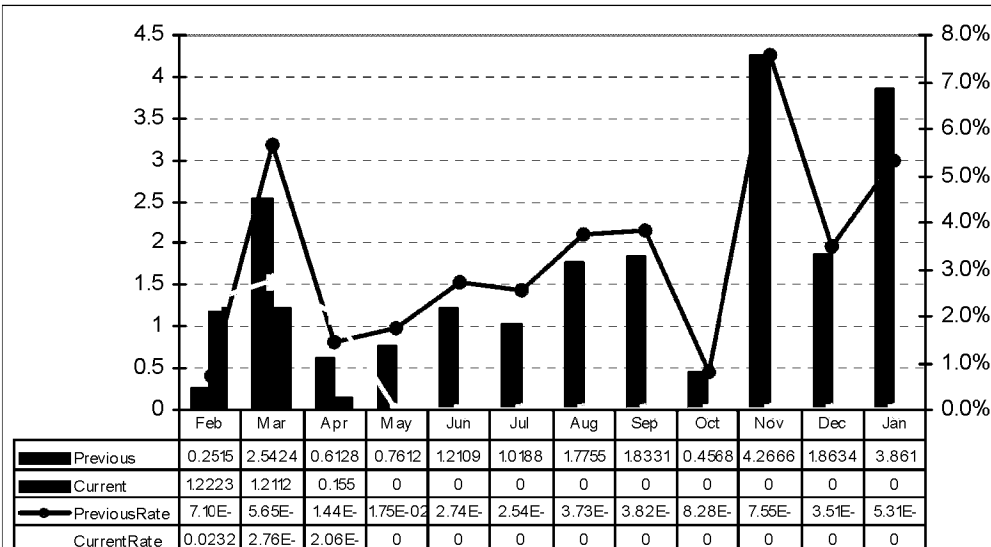
Original Single Family - Expanded Options



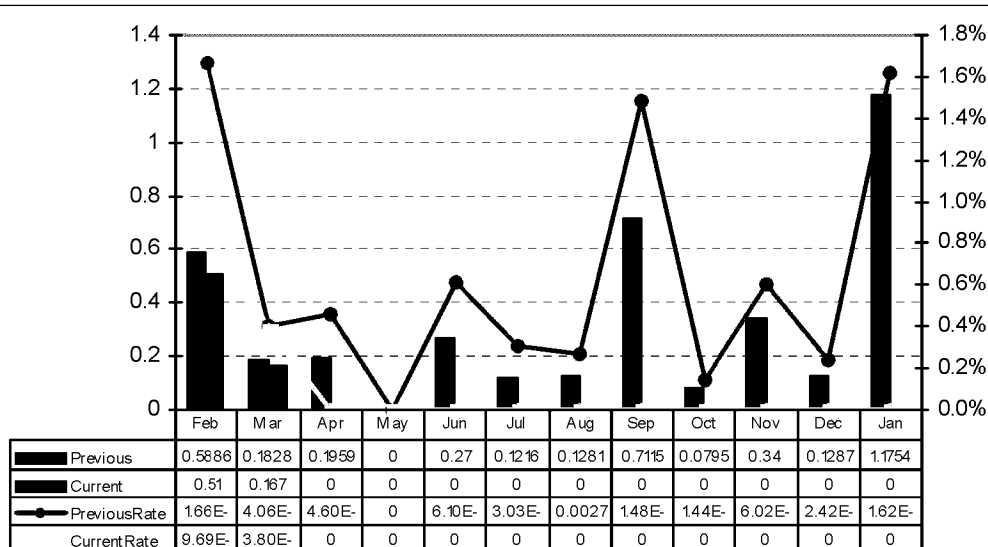
Original Condo - Expanded Options



Original Multifamily - Expanded Options



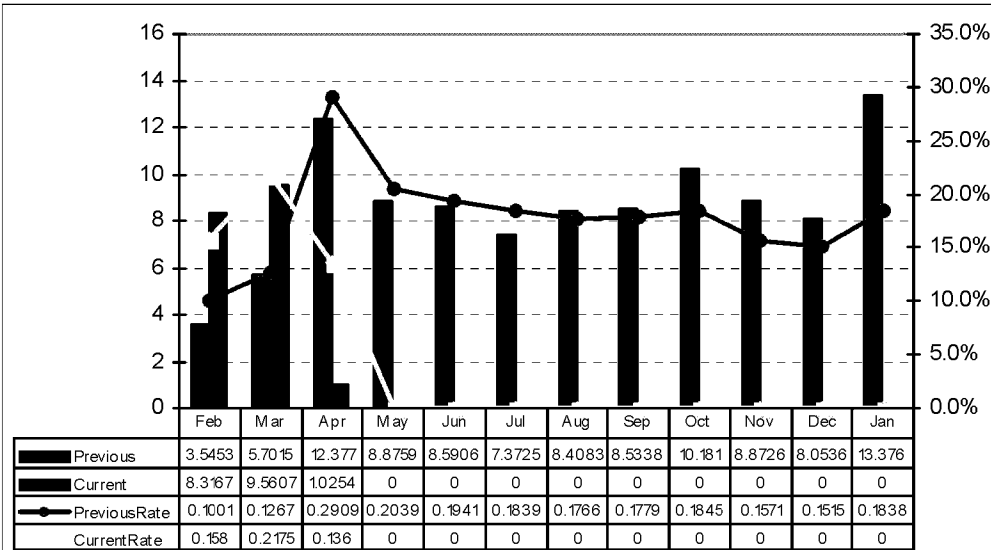
Original 2nd Homes - Expanded Options



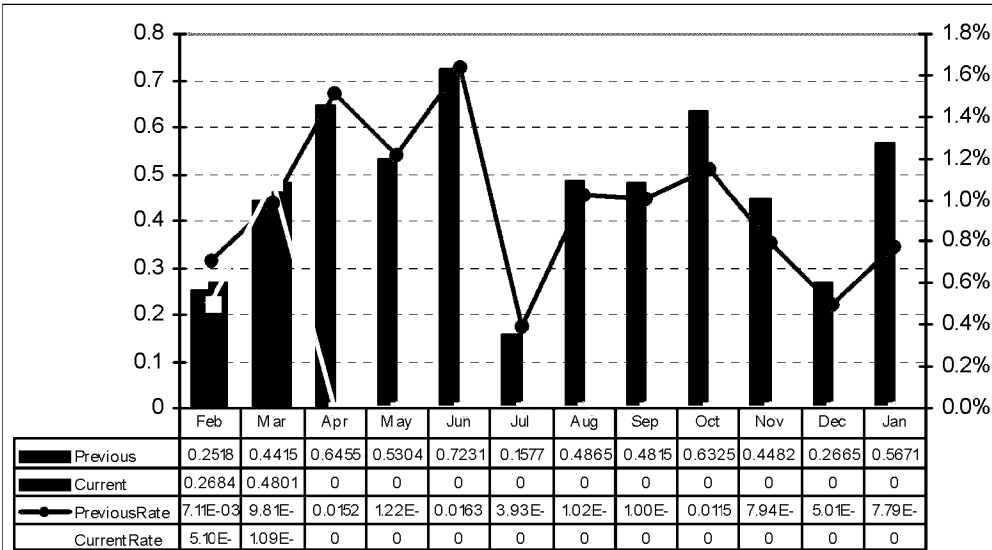
Aurora Originations - Expanded Options

Aurora Risk Review

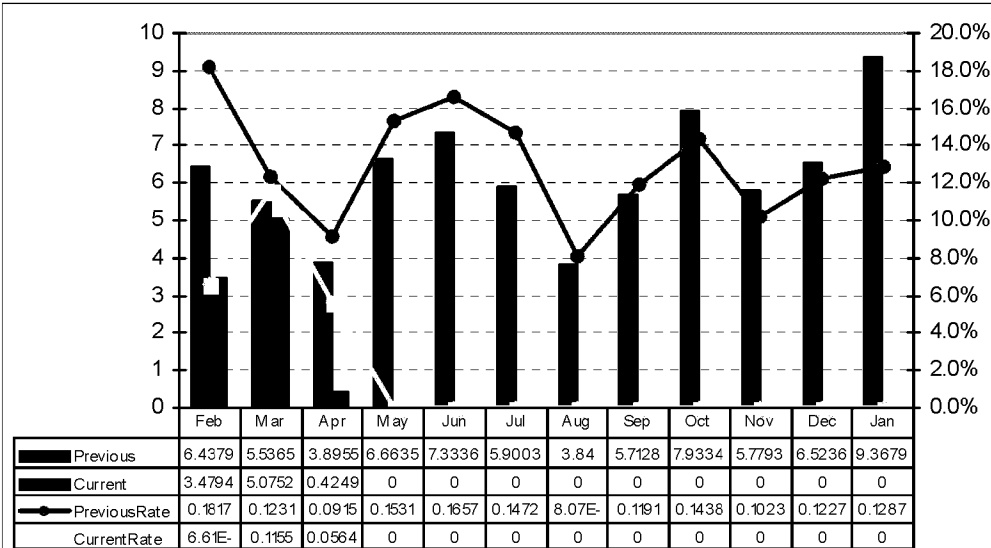
Original 40 Year - Expanded Options



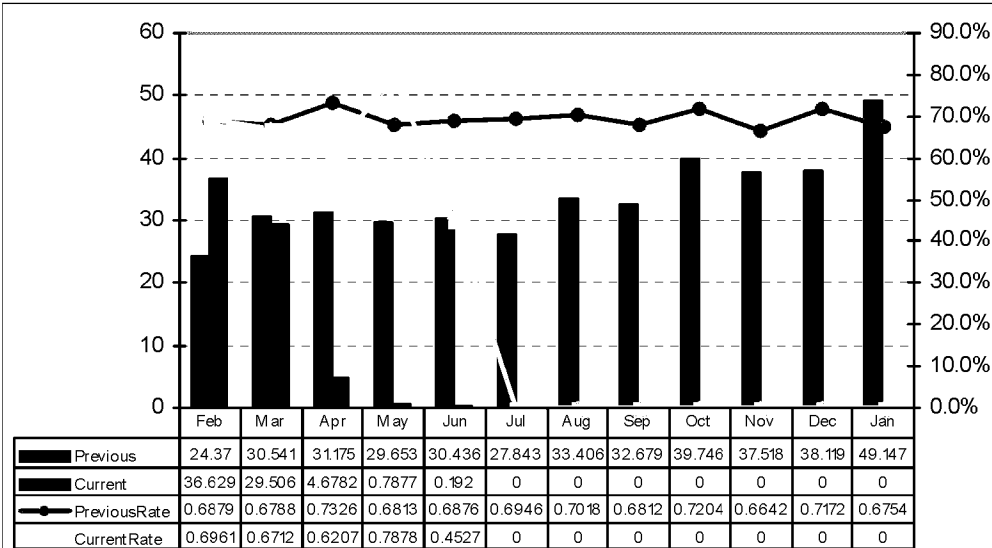
Original 15 and 20 Year - Expanded Options



Original CA - Expanded Options

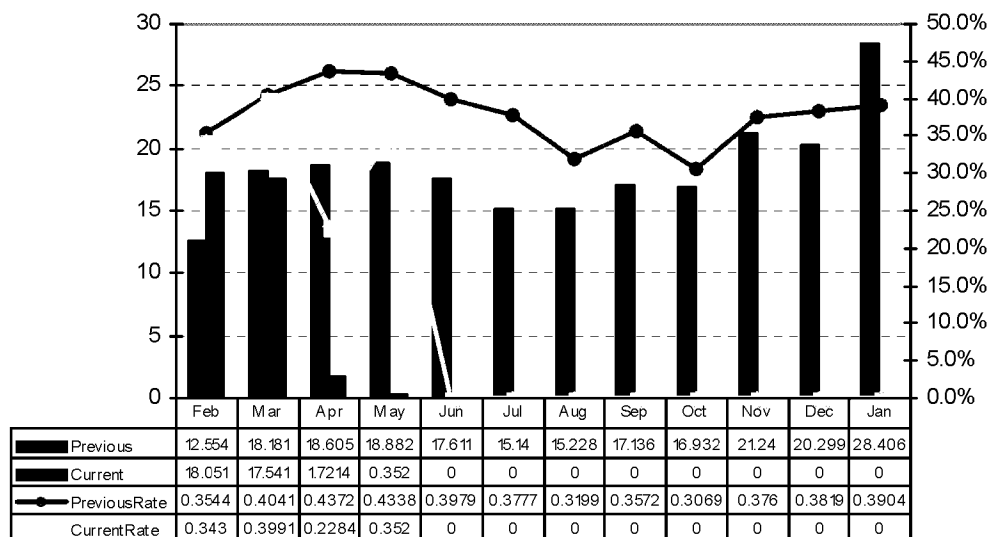


Original with Prepayment Penalty - Expanded Options

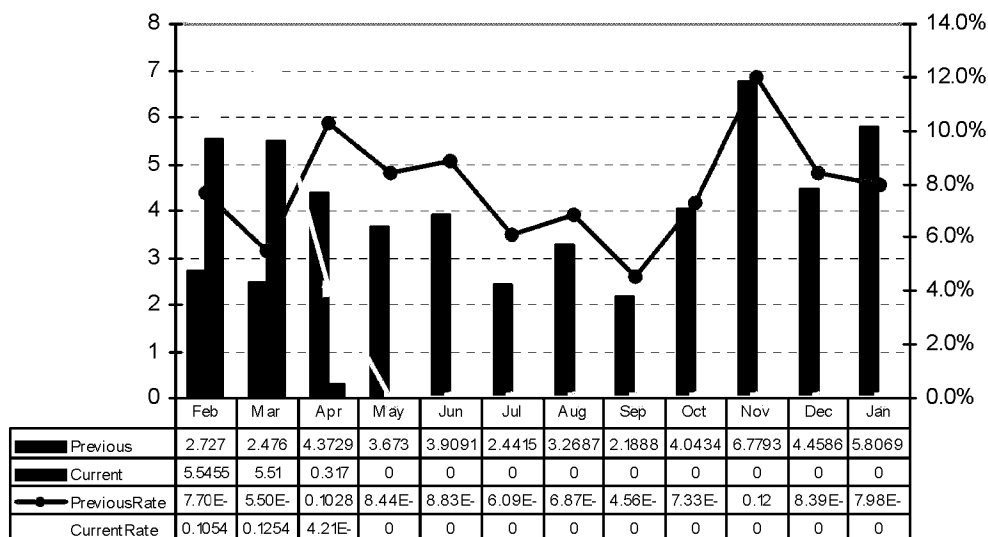


Aurora Originations - Expanded Options

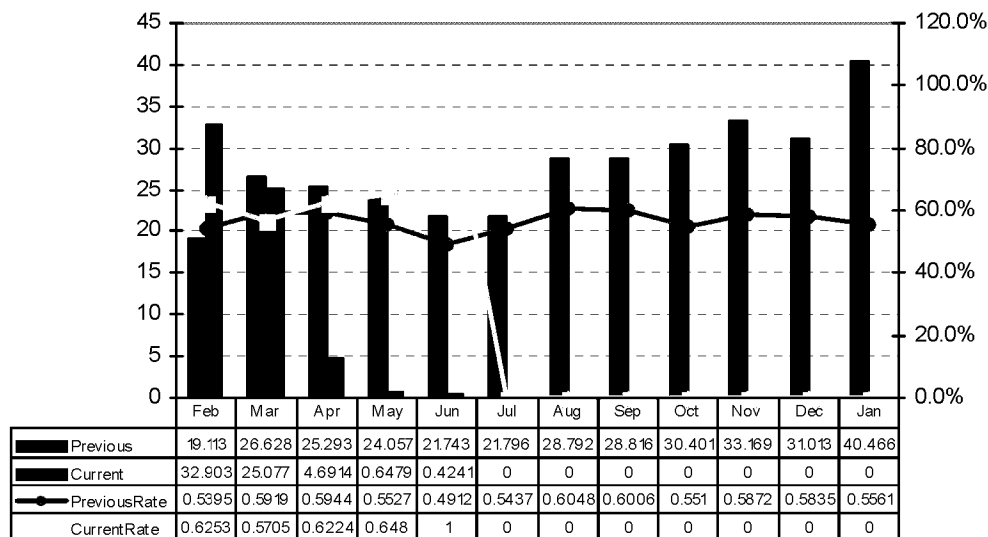
Original FICO < 620 - Expanded Options



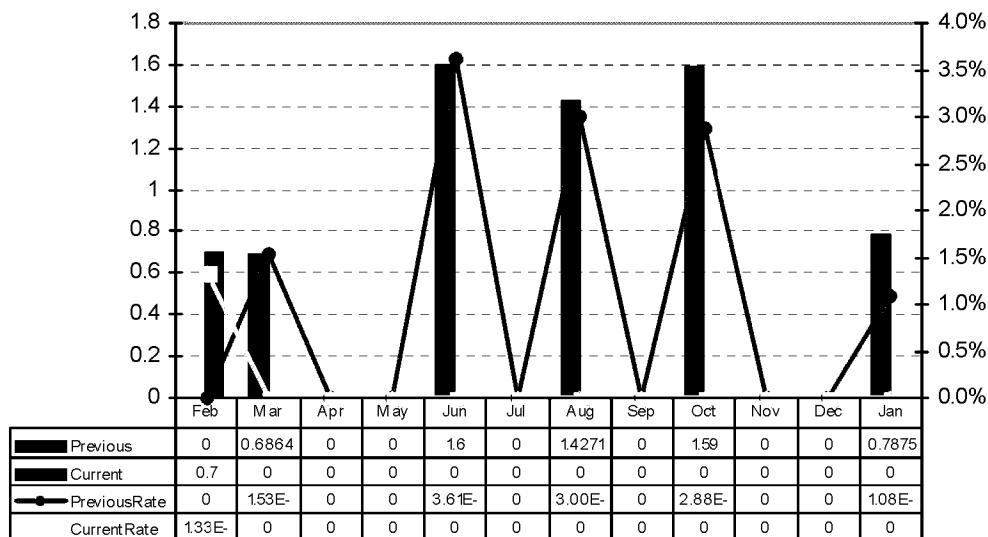
Original DTI > 50 - Expanded Options



Original CLTV > 95 - Expanded Options

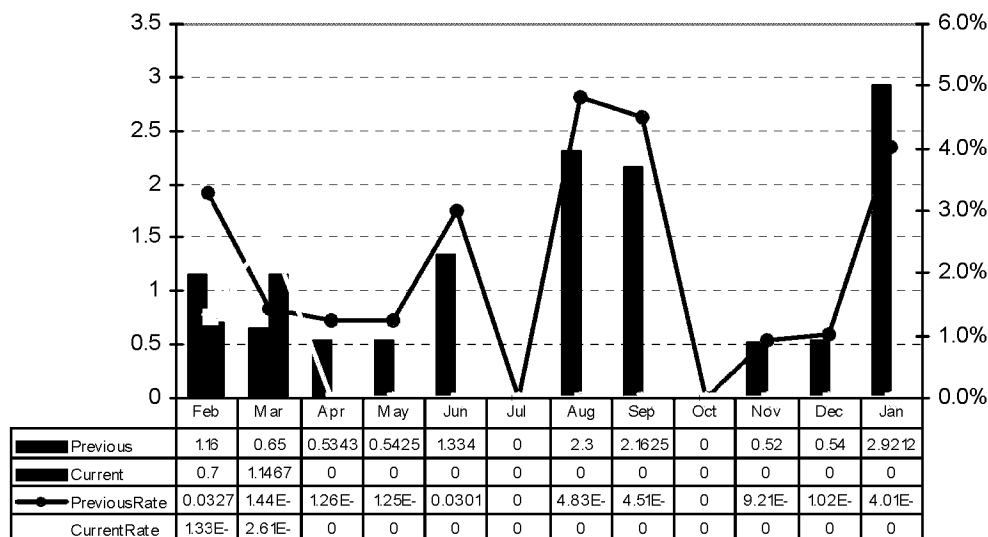


Original with Amounts > 650K - Expanded Options

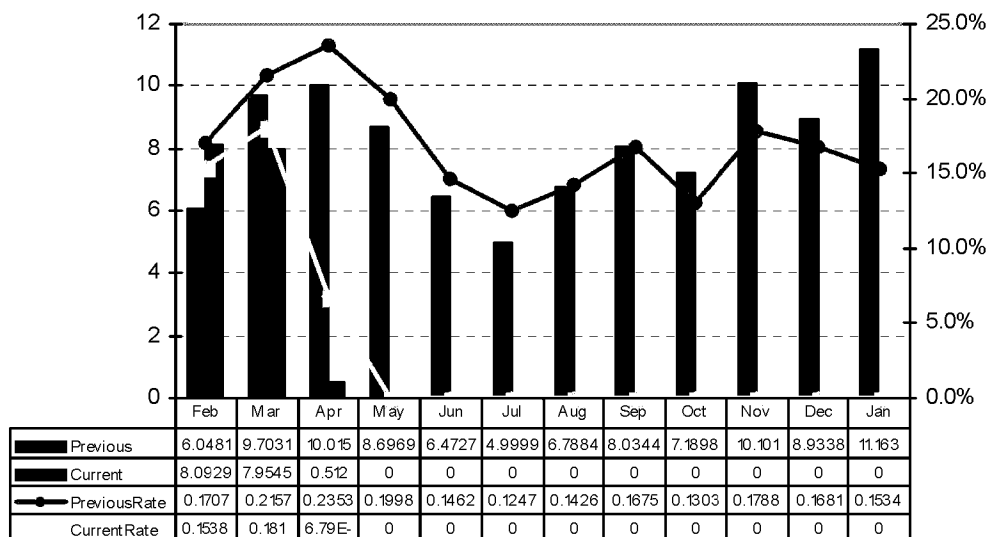


Aurora Originations - Expanded Options

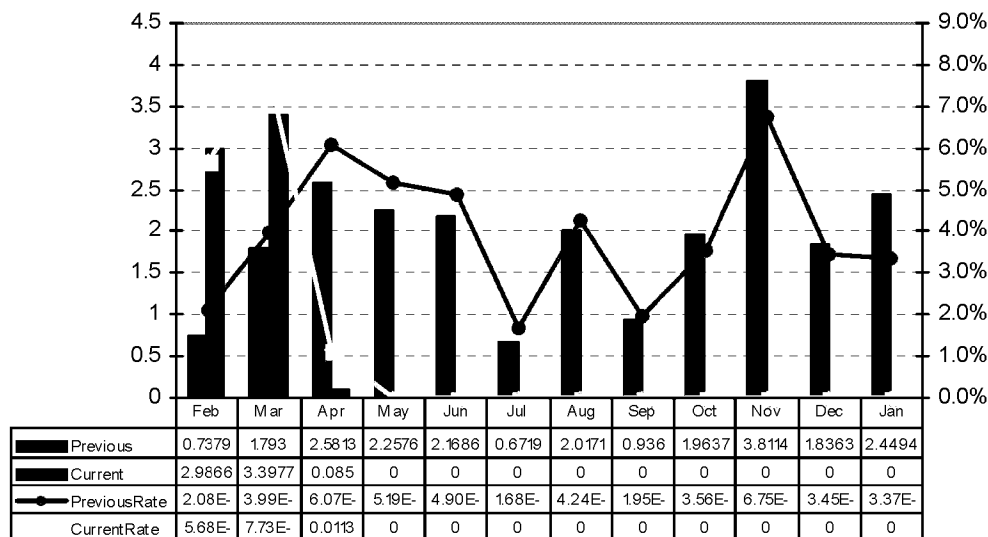
Original FICO < 620 and Amount >500K - Expanded Options



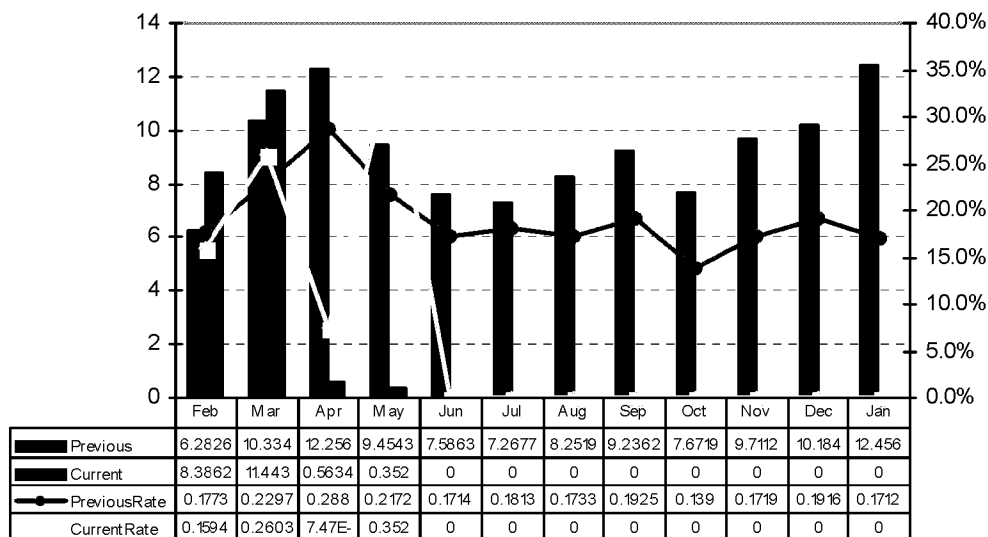
Original FICO < 620 and CLTV > 95 - Expanded Options



Original FICO < 620 and DTI > 50 - Expanded Options



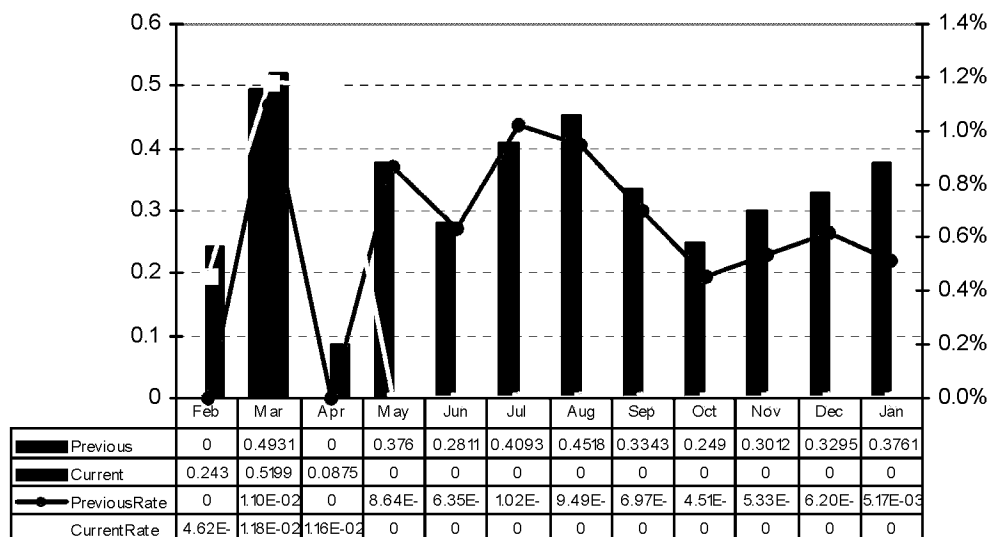
Original FICO < 620 and Purchase - Expanded Options



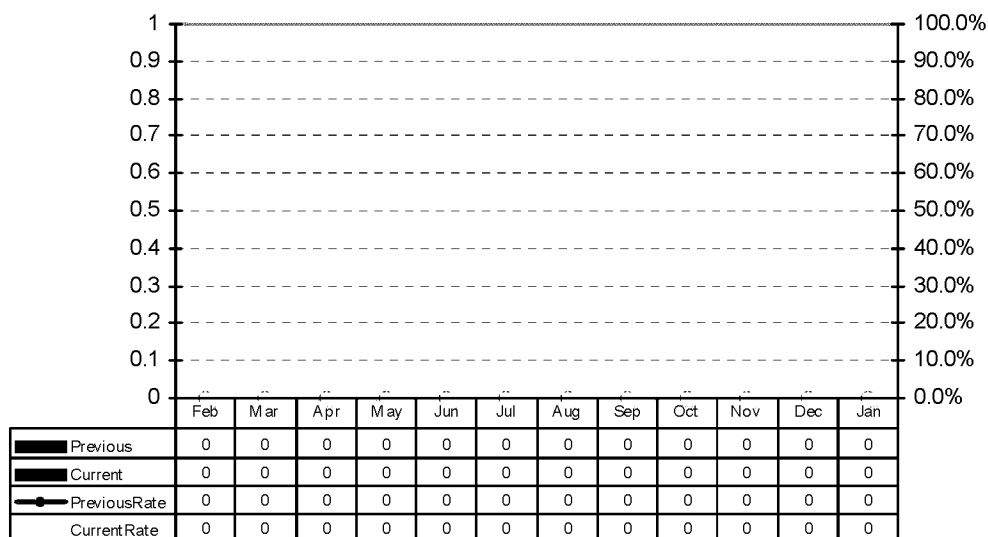
Aurora Originations - Expanded Options

Aurora Risk Review

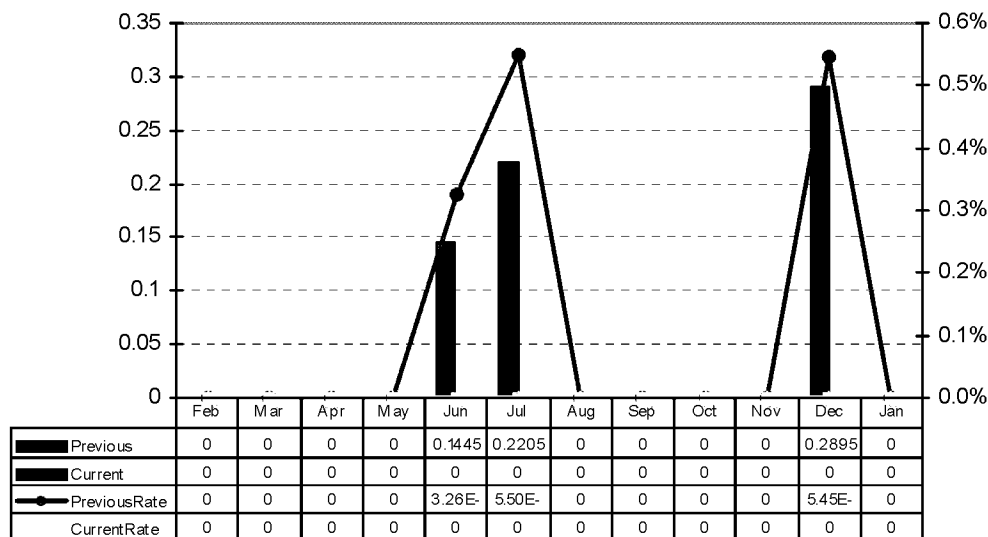
Original Non-Owner and FICO < 620 - Expanded Options



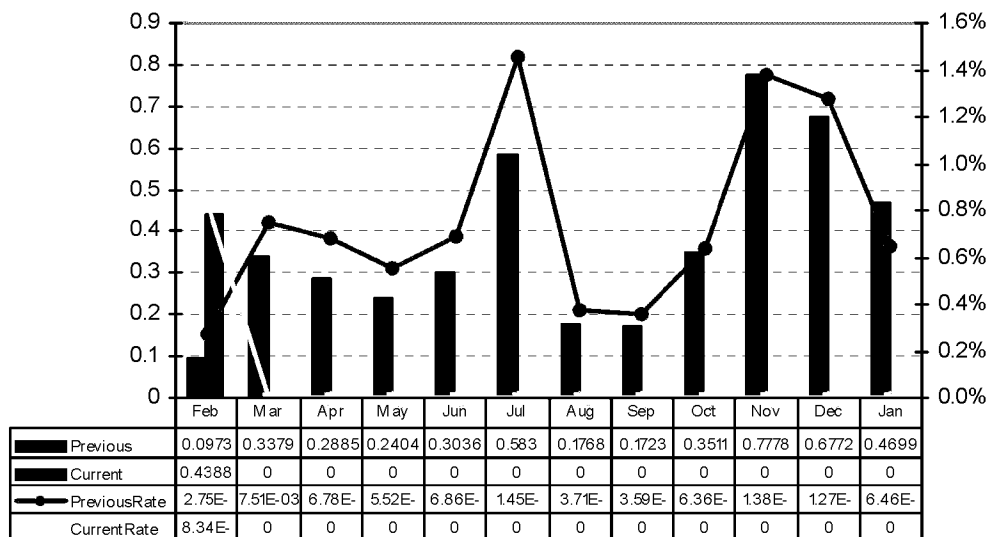
Original Non-Owner and CLTV > 95 - Expanded Options



Original Non-Owner and DTI > 50 - Expanded Options



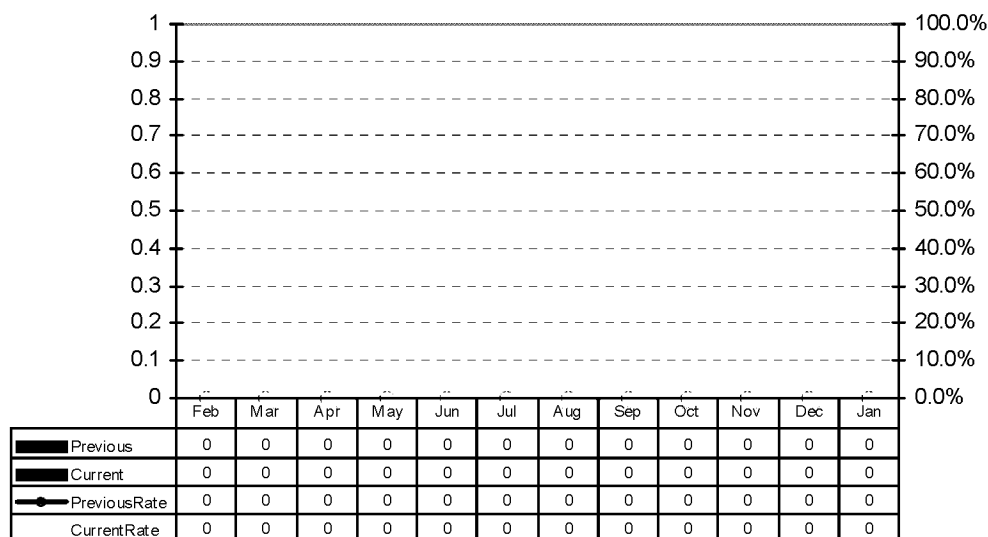
Original Non-Owner and Purchase - Expanded Options



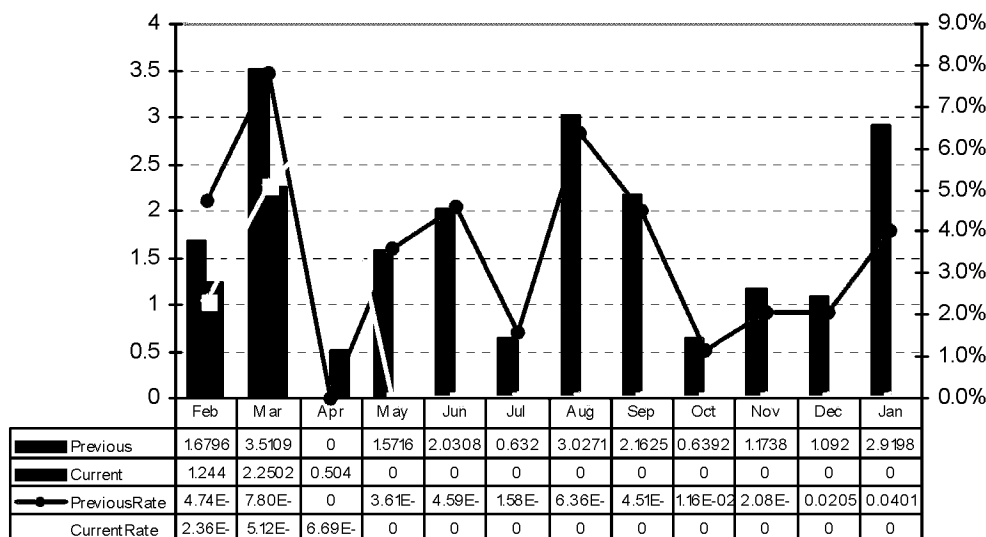
Aurora Originations - Expanded Options

Aurora Risk Review

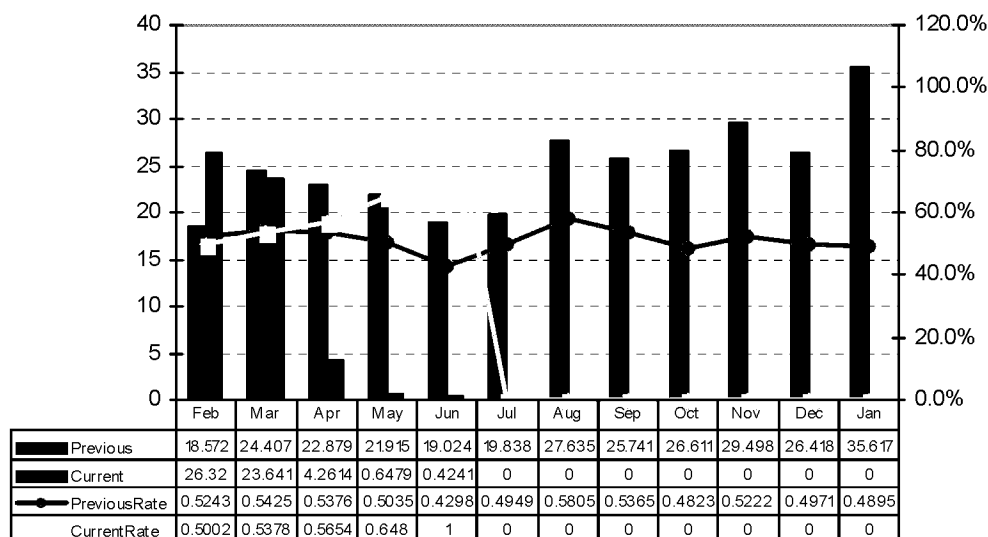
Original Non-Owner and Amount > 500K - Expanded Options



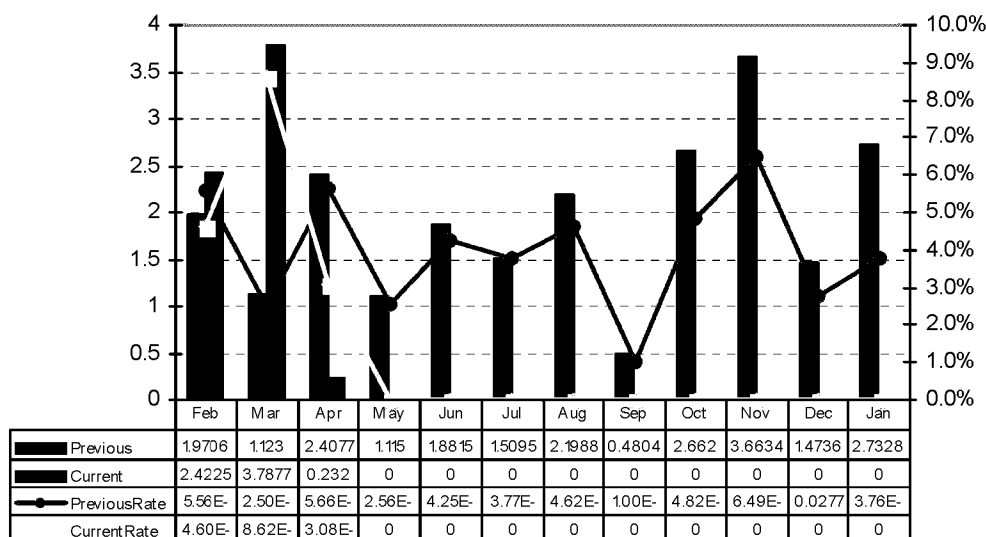
Original Purchase and Amount > 500K - Expanded Options



Original Purchase and CLTV > 95 - Expanded Options



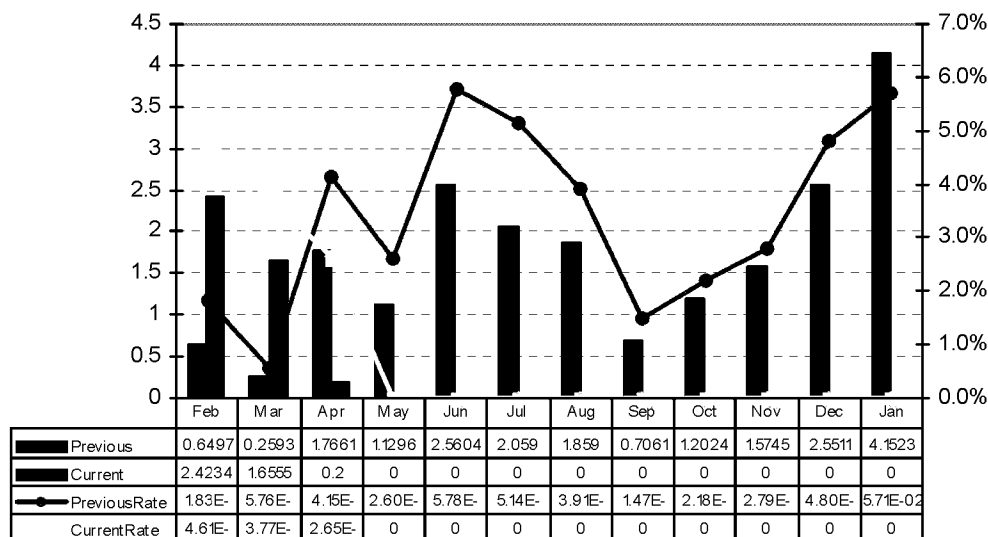
Original Purchase and DTI > 50 - Expanded Options



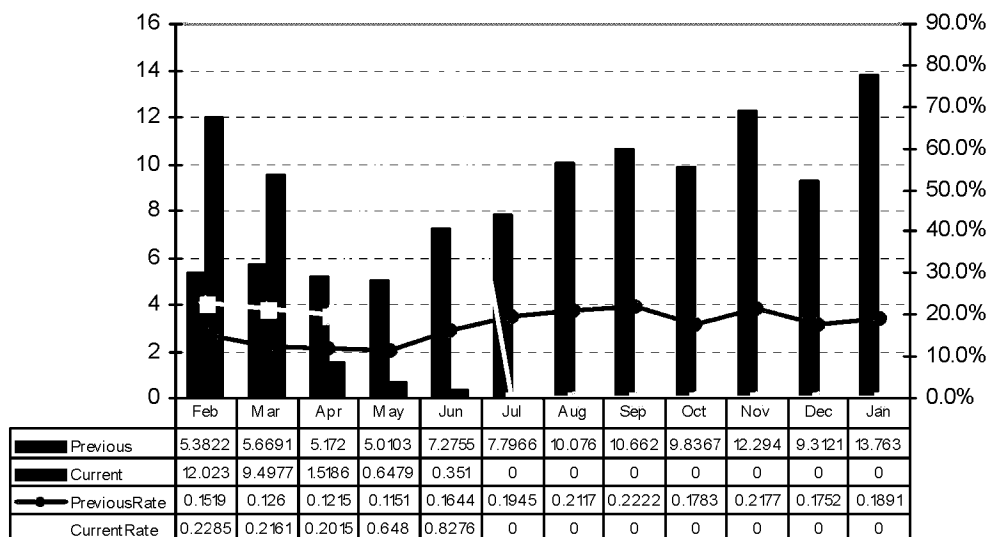
Aurora Originations - Expanded Options

Aurora Risk Review

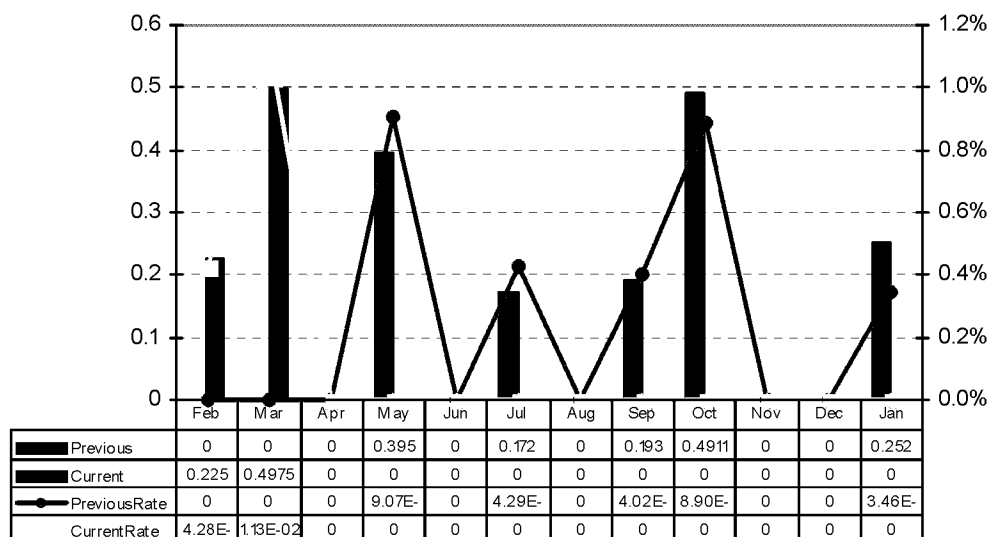
Original Stated Doc and FICO < 620 - Expanded Options



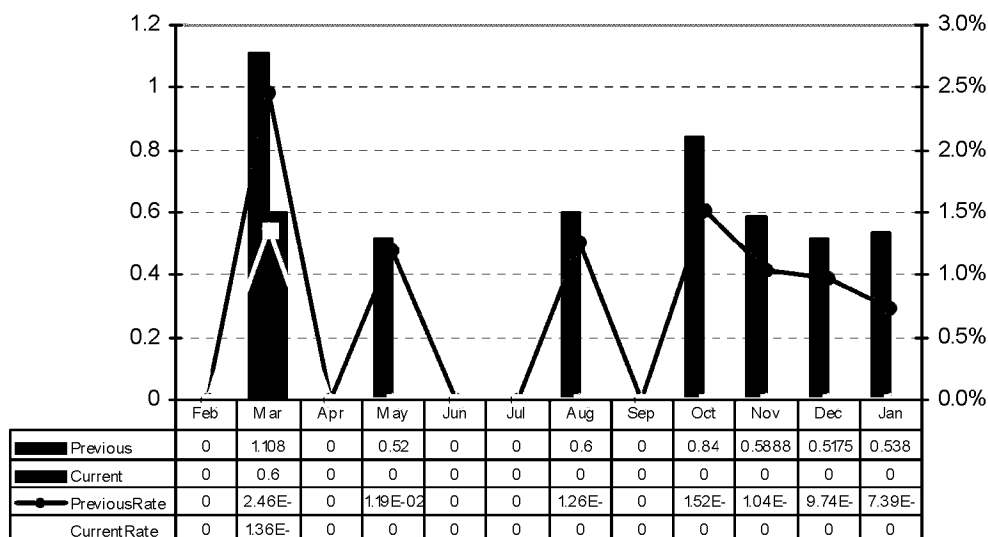
Original Stated Doc and CLTV > 95 - Expanded Options



Original Stated Doc and DTI > 50 - Expanded Options



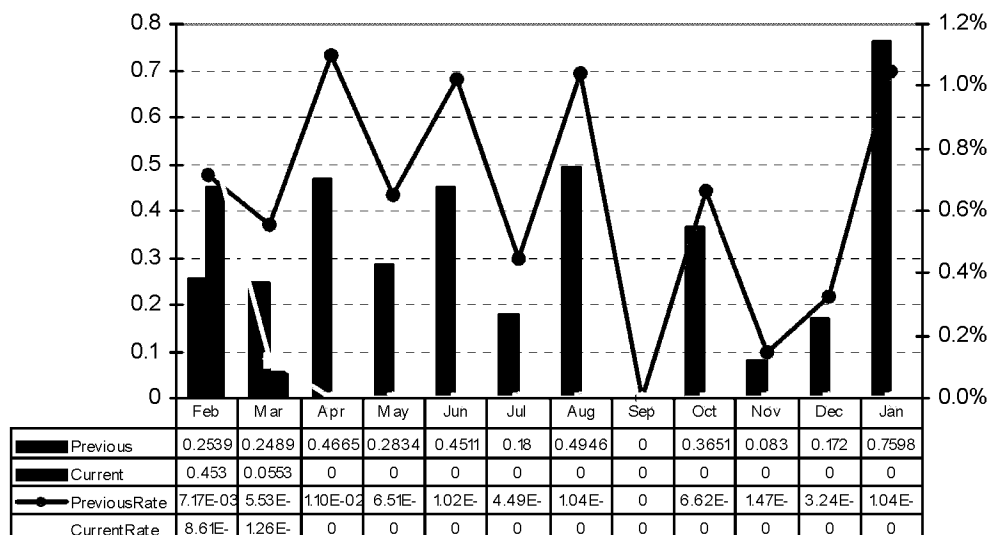
Original Stated Doc and Amount > 500K - Expanded Options



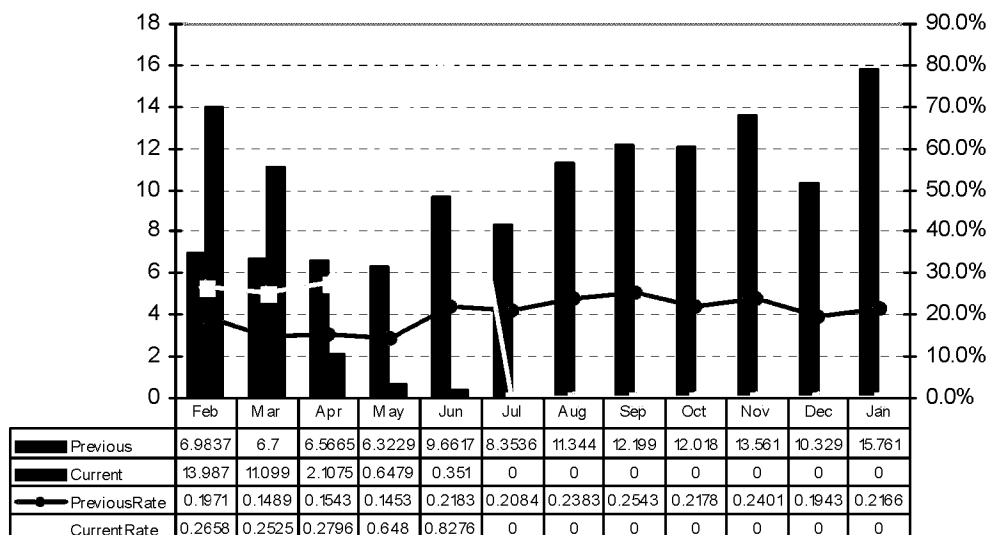
Aurora Originations - Expanded Options

Aurora Risk Review

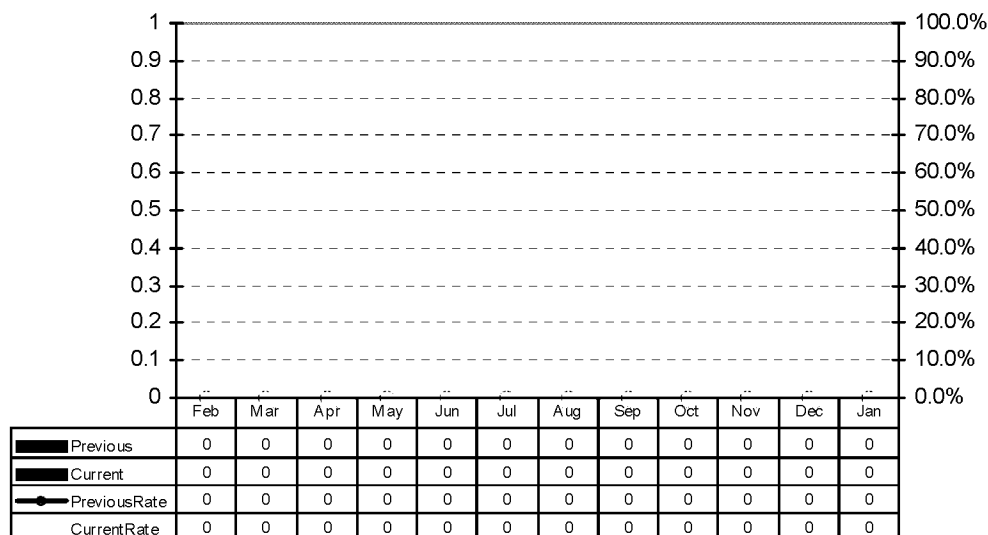
Original Stated Doc and Non-Owner - Expanded Options



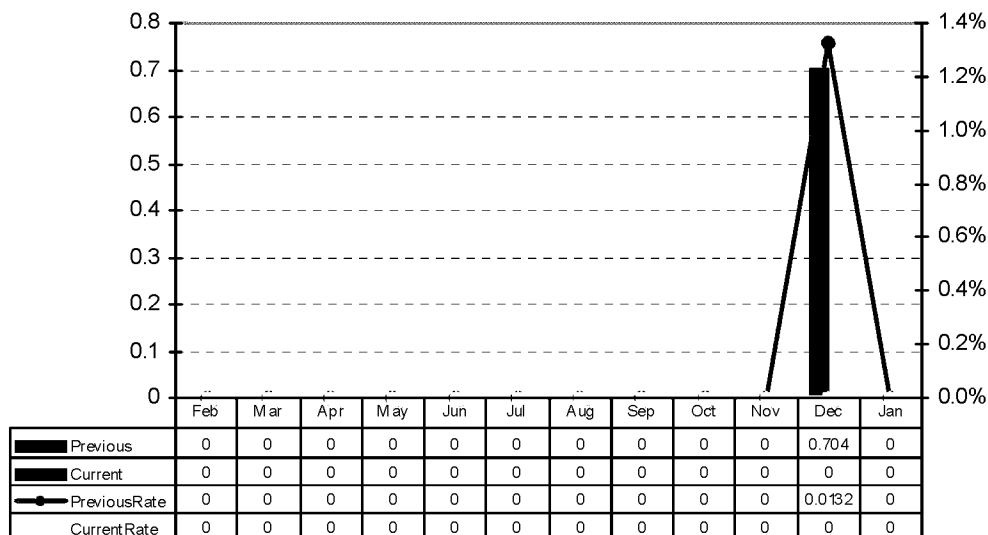
Original Stated Doc and Purchase - Expanded Options



Original Stated-States Doc and Non-Owner - Expanded Options

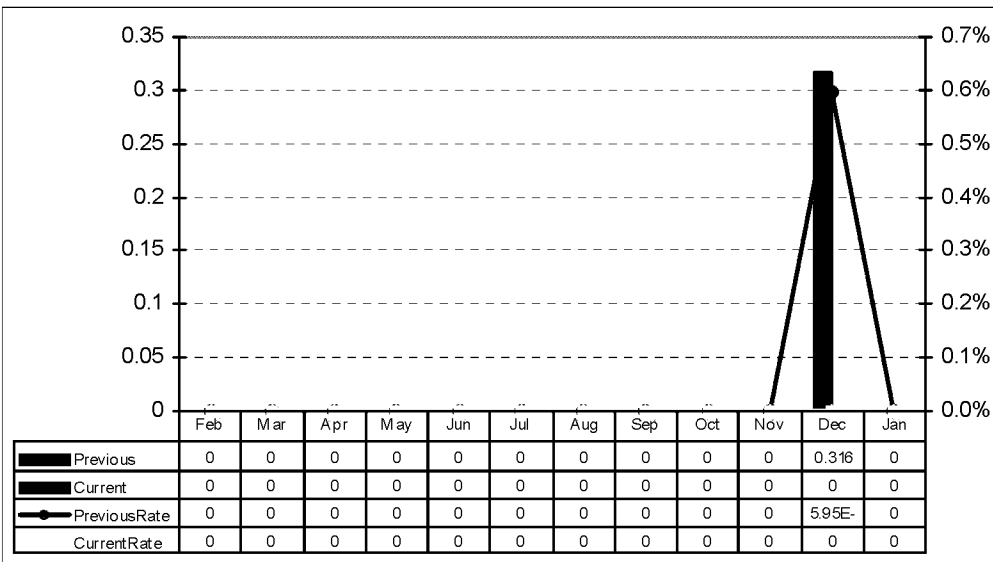


Original Stated-States Doc and Purchase - Expanded Options

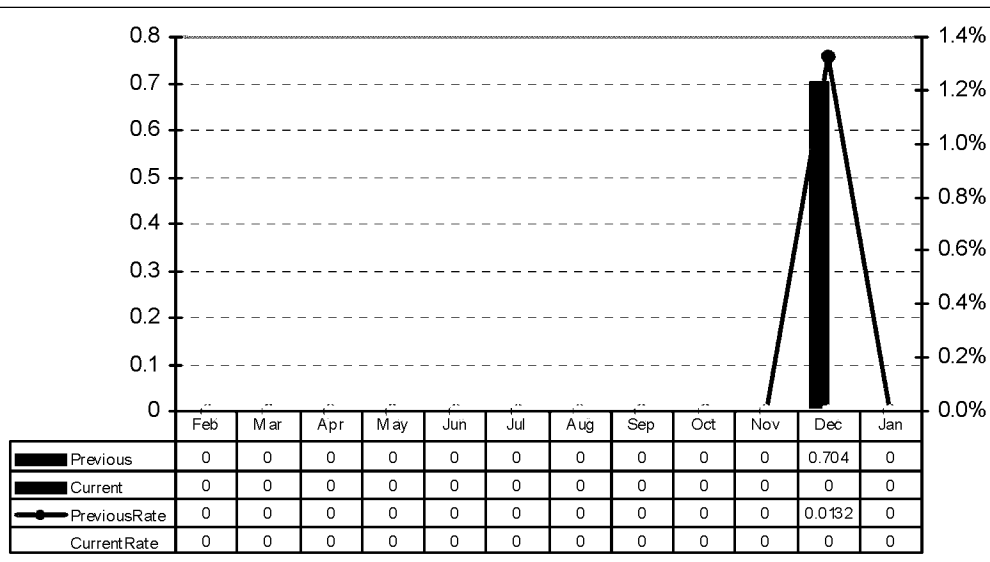


Aurora Originations - Expanded Options

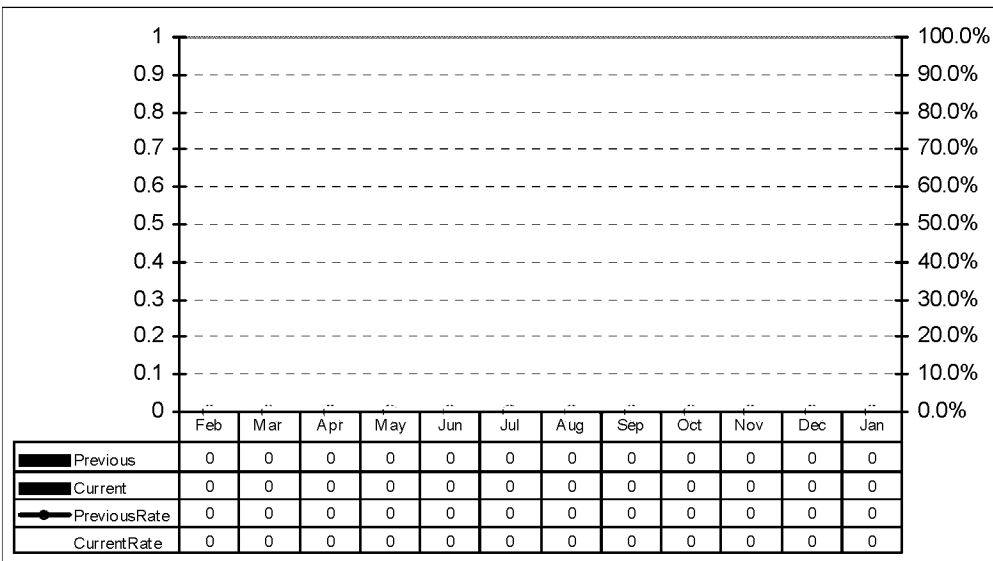
Original Stated-States Doc and FICO < 660 - Expanded Options



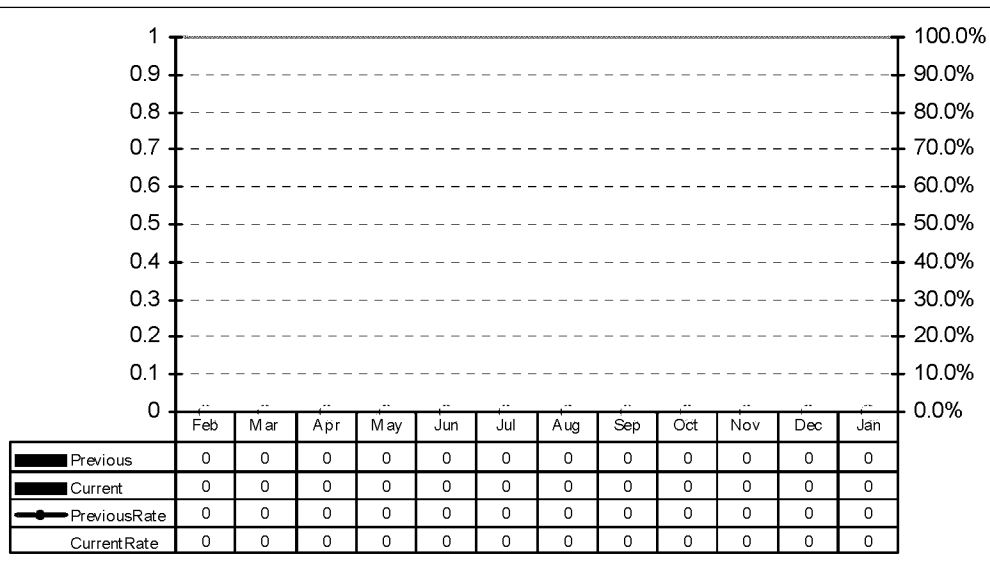
Original Stated-States Doc and CLTV > 95 - Expanded Options



Original Stated-States Doc and DTI > 50 - Expanded Options

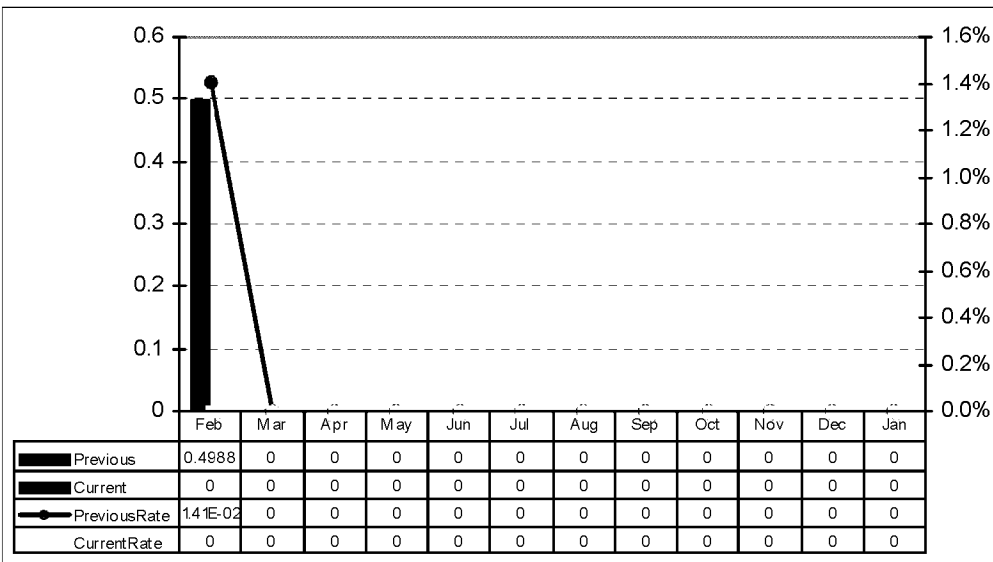


Original Stated-States Doc and Amount > 650K - Expanded Options

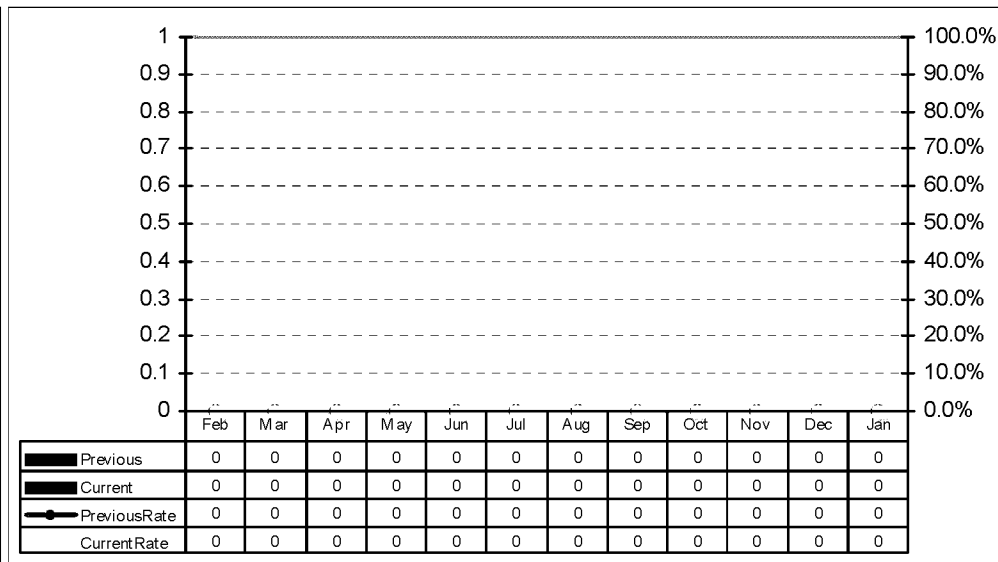


Aurora Originations - Expanded Options

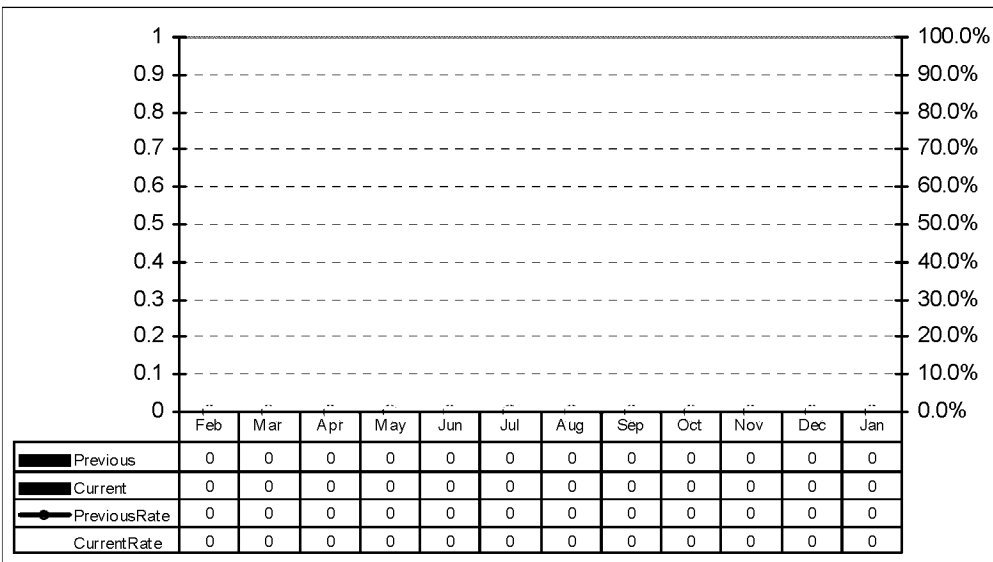
Original No Doc Doc and FICO < 640 - Expanded Options



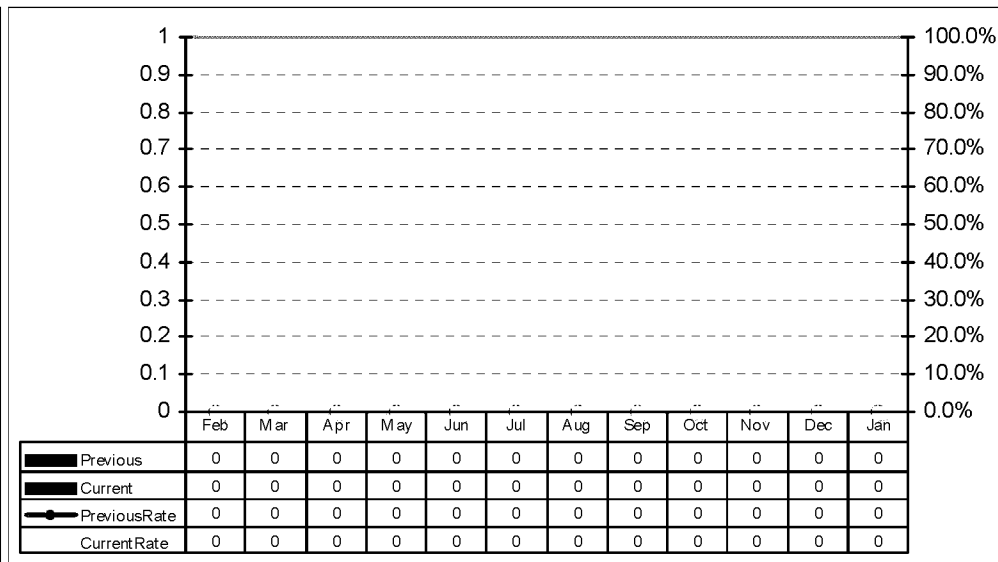
Original No Doc Doc and CLTV > 95 - Expanded Options



Original No Doc Doc and DTI > 50 - Expanded Options

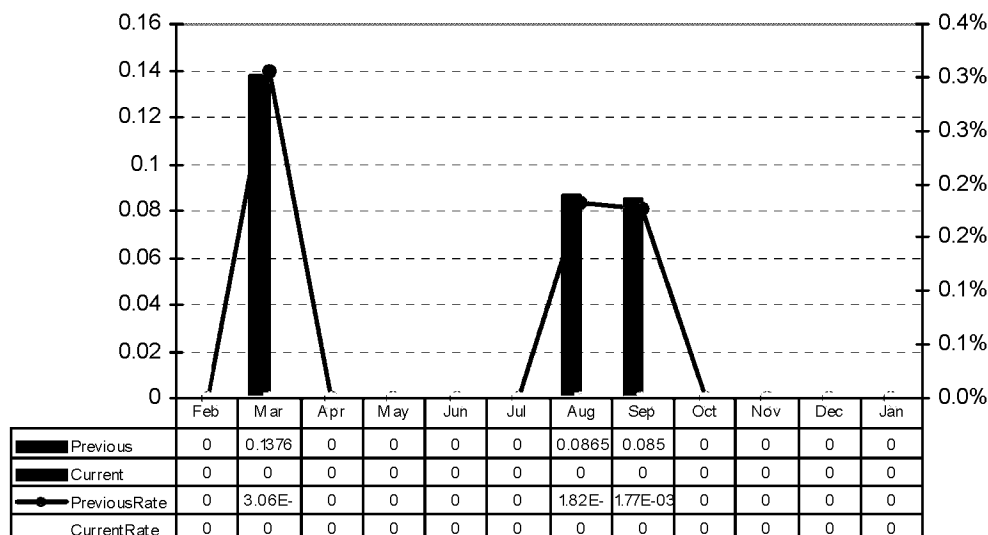


Original No Doc Doc and Amount > 650K - Expanded Options

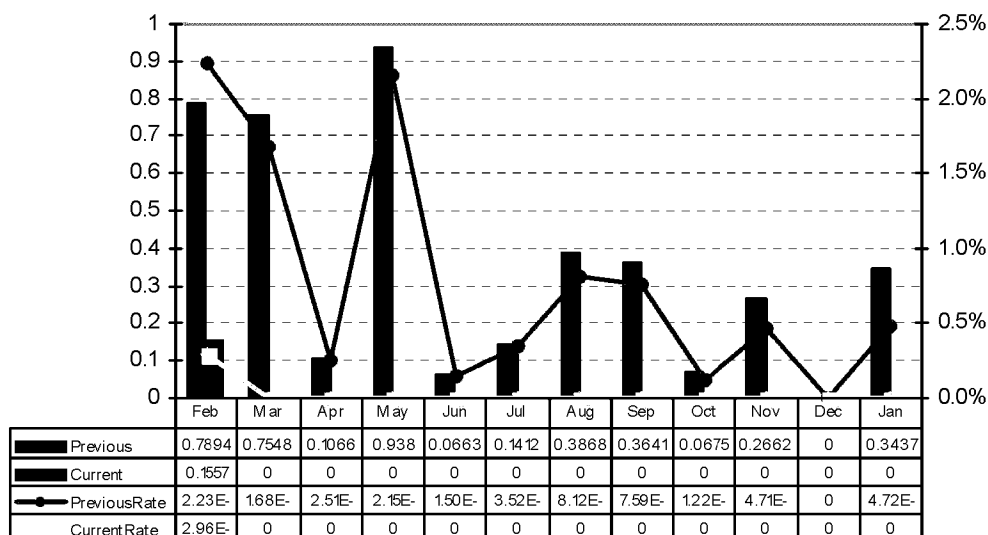


Aurora Originations - Expanded Options

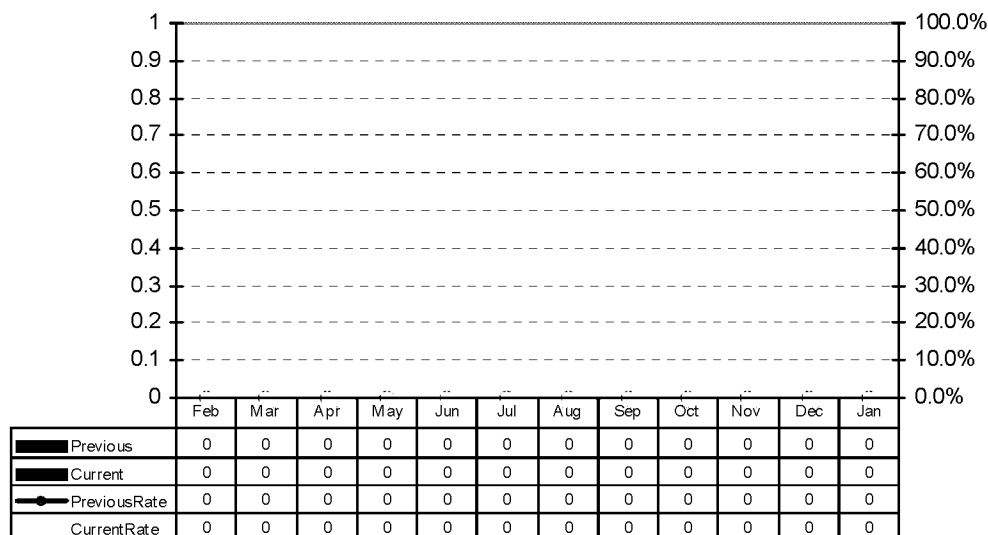
Original No Doc Doc and Non-Owner - Expanded Options



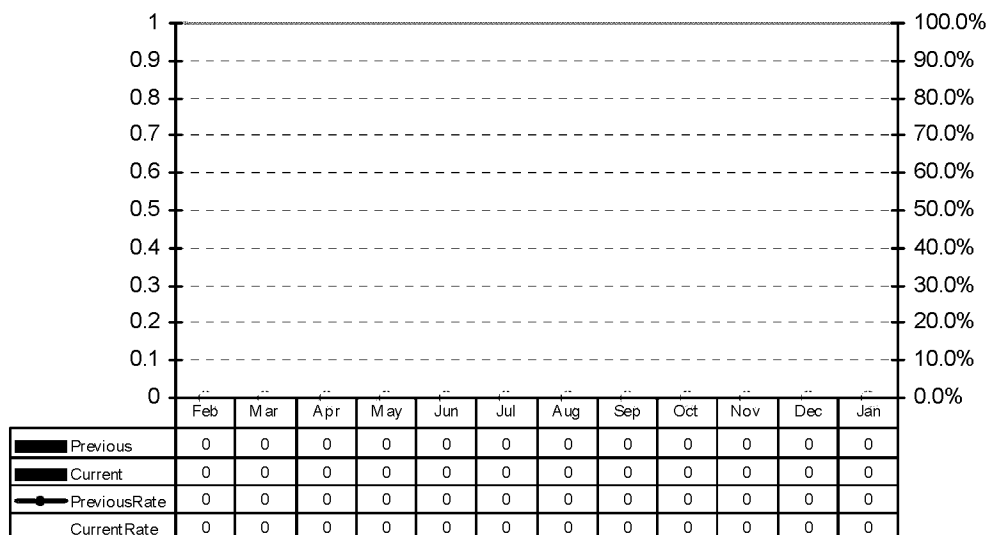
Original No Doc Doc and Purchase - Expanded Options



Original No Ratio Doc and Non-Owner - Expanded Options

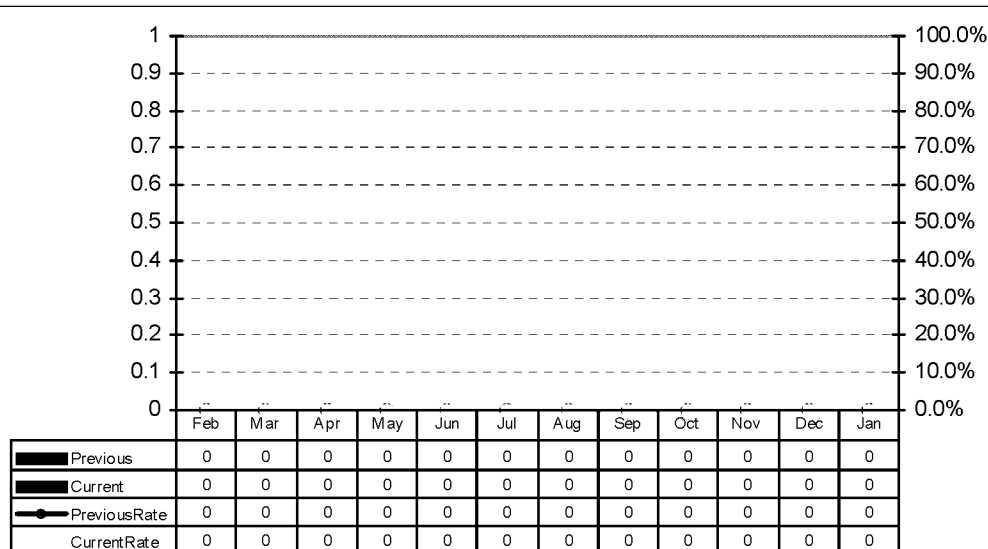


Original No Ratio Doc and Purchase - Expanded Options

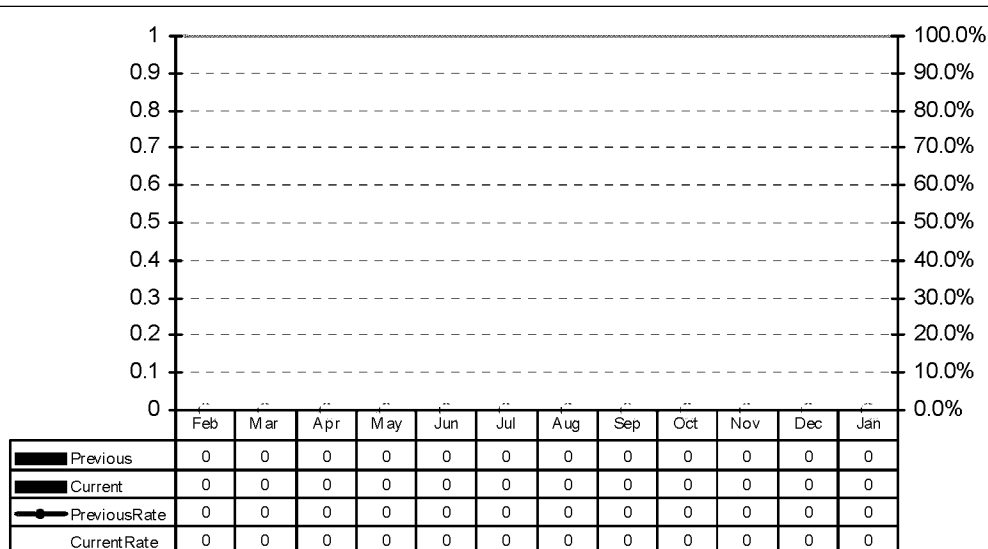


Aurora Originations - Expanded Options

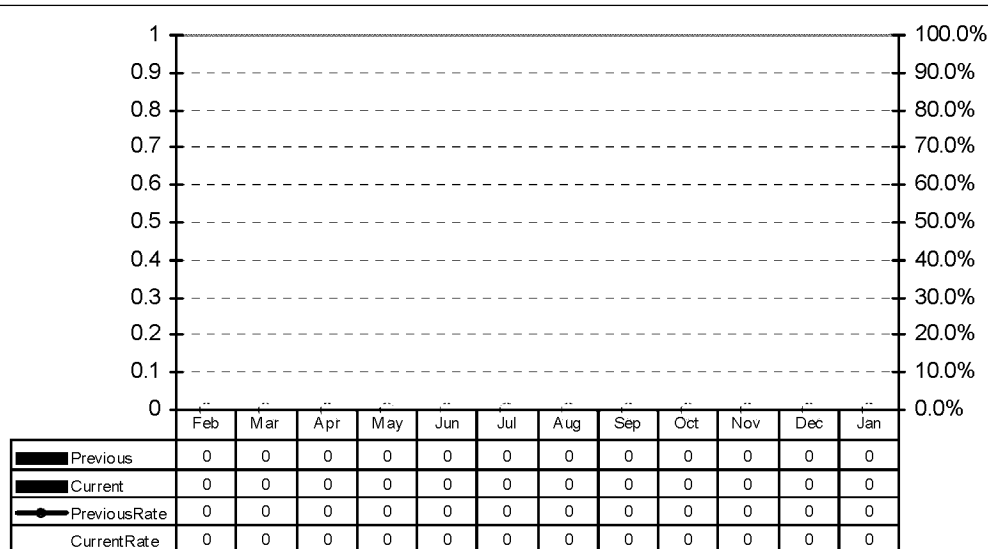
Original No Ratio Doc and FICO < 640 - Expanded Options



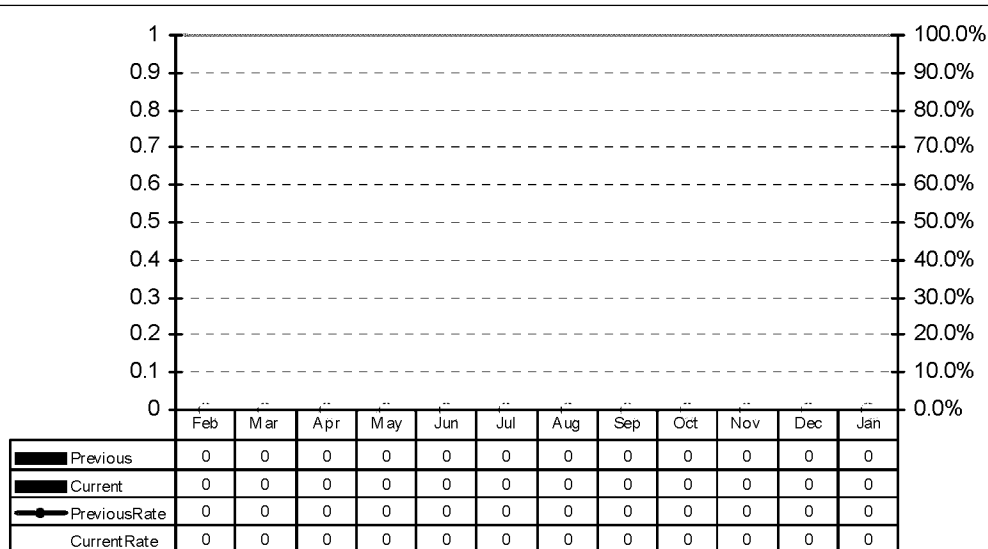
Original No Ratio Doc and CLTV > 95 - Expanded Options



Original No Ratio Doc and DTI > 50 - Expanded Options

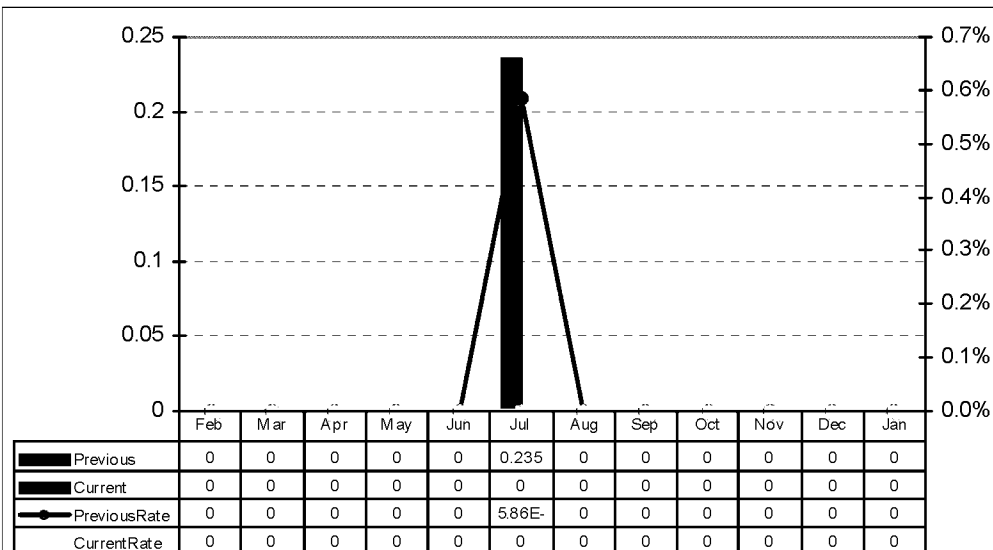


Original No Ratio Doc and Amount > 650K - Expanded Options

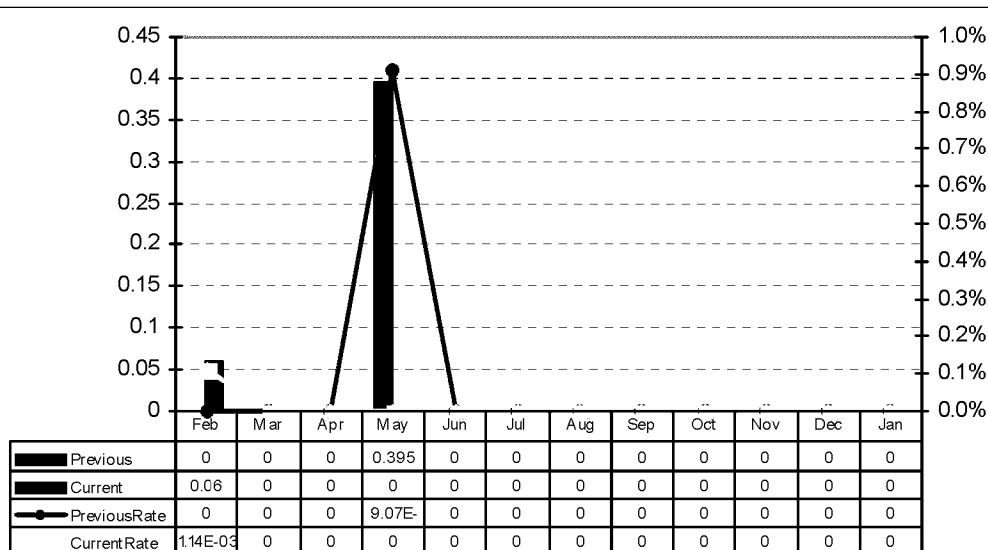


Aurora Originations - Expanded Options

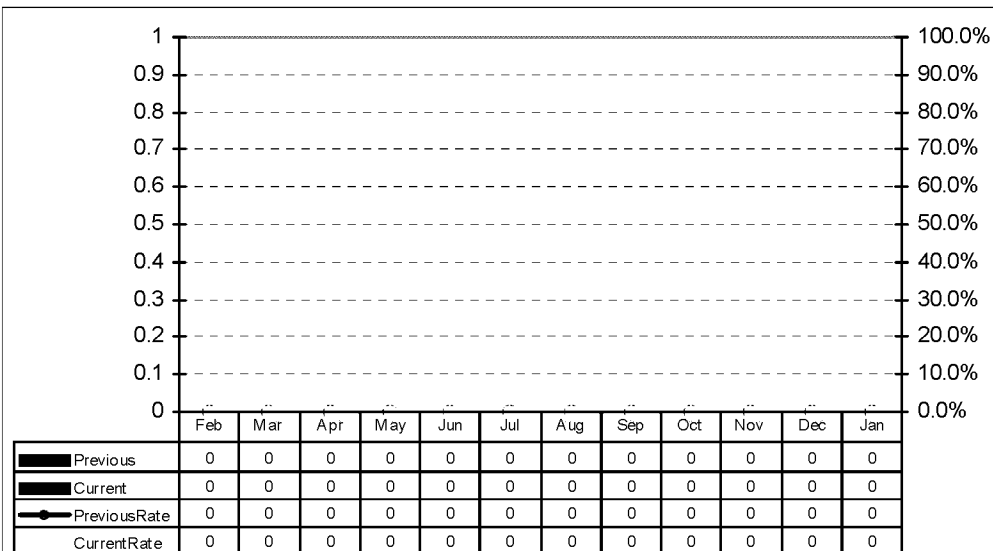
Original Stated, FICO <620 and CLTV > 95 - Expanded Options



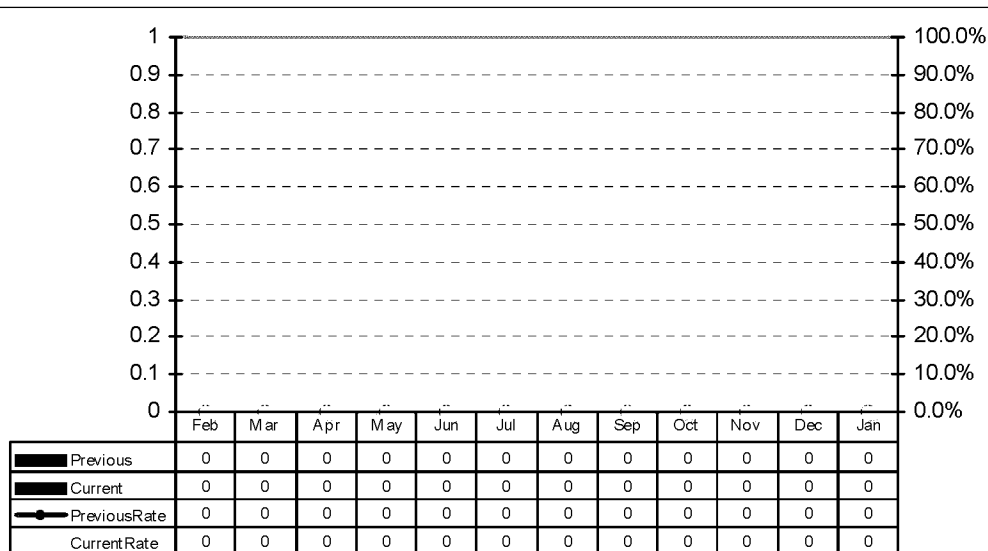
Original Stated, FICO <620 and DTI > 50 - Expanded Options



Original Stated, Non Owner and CLTV > 95 - Expanded Options

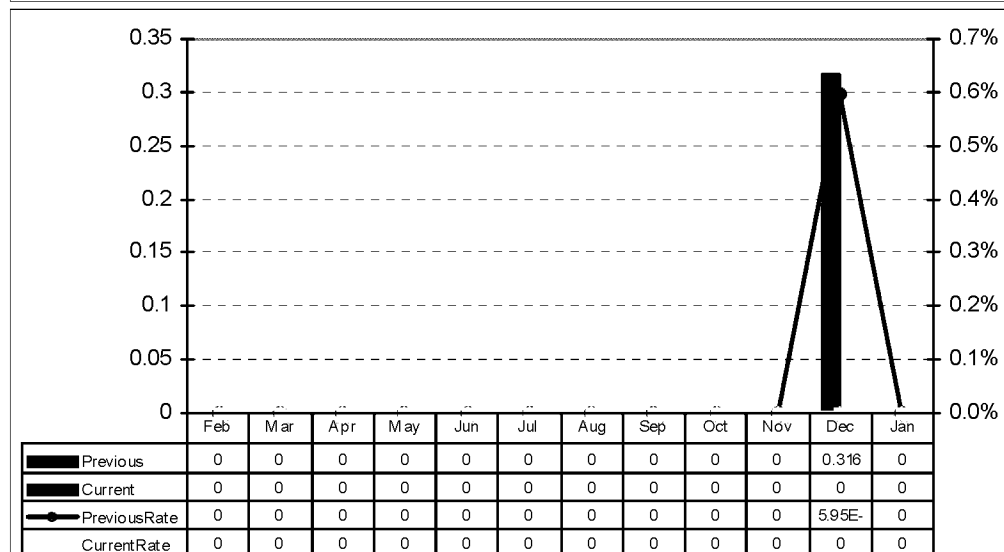


Original Stated, Non Owner and DTI > 50 - Expanded Options

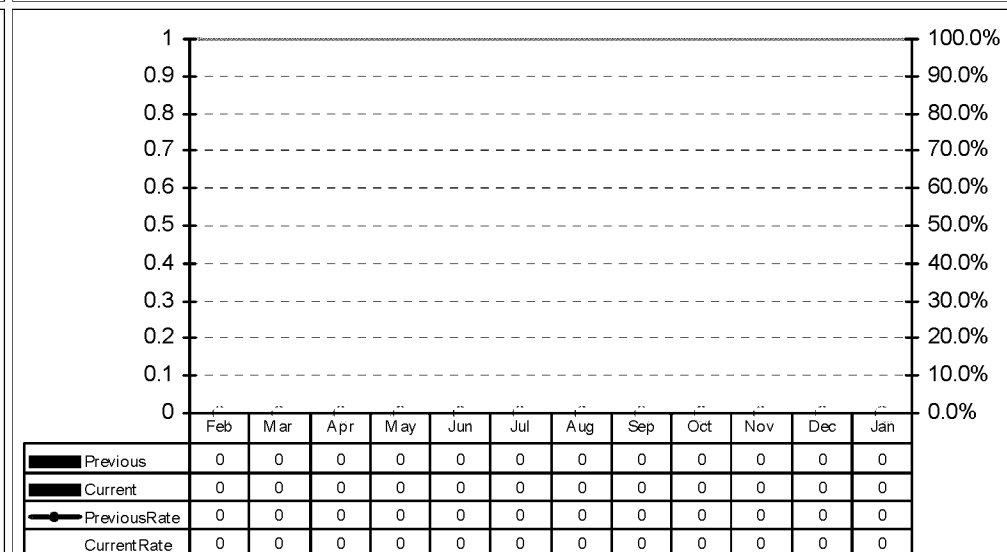


Aurora Originations - Expanded Options

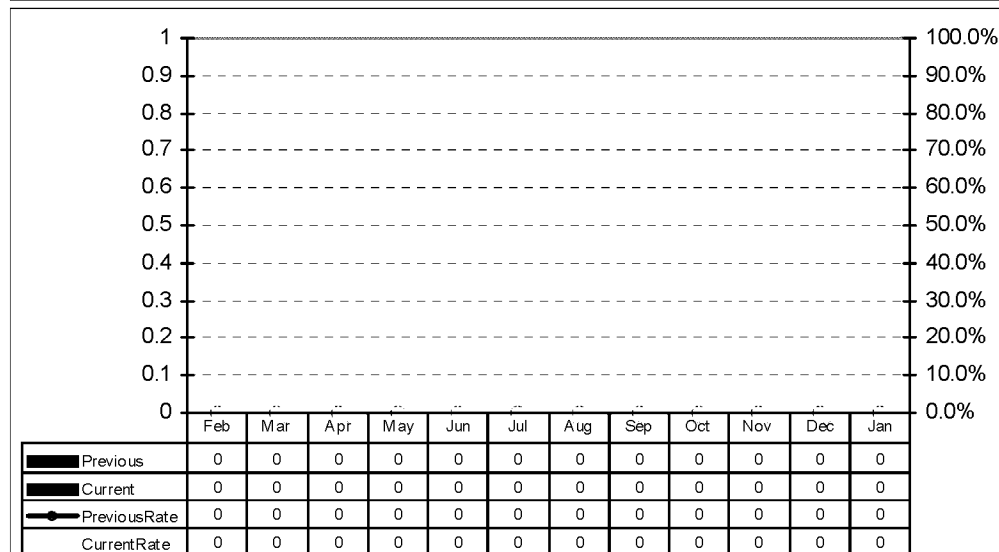
Original Stated-Statement, FICO <660 and CLTV > 95 - Expanded Options



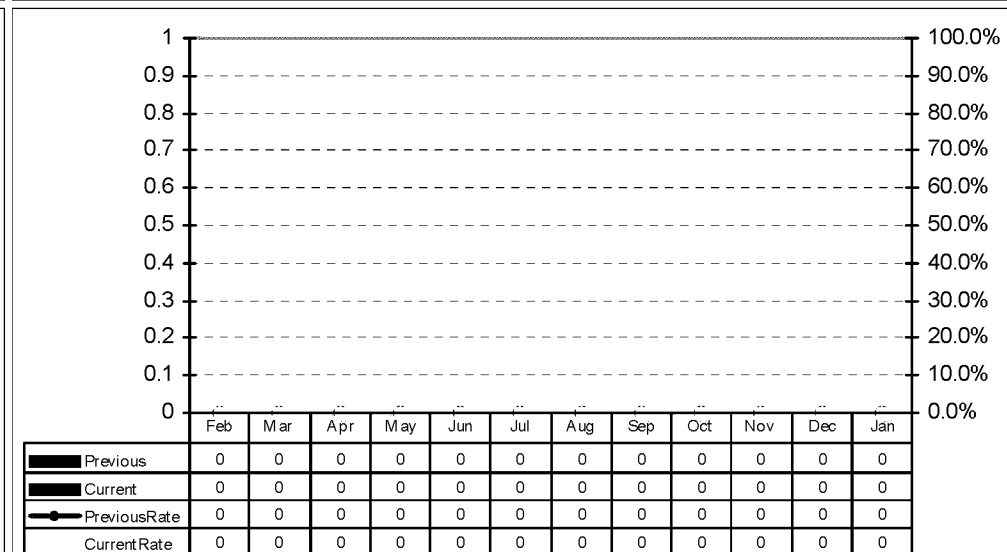
Original Stated-Statement, FICO <660 and DTI > 50 - Expanded Options



Original Stated-Statement, Non Owner and CLTV > 95 - Expanded Options

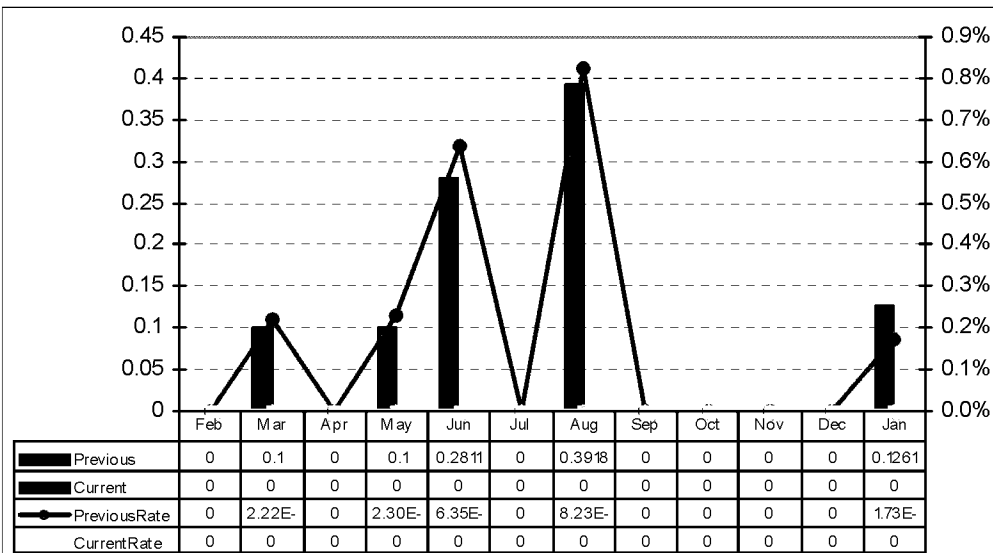


Original Stated-Statement, Non Owner and DTI > 50 - Expanded Options

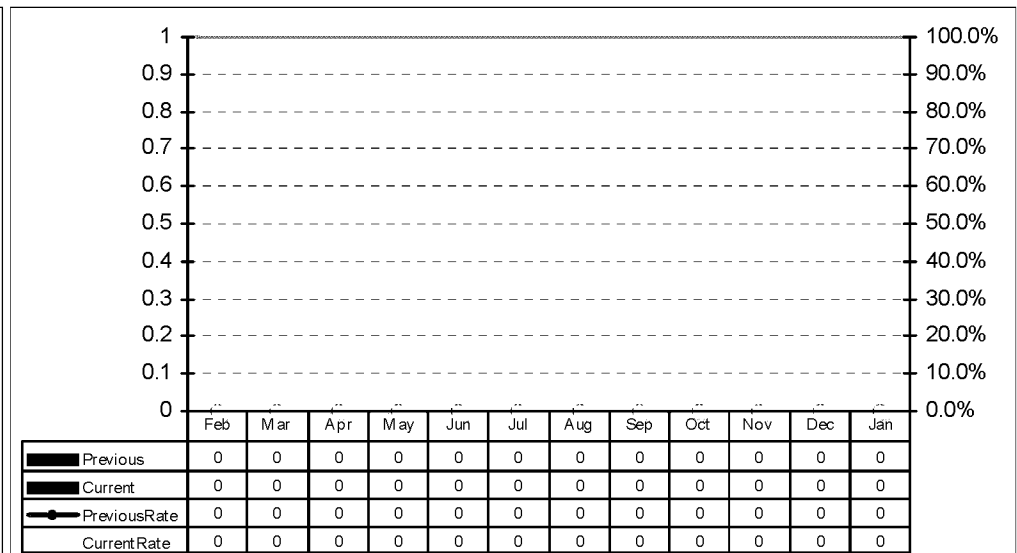


Aurora Originations - Expanded Options

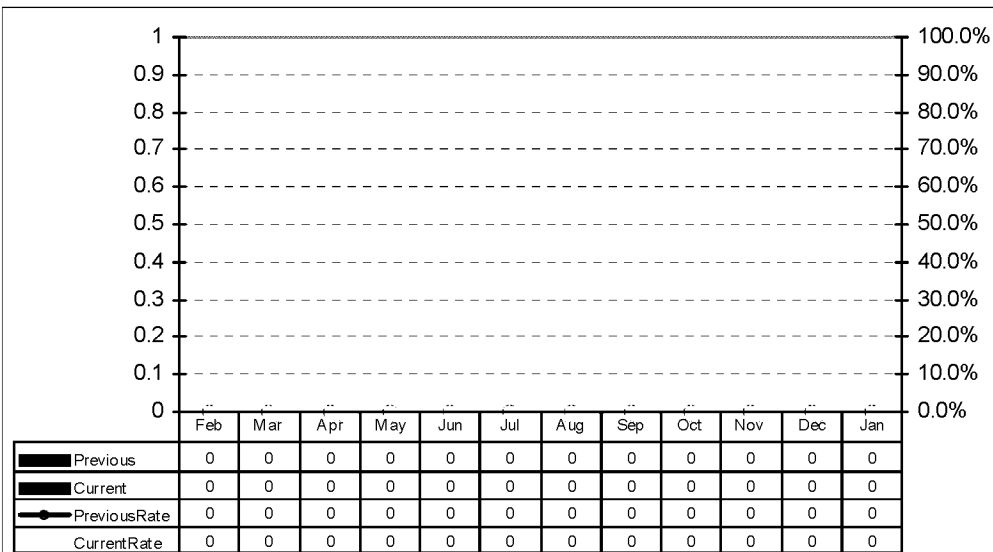
Original Stated, Non Owner and FICO < 620 - Expanded Options



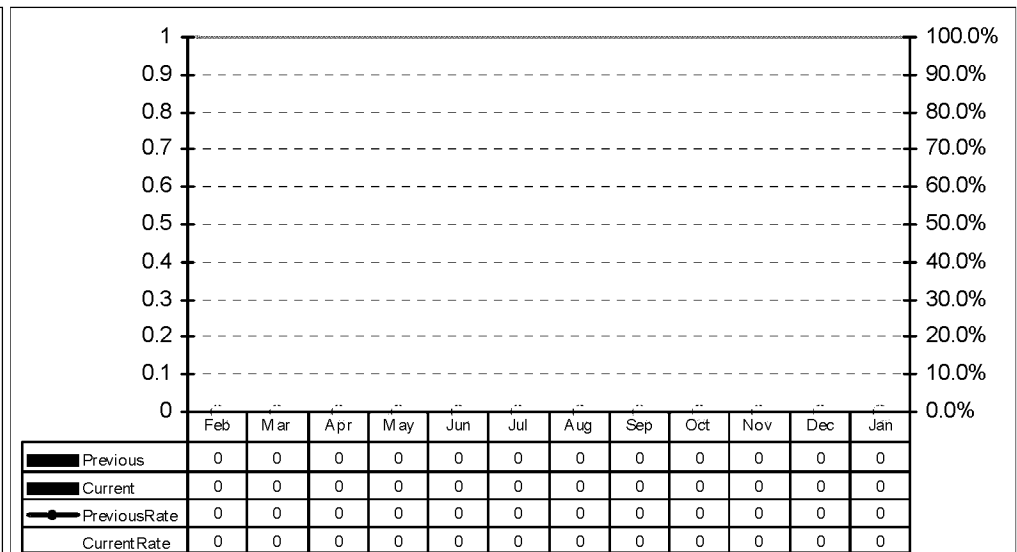
Original Stated-Original, Non Owner and FICO < 660 - Expanded Options



Original Non Owner, FICO <620 and DTI > 50 - Expanded Options



Original Non Owner, FICO <620 and CLTV > 95 - Expanded Options



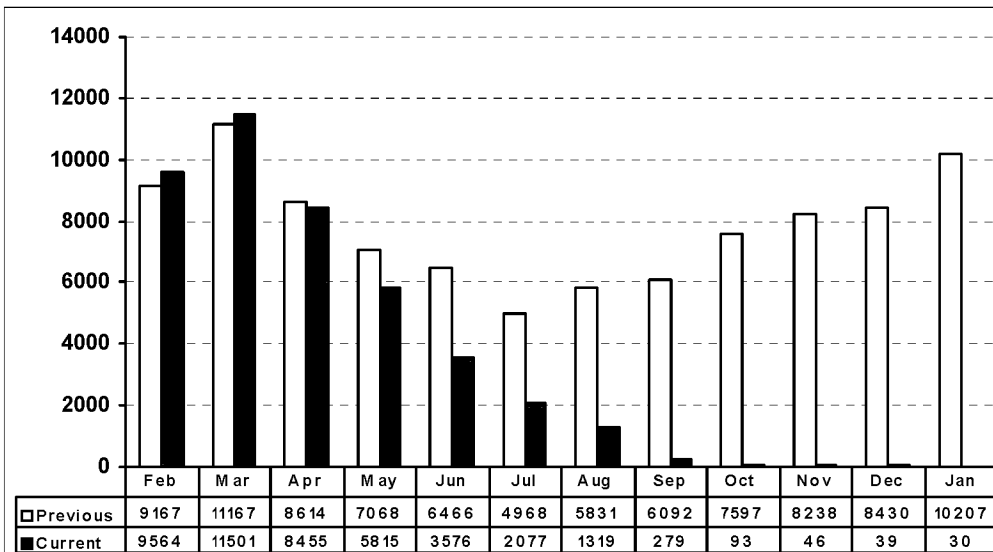
Aurora Originations - Mortgage Maker

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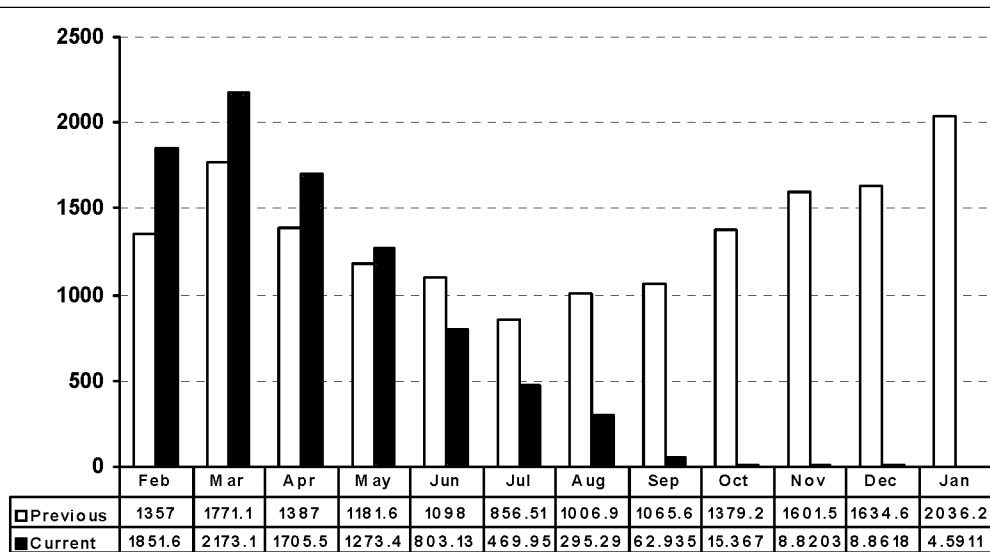
Aurora Originations - Mortgage Maker

Aurora Risk Review

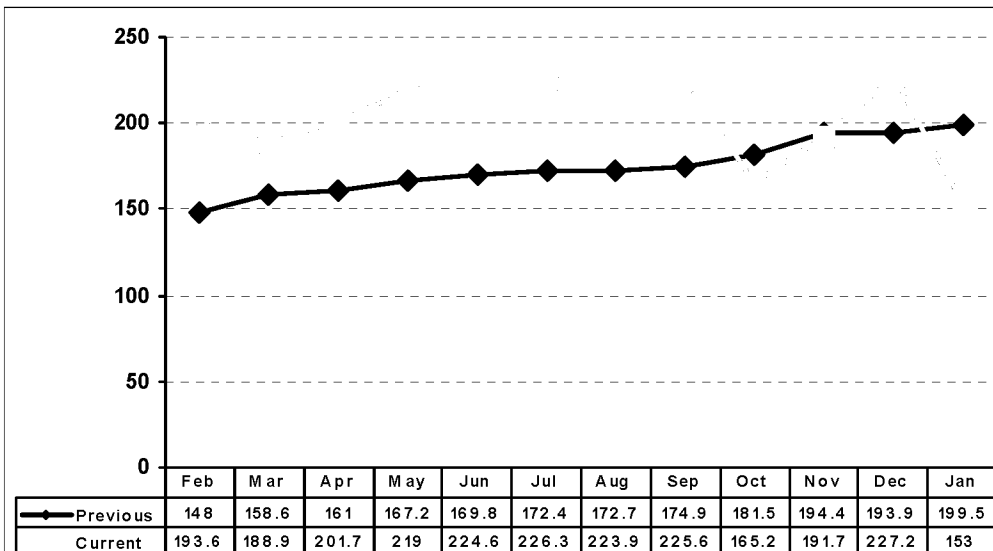
Original Units - Mortgage Maker



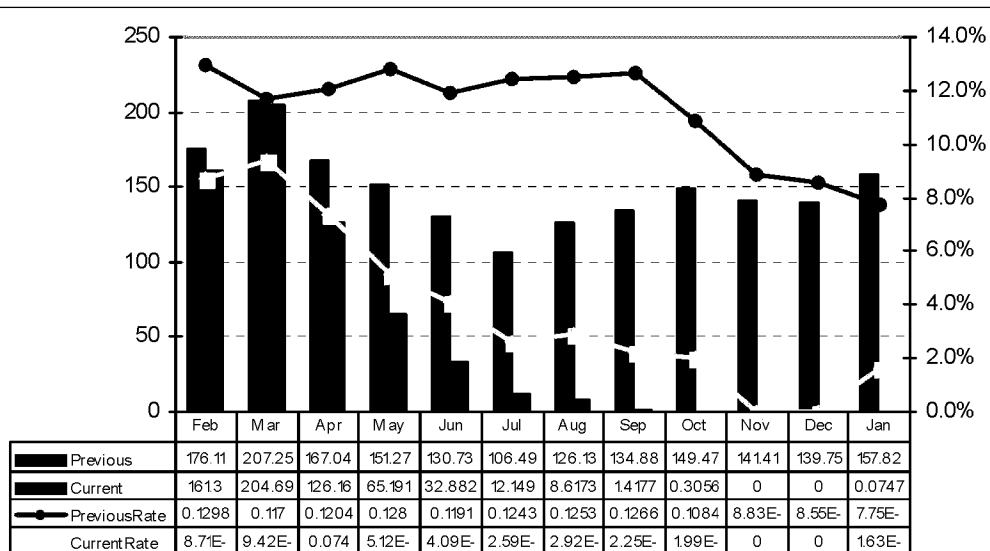
Original Balances - Mortgage Maker



Average Balances - Mortgage Maker



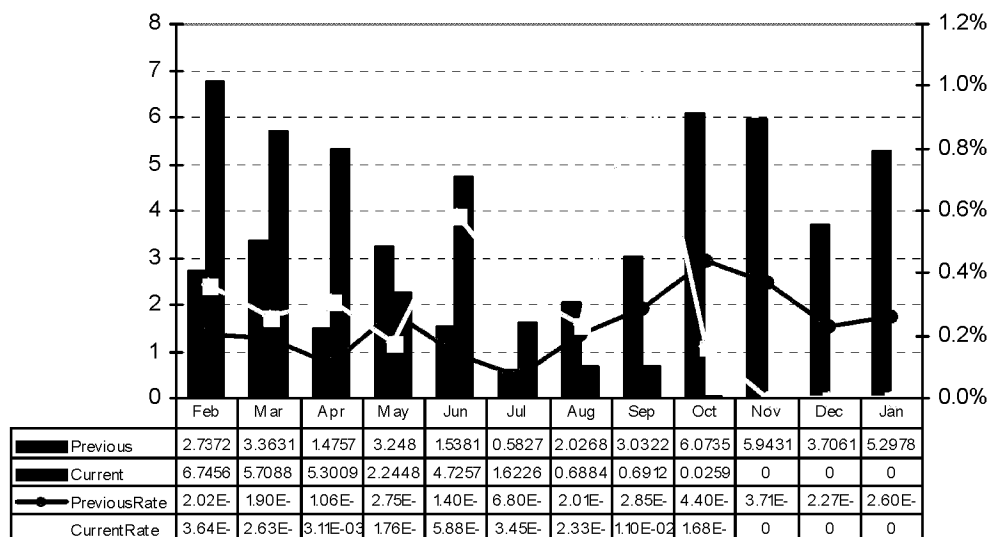
Original 2nd Liens - Mortgage Maker



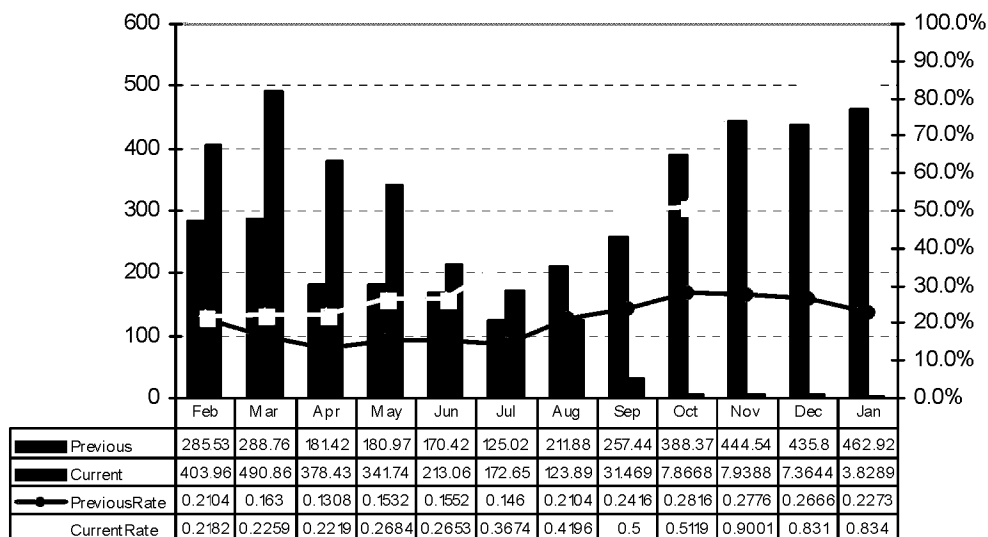
Aurora Originations - Mortgage Maker

Aurora Risk Review

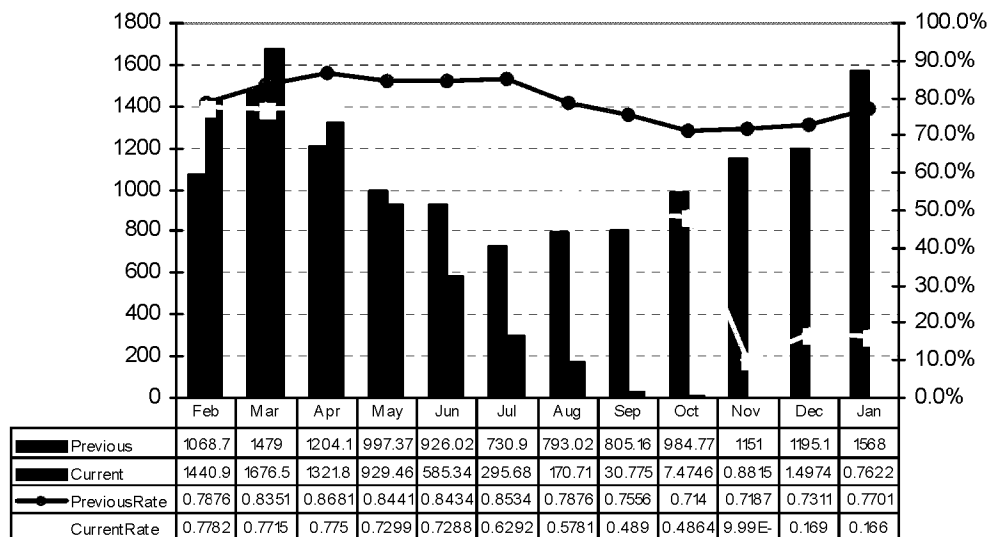
Original Retail - Mortgage Maker



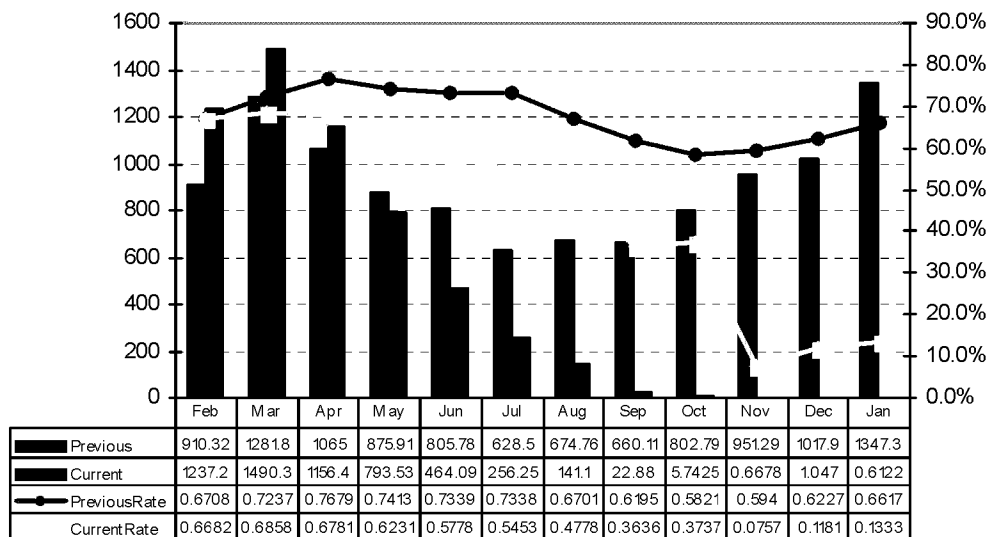
Original Wholesale - Mortgage Maker



Original Conduit - Mortgage Maker

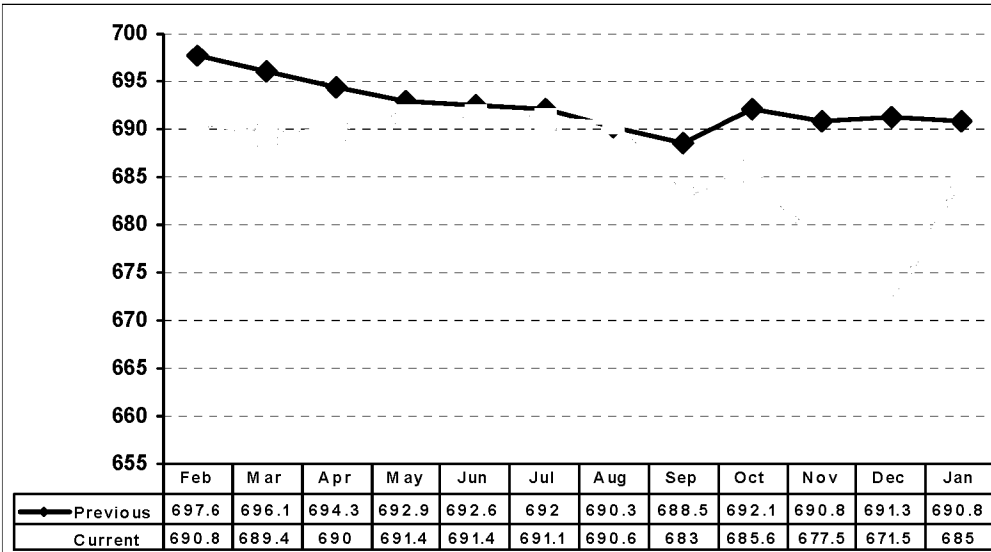


Original Delegated - Mortgage Maker

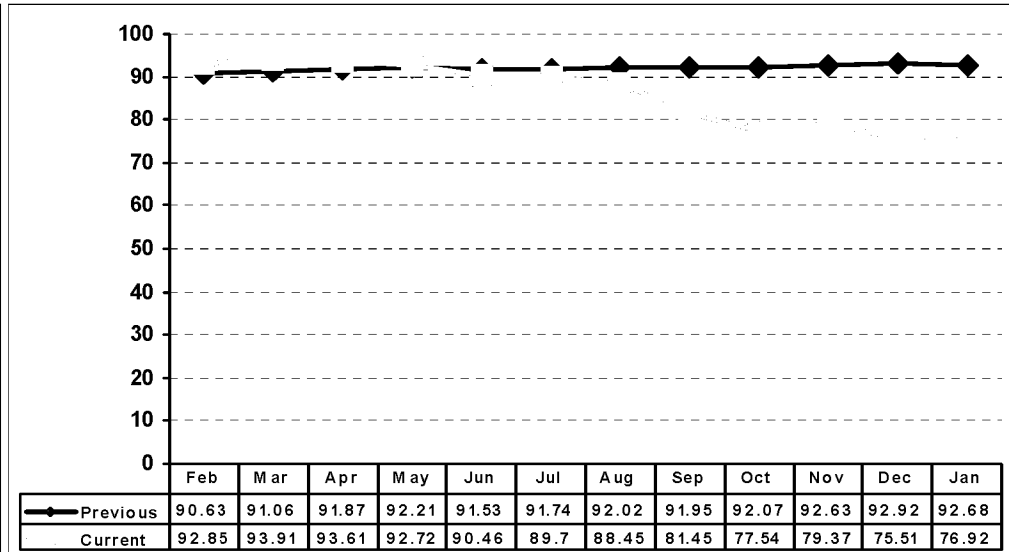


Aurora Originations - Mortgage Maker

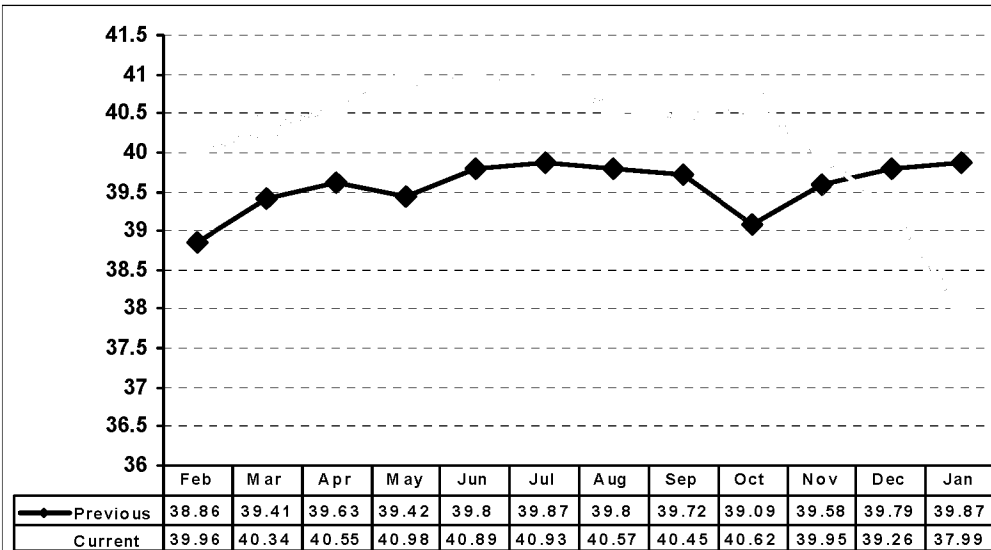
Original FICO - Mortgage Maker



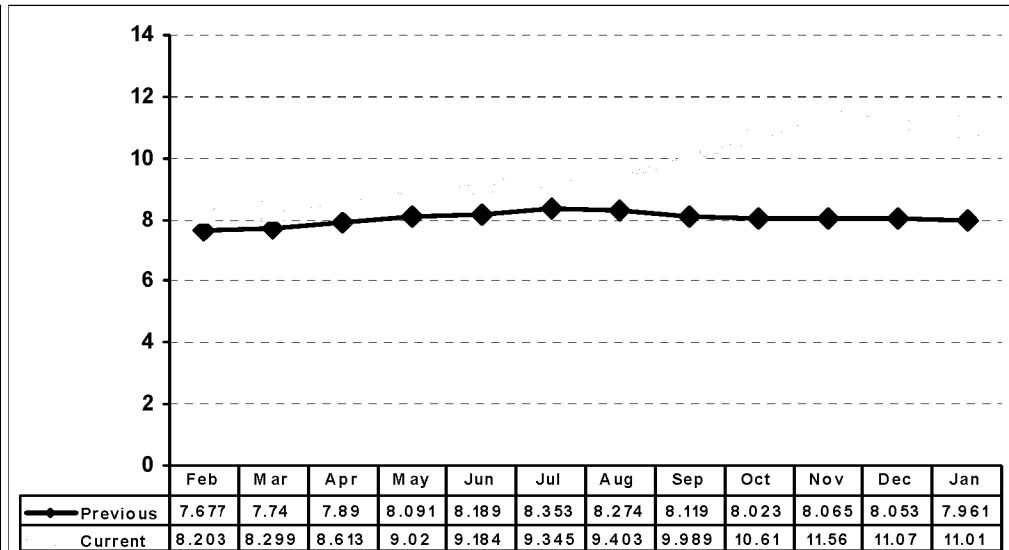
Original CLTV - Mortgage Maker



Original DTI - Mortgage Maker



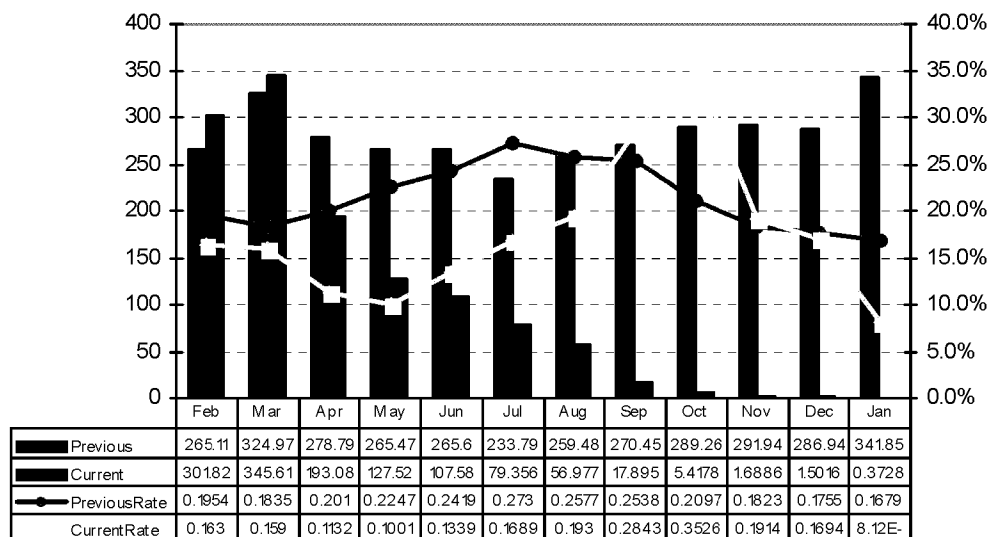
Original Interest Rate - Mortgage Maker



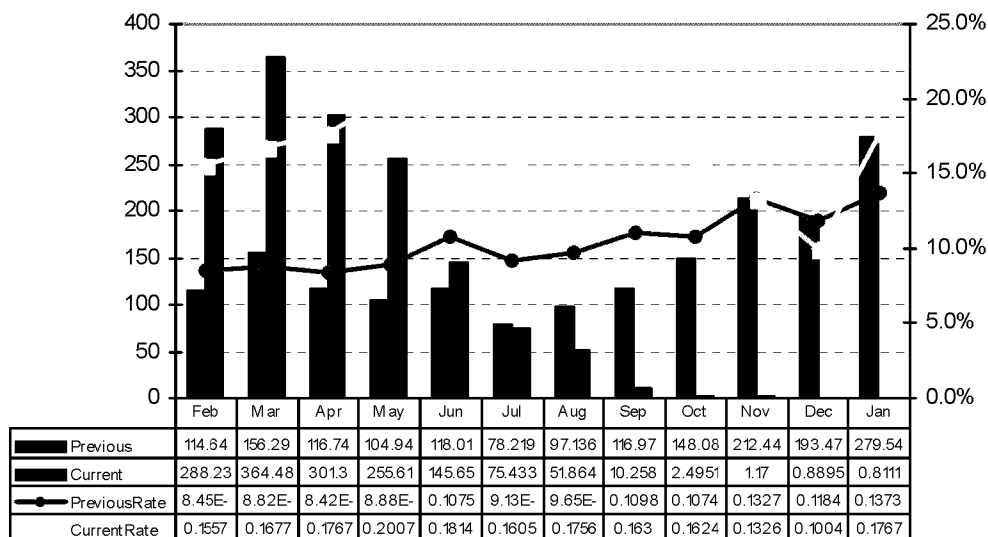
Aurora Originations - Mortgage Maker

Aurora Risk Review

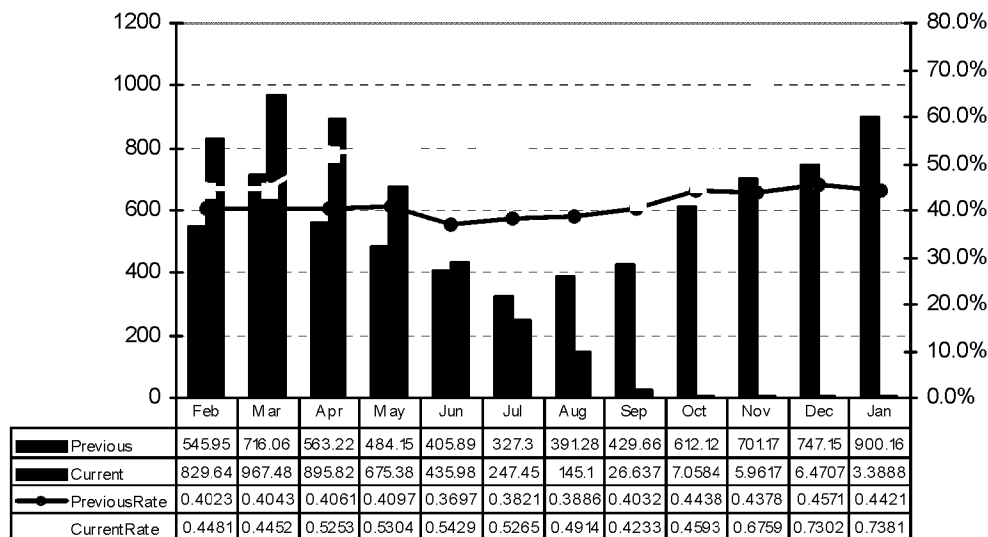
Original No Doc Documentation - Mortgage Maker



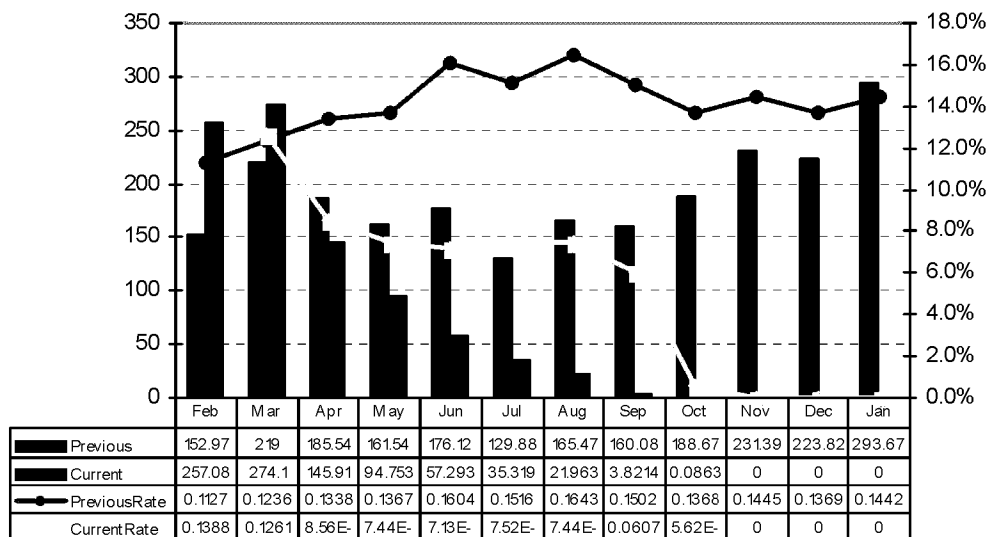
Original No Ratio Documentation - Mortgage Maker



Original Stated Documentation - Mortgage Maker



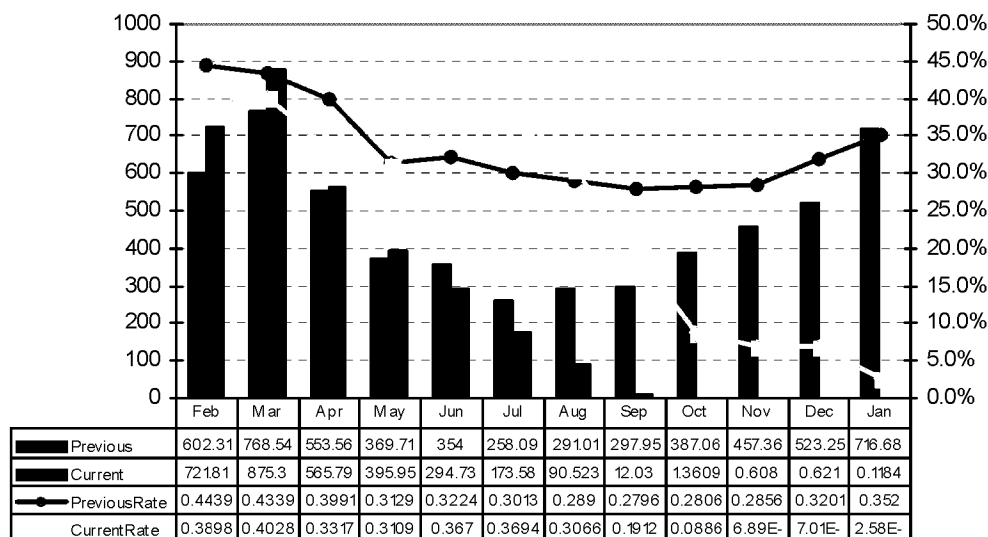
Original Stated-Stated - Mortgage Maker



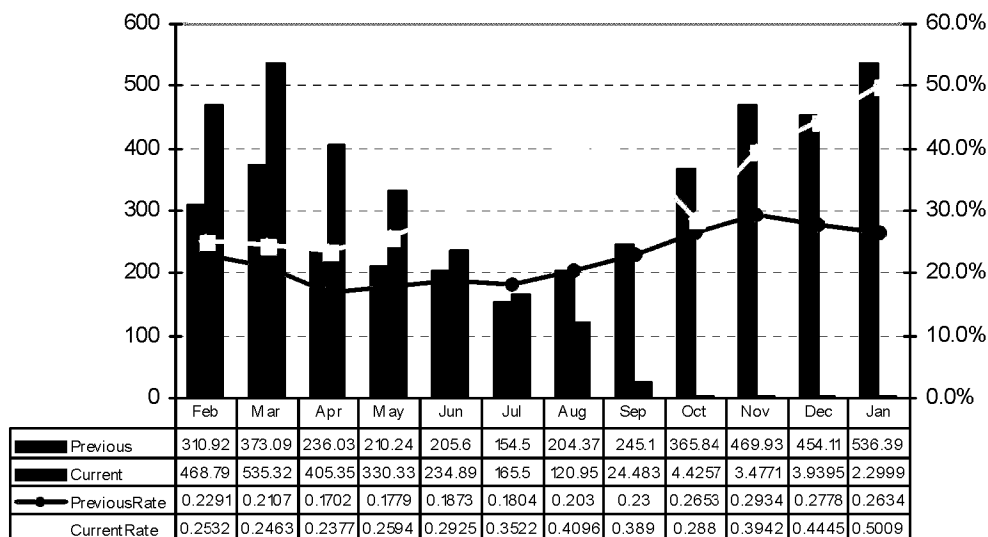
Aurora Originations - Mortgage Maker

Aurora Risk Review

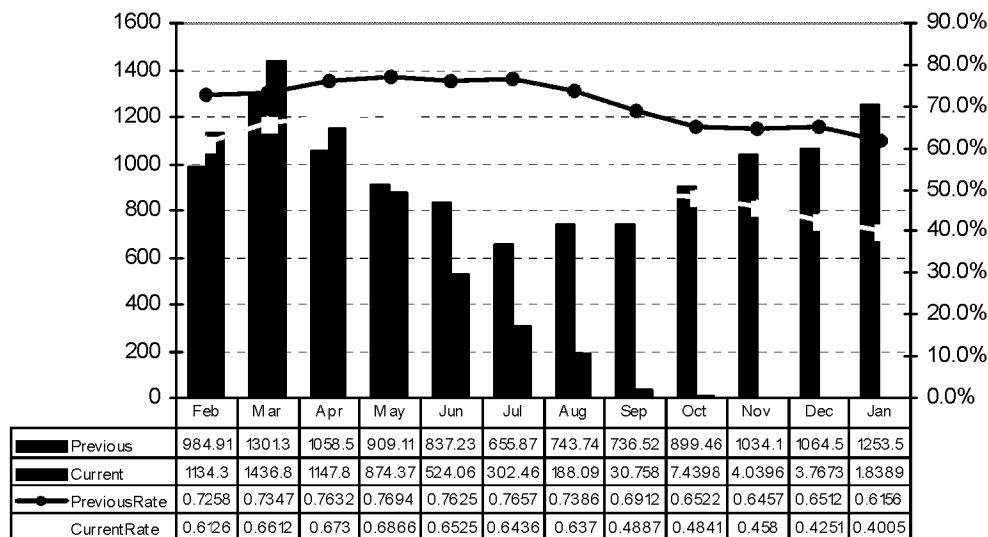
Original Fixed - Mortgage Maker



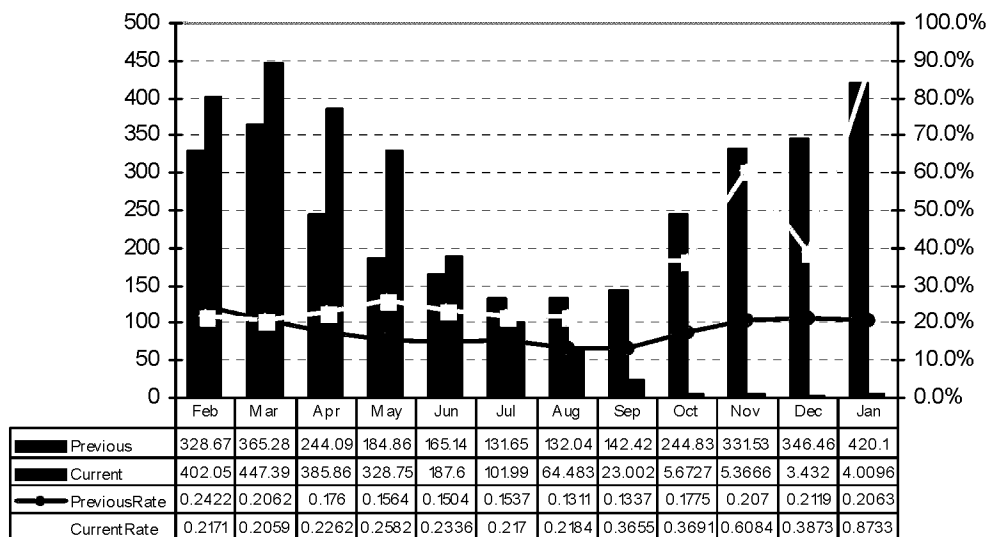
Original Cashout - Mortgage Maker



Original Purchases - Mortgage Maker



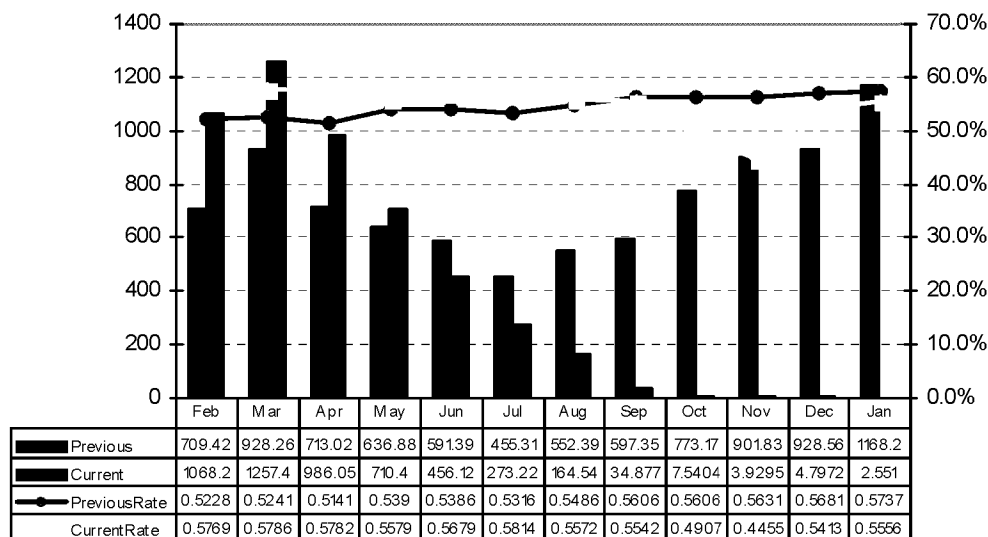
Original Non Owner Occupied - Mortgage Maker



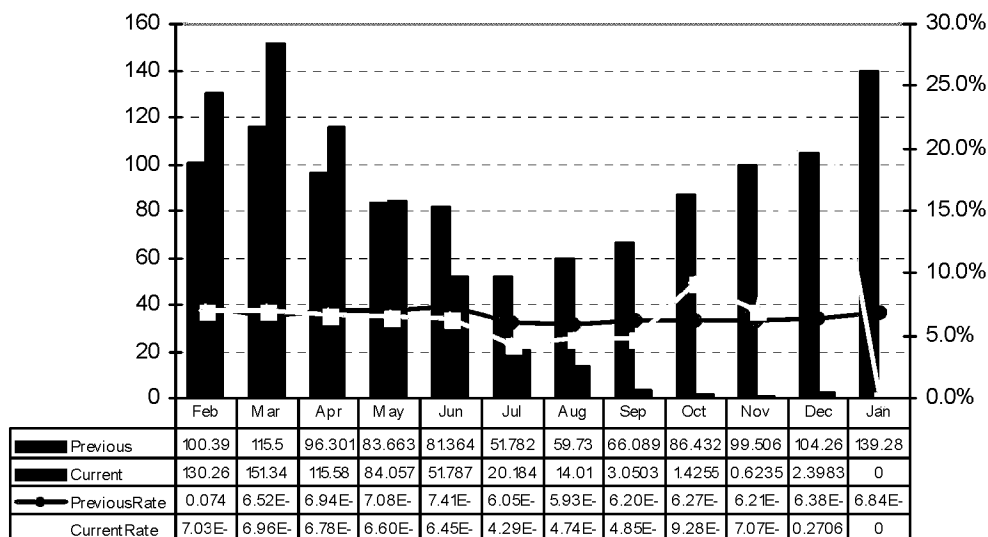
Aurora Originations - Mortgage Maker

Aurora Risk Review

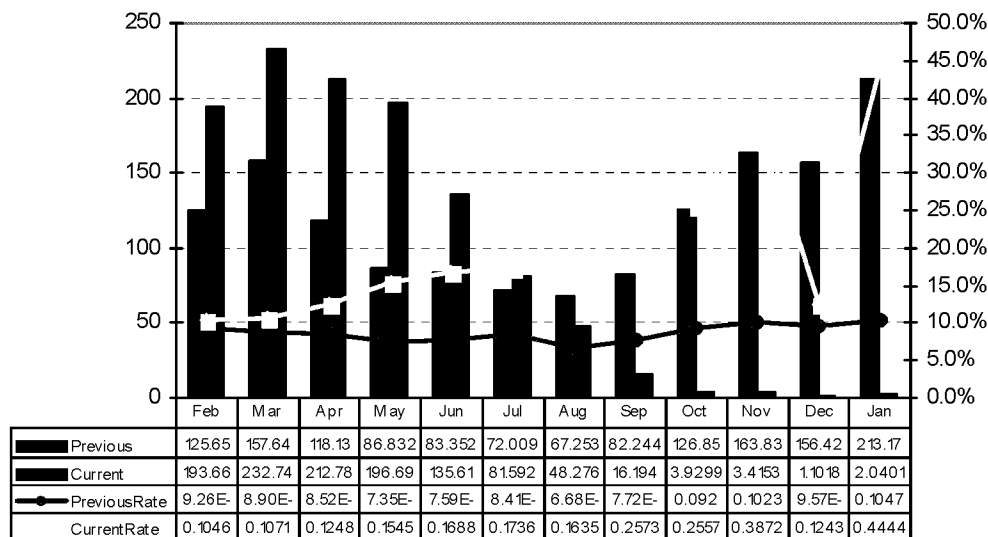
Original Single Family - Mortgage Maker



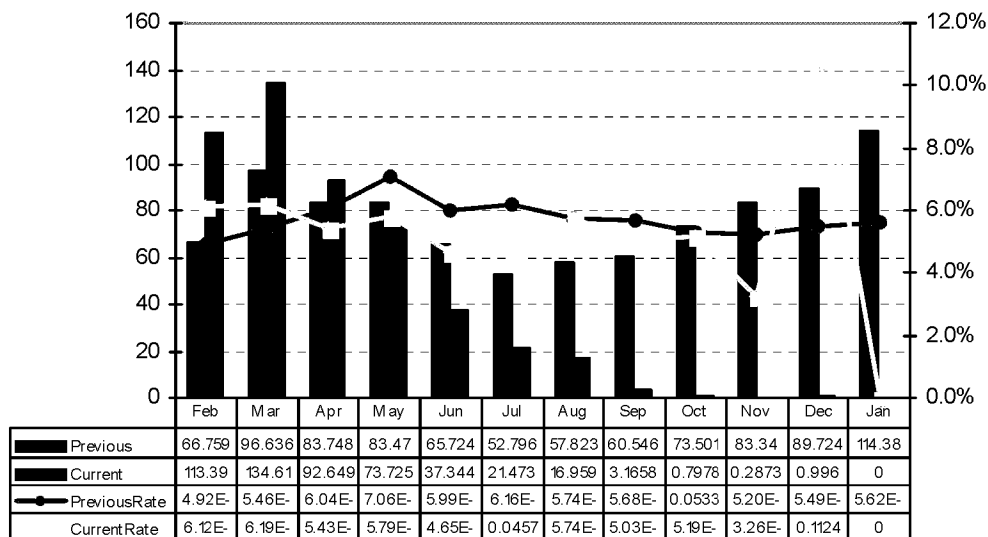
Original Condo - Mortgage Maker



Original Multifamily - Mortgage Maker



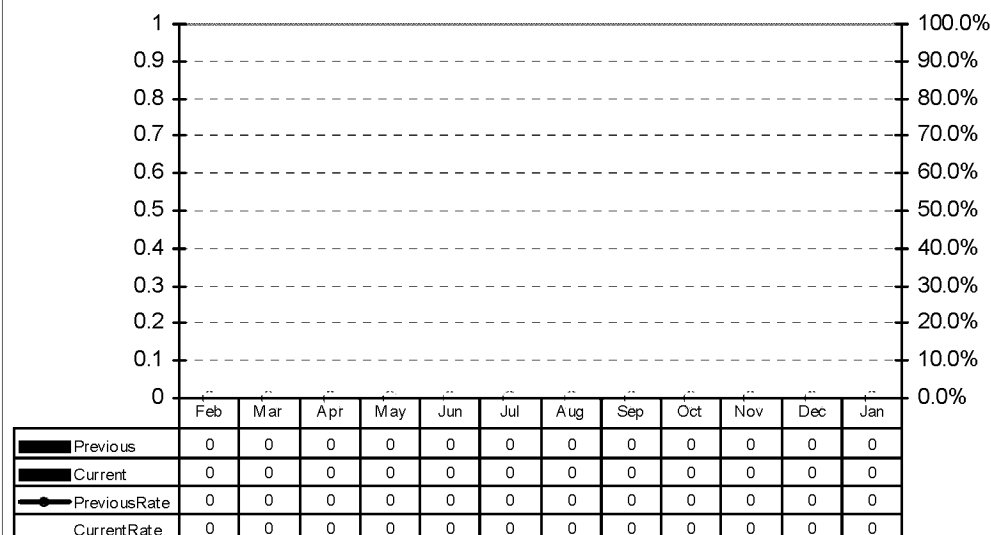
Original 2nd Homes - Mortgage Maker



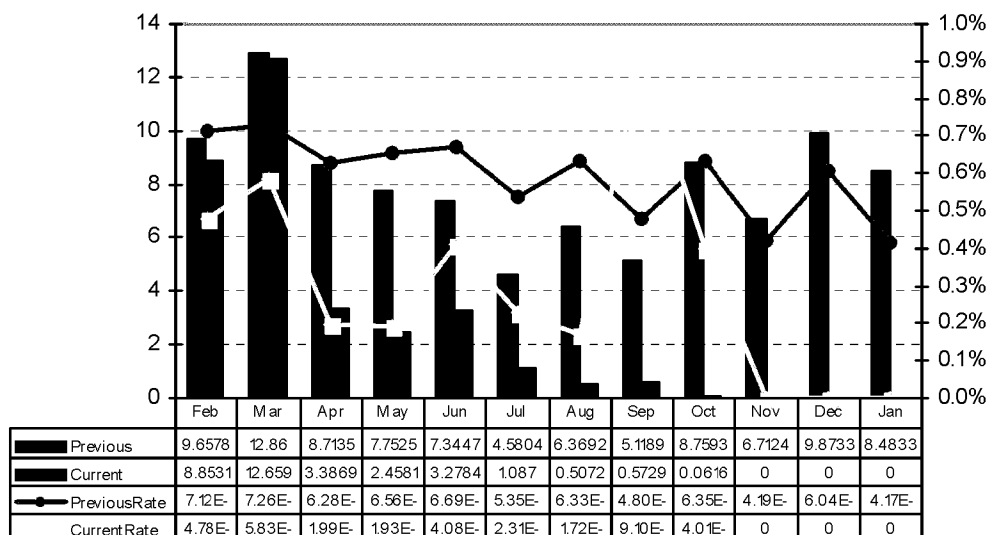
Aurora Originations - Mortgage Maker

Aurora Risk Review

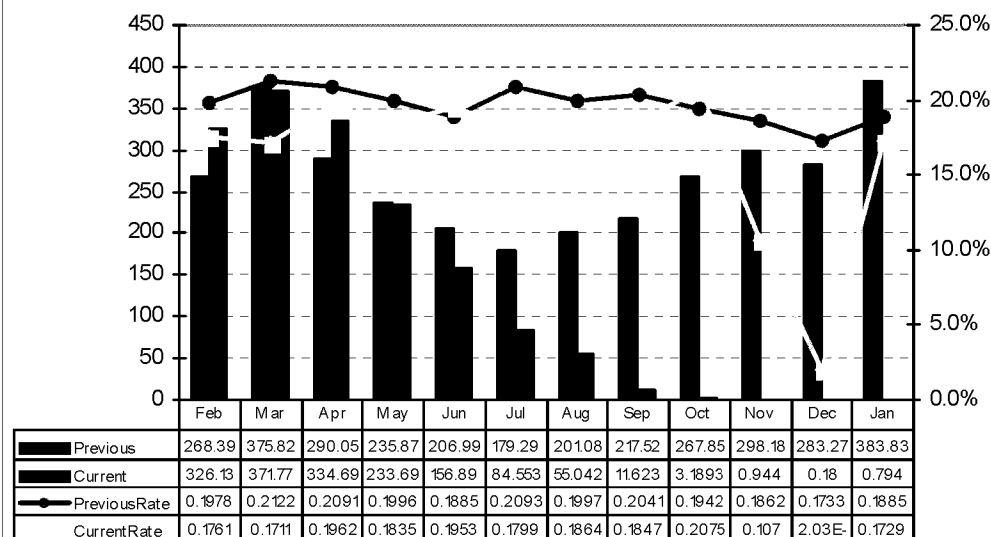
Original 40 Year - Mortgage Maker



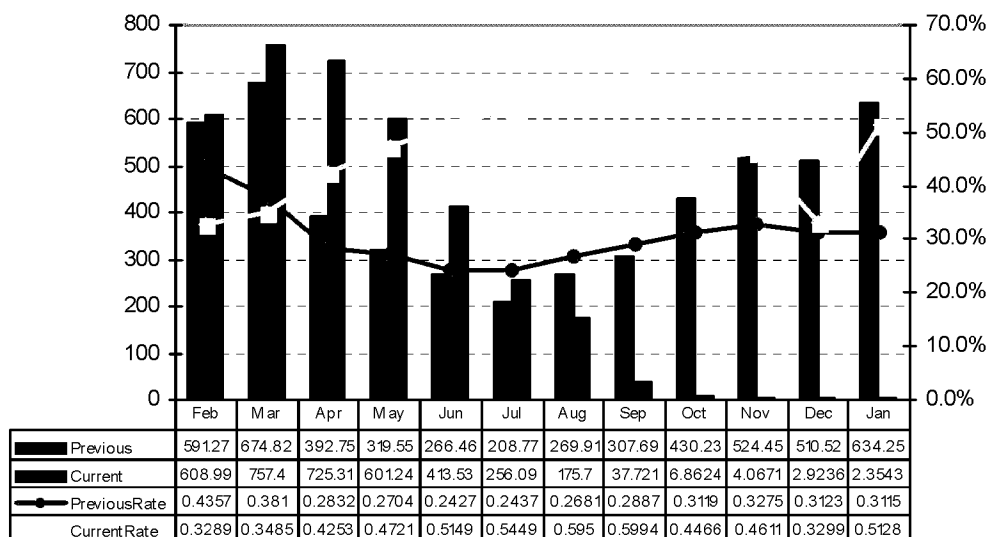
Original 15 and 20 Year - Mortgage Maker



Original CA - Mortgage Maker



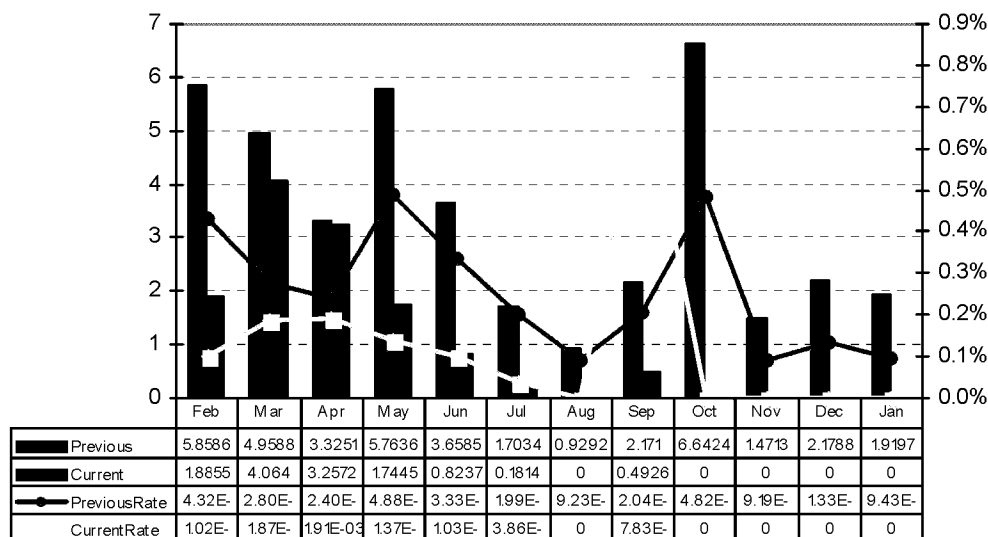
Original with Prepayment Penalty - Mortgage Maker



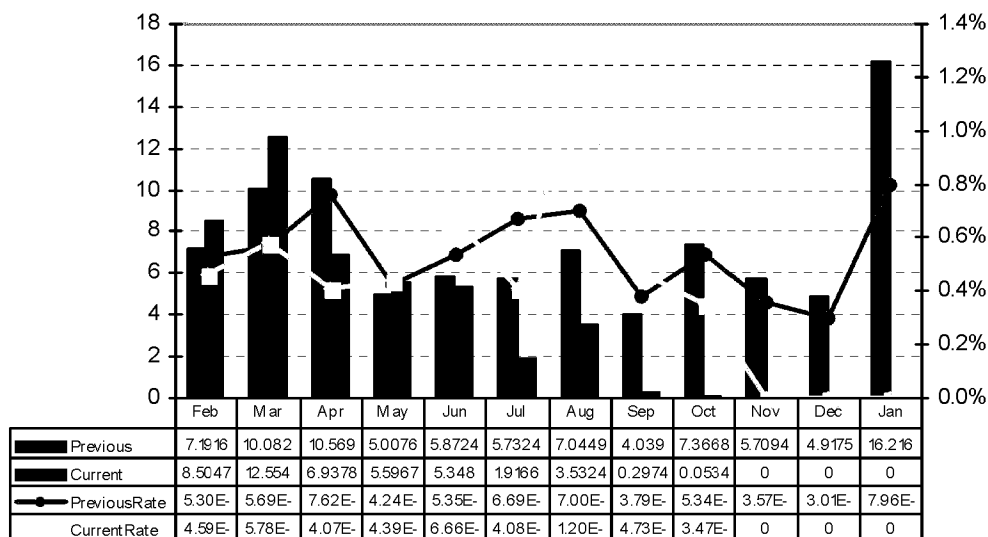
Aurora Originations - Mortgage Maker

Aurora Risk Review

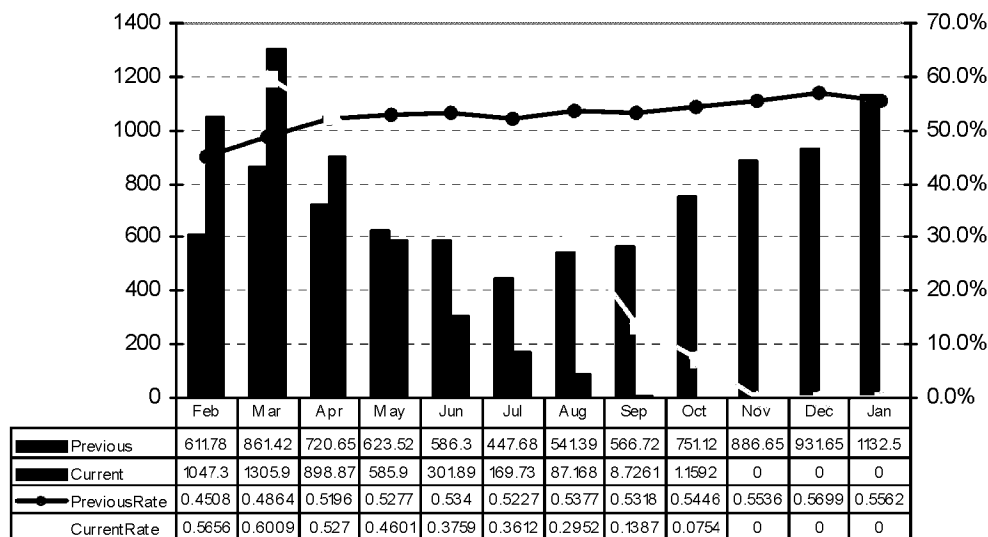
Original FICO < 620 - Mortgage Maker



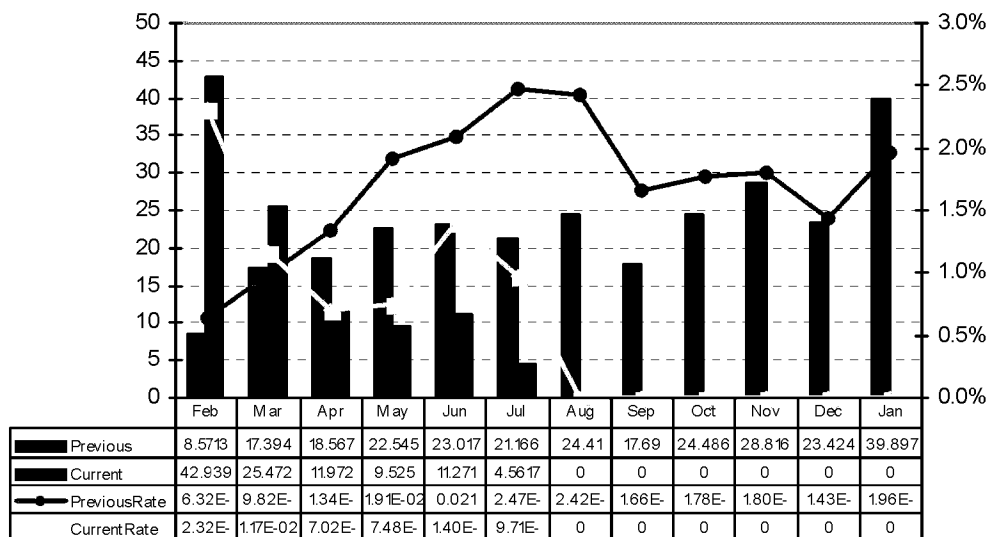
Original DTI > 50 - Mortgage Maker



Original CLTV > 95 - Mortgage Maker



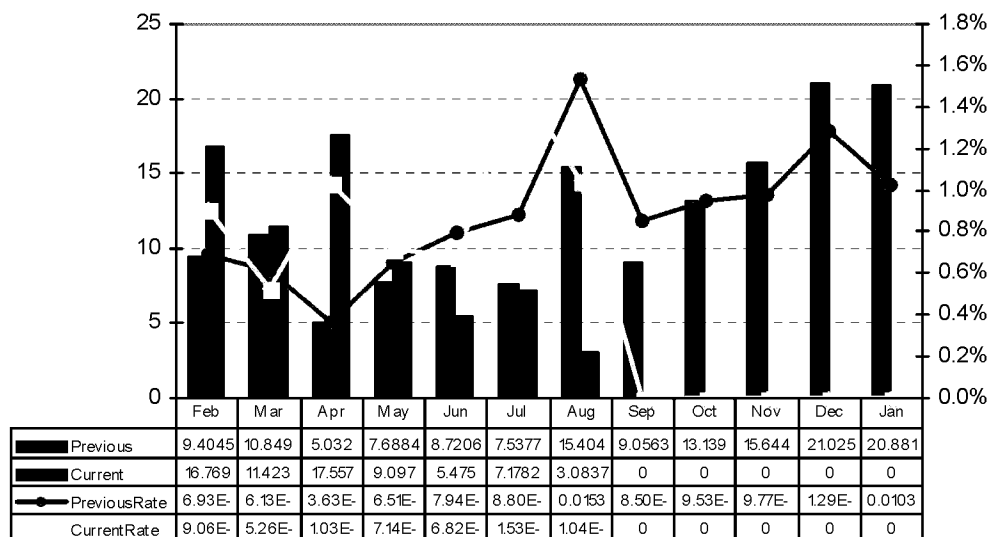
Original with Amounts >= 1MMM - Mortgage Maker



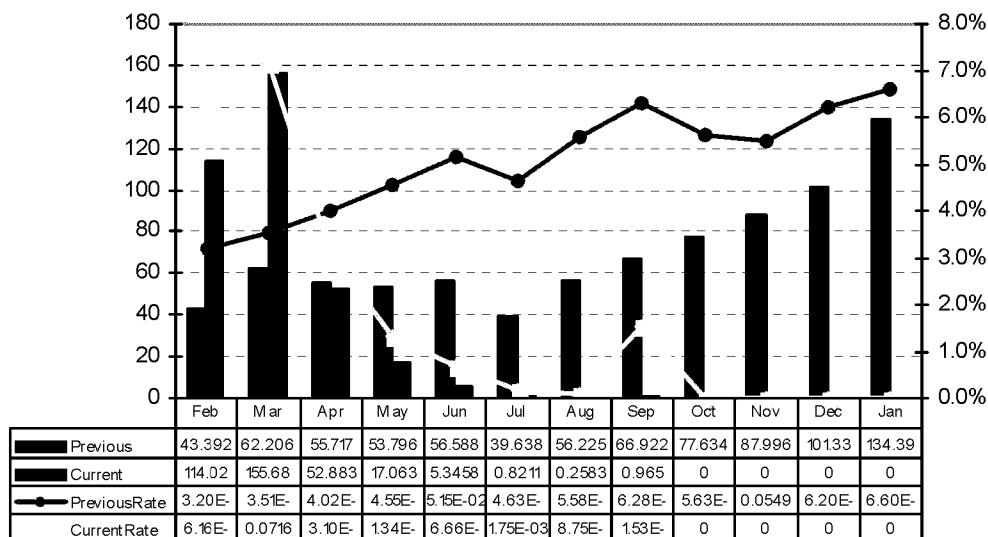
Aurora Originations - Mortgage Maker

Aurora Risk Review

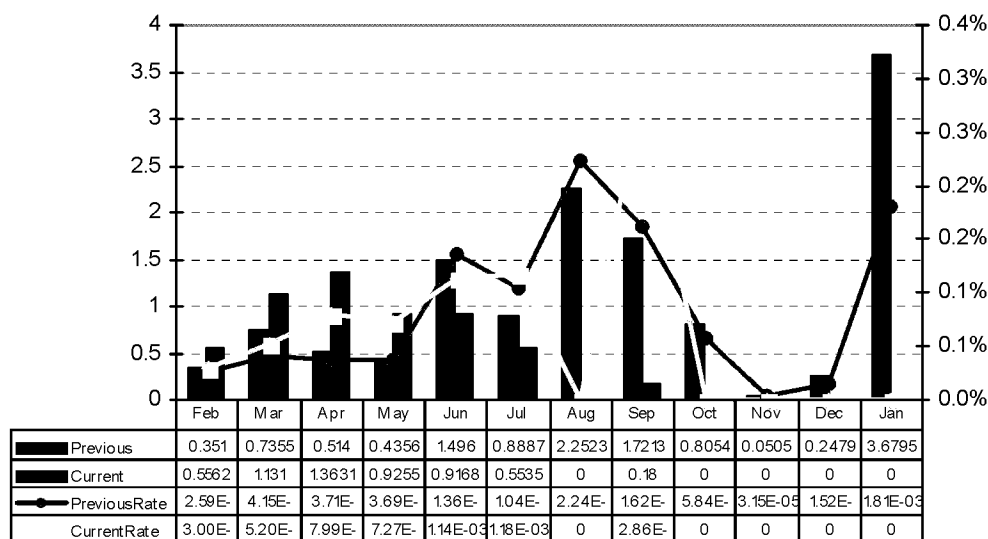
Original FICO < 640 and Amount > 650K - Mortgage Maker



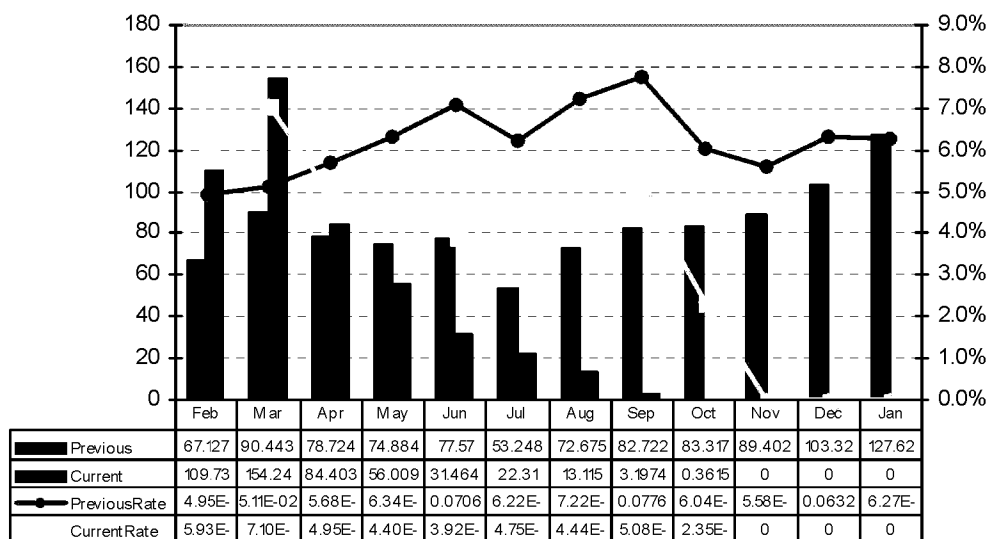
Original FICO < 640 and CLTV > 95 - Mortgage Maker



Original FICO < 640 and DTI > 50 - Mortgage Maker



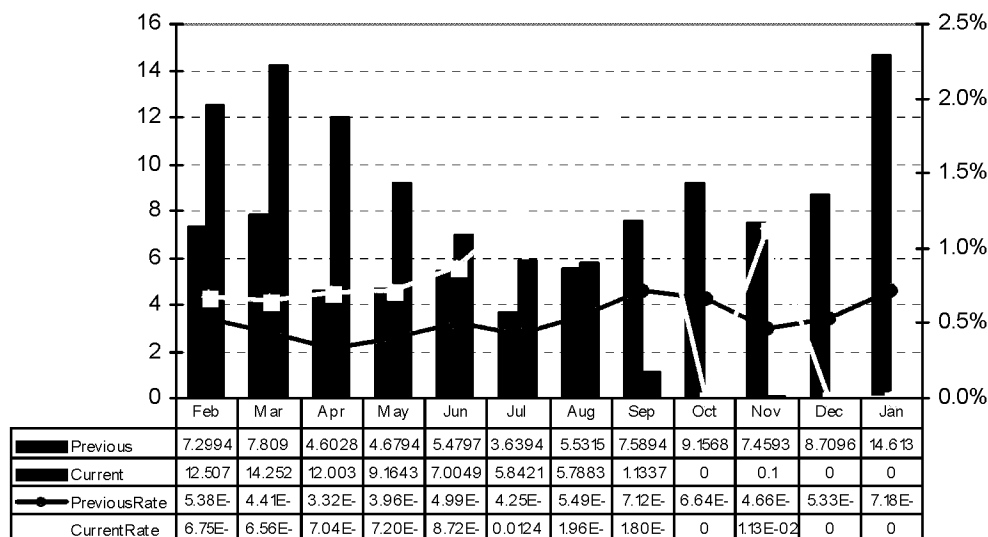
Original FICO < 640 and Purchase - Mortgage Maker



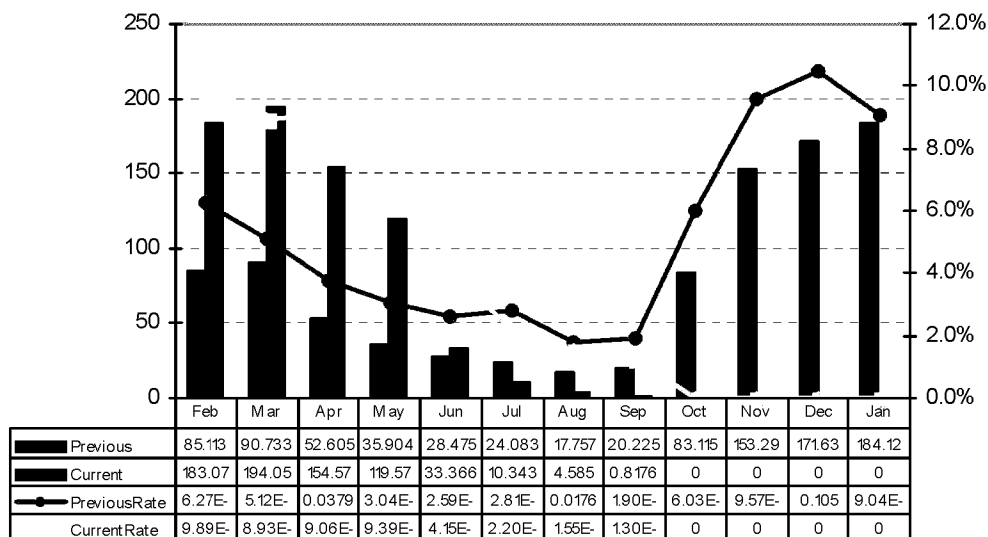
Aurora Originations - Mortgage Maker

Aurora Risk Review

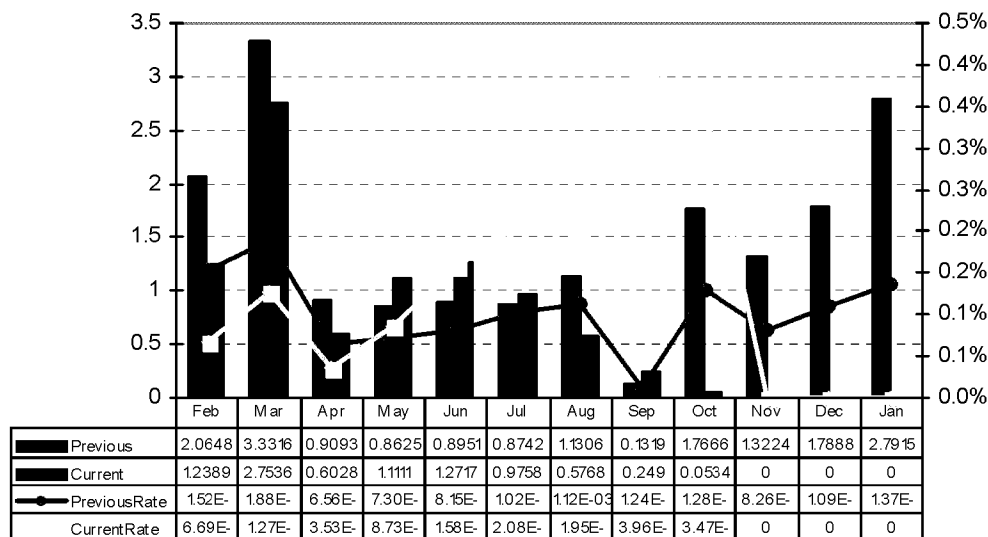
Original Non-Owner and FICO < 640 - Mortgage Maker



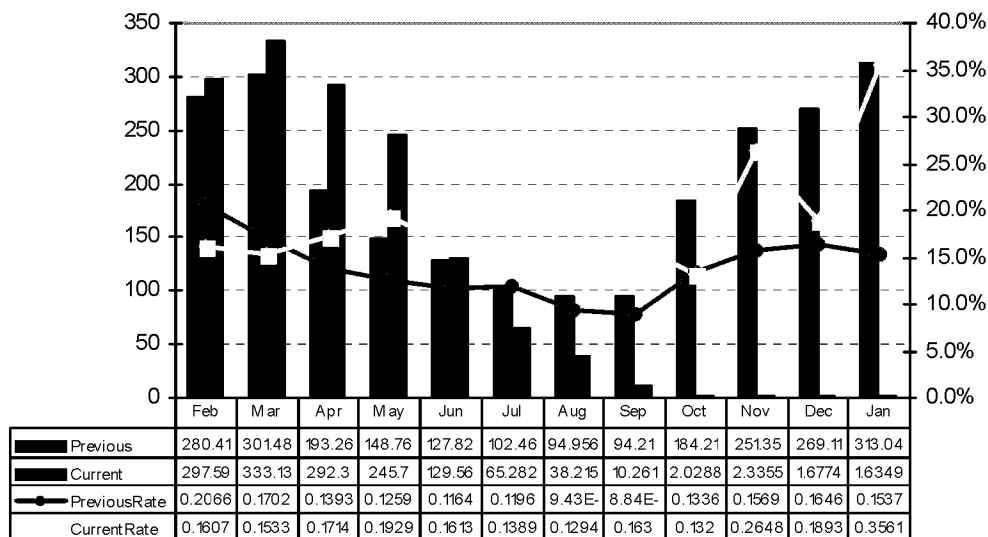
Original Non-Owner and CLTV > 95 - Mortgage Maker



Original Non-Owner and DTI > 50 - Mortgage Maker



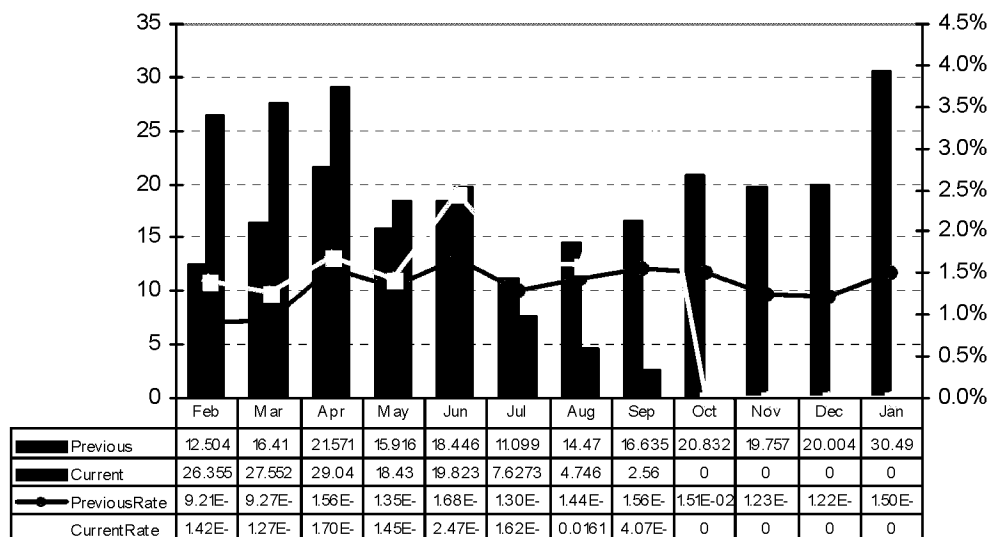
Original Non-Owner and Purchase - Mortgage Maker



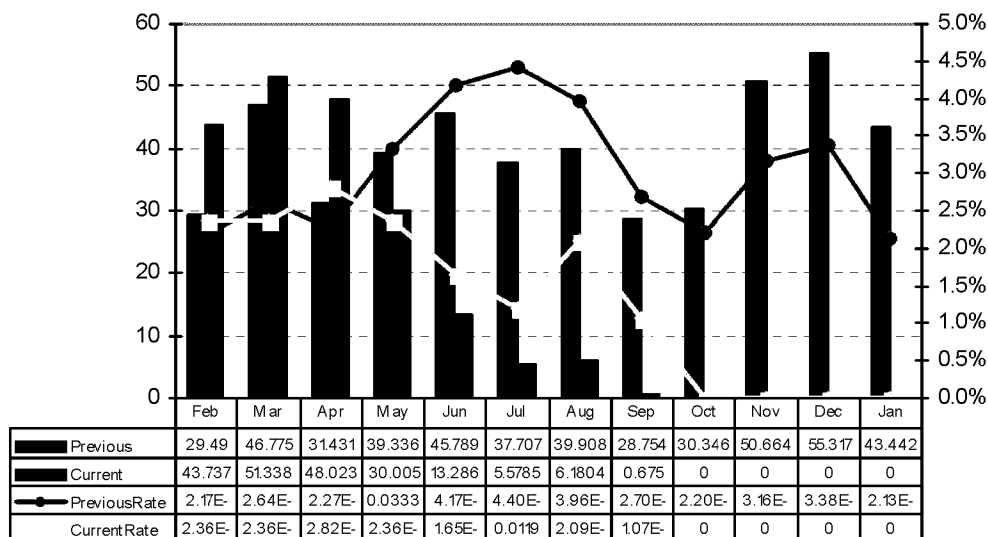
Aurora Originations - Mortgage Maker

Aurora Risk Review

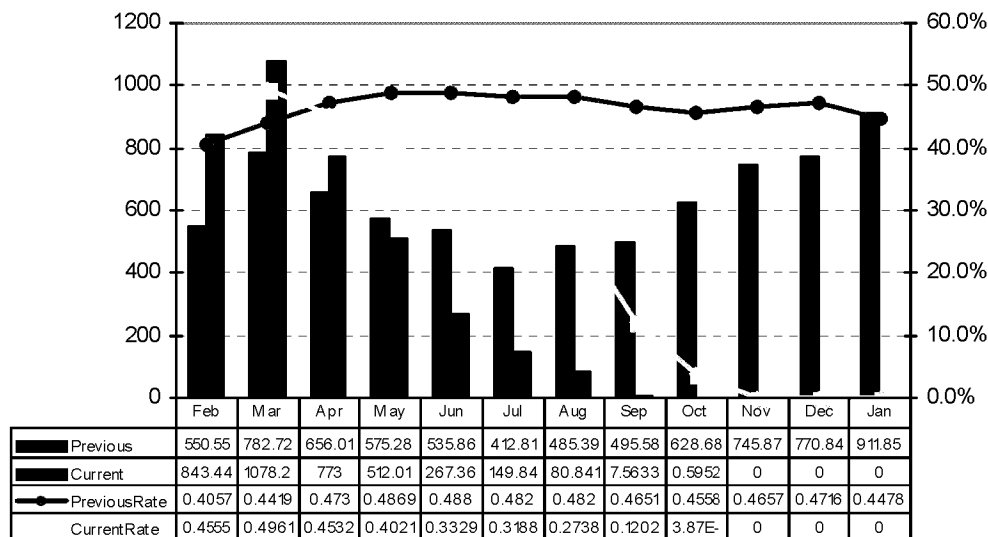
Original Non-Owner and Amount > 500K - Mortgage Maker



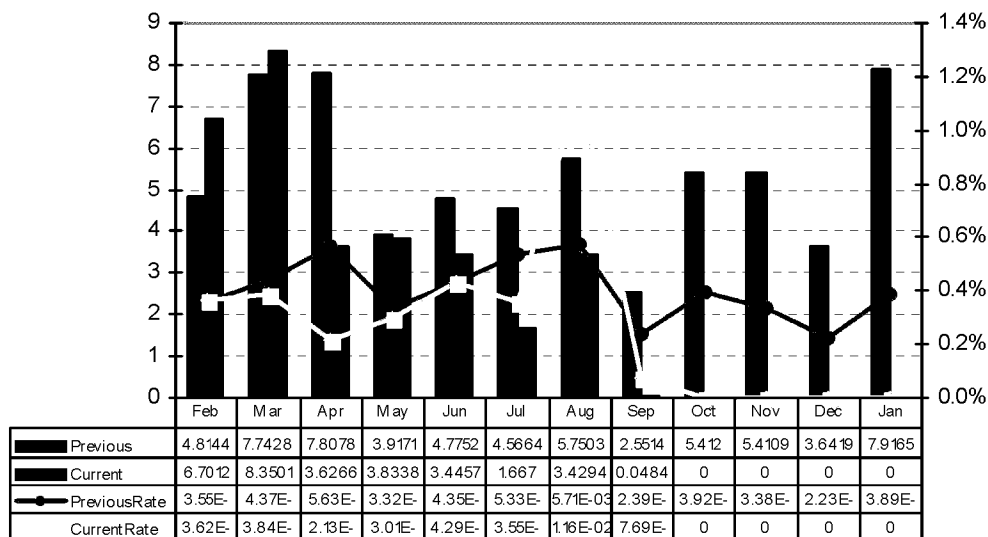
Original Purchase and Amount > 650K - Mortgage Maker



Original Purchase and CLTV > 95 - Mortgage Maker



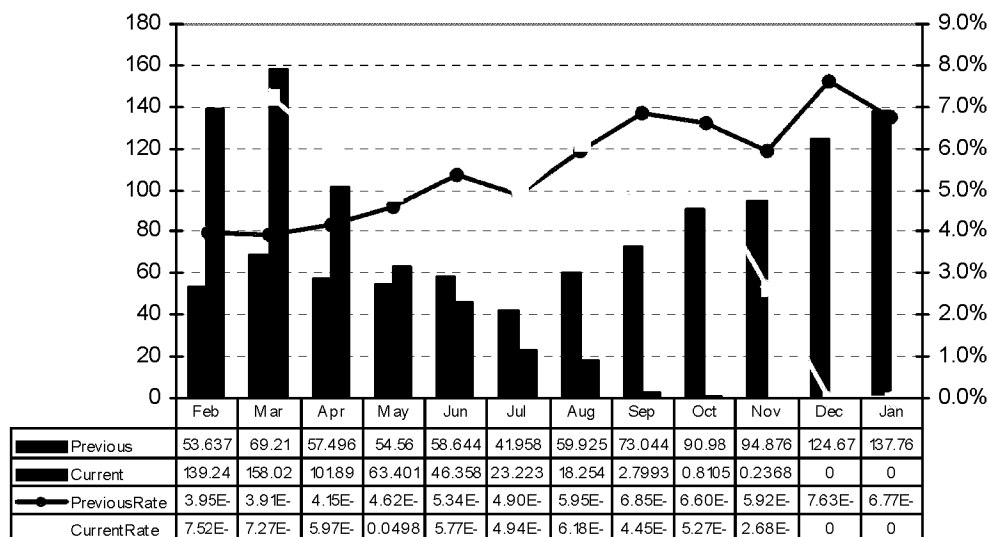
Original Purchase and DTI > 50 - Mortgage Maker



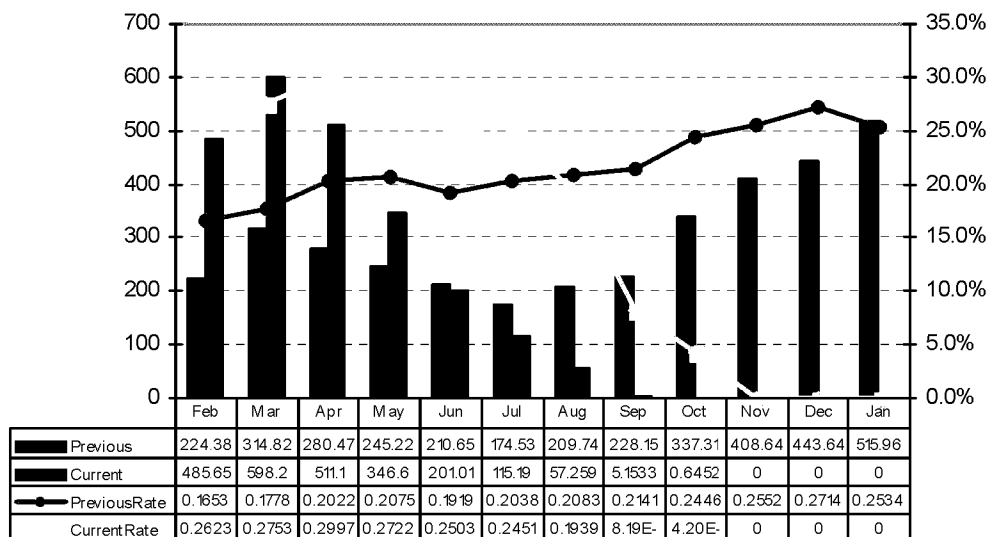
Aurora Originations - Mortgage Maker

Aurora Risk Review

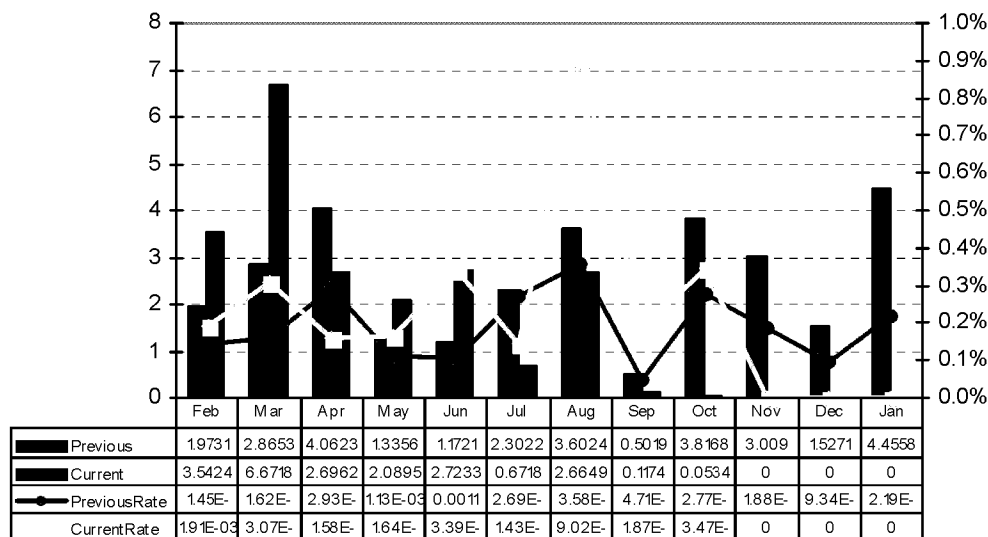
Original Stated Doc and FICO < 640 - Mortgage Maker



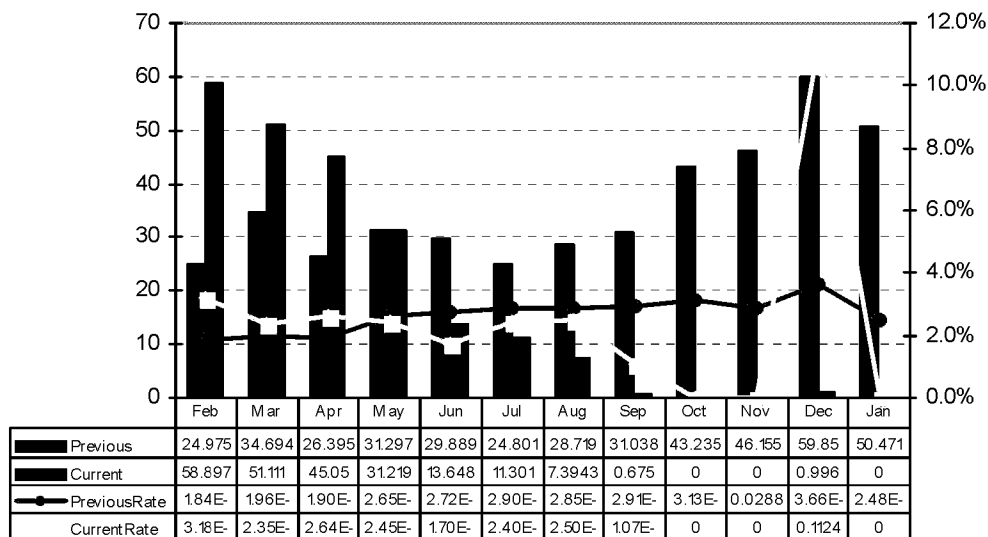
Original Stated Doc and CLTV > 95 - Mortgage Maker



Original Stated Doc and DTI > 50 - Mortgage Maker



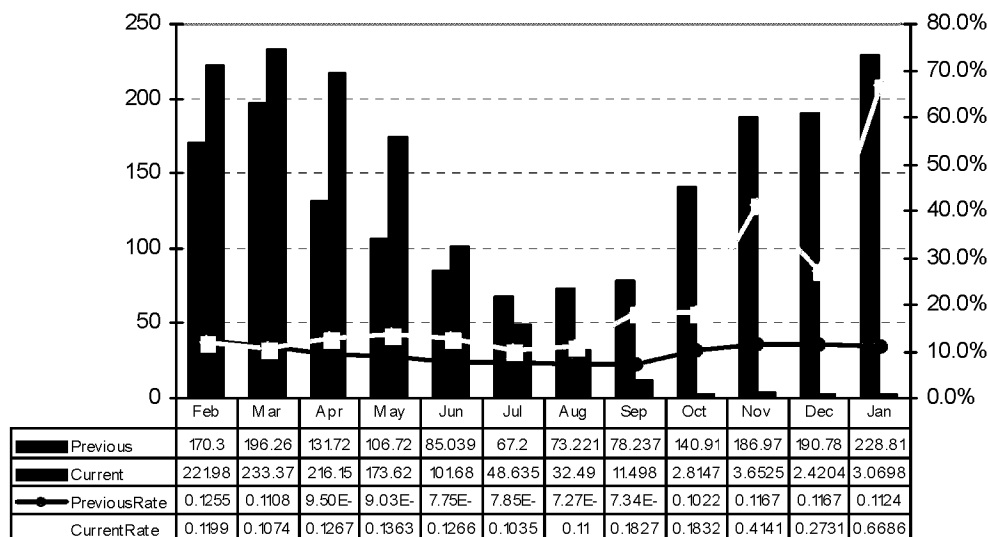
Original Stated Doc and Amount > 650K - Mortgage Maker



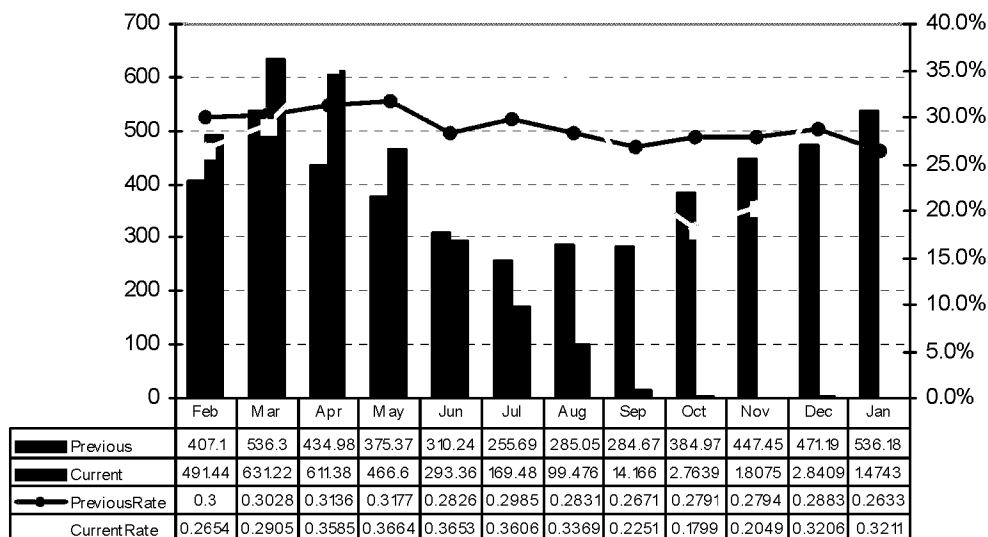
Aurora Originations - Mortgage Maker

Aurora Risk Review

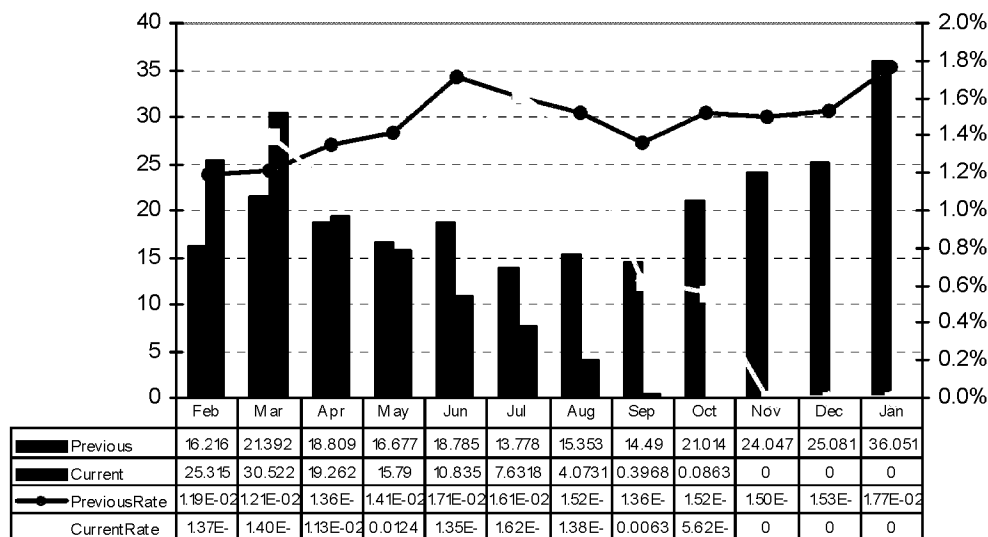
Original Stated Doc and Non-Owner - Mortgage Maker



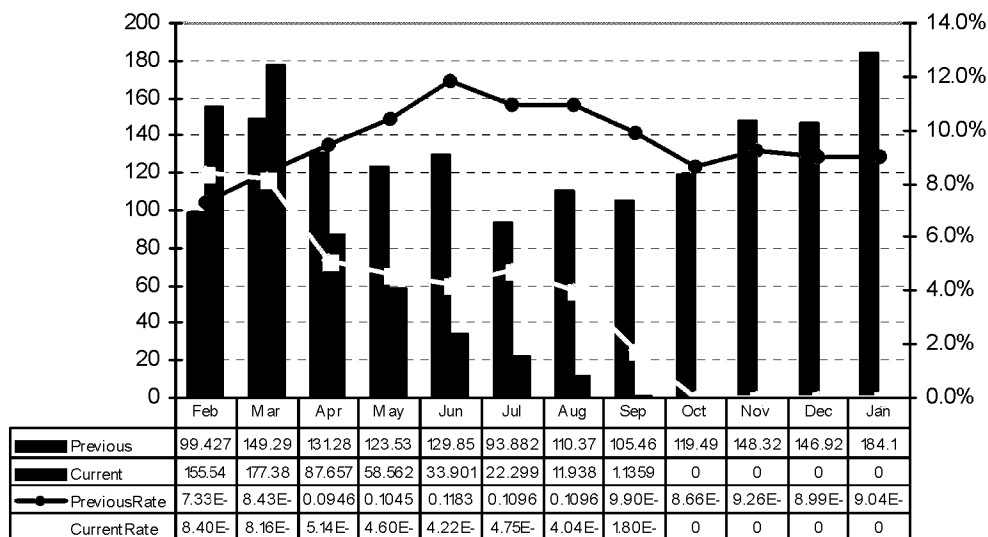
Original Stated Doc and Purchase - Mortgage Maker



Original Stated-States Doc and Non-Owner - Mortgage Maker



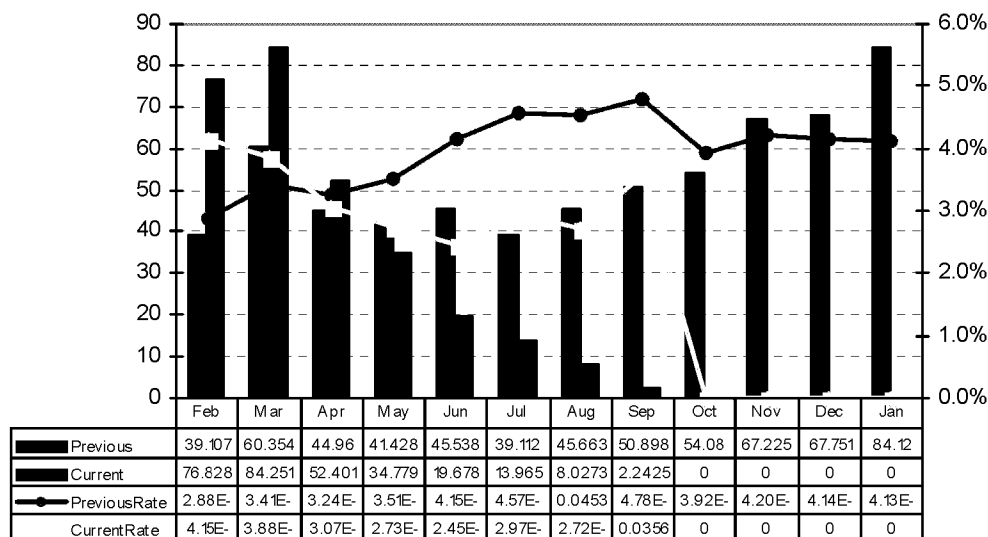
Original Stated-States Doc and Purchase - Mortgage Maker



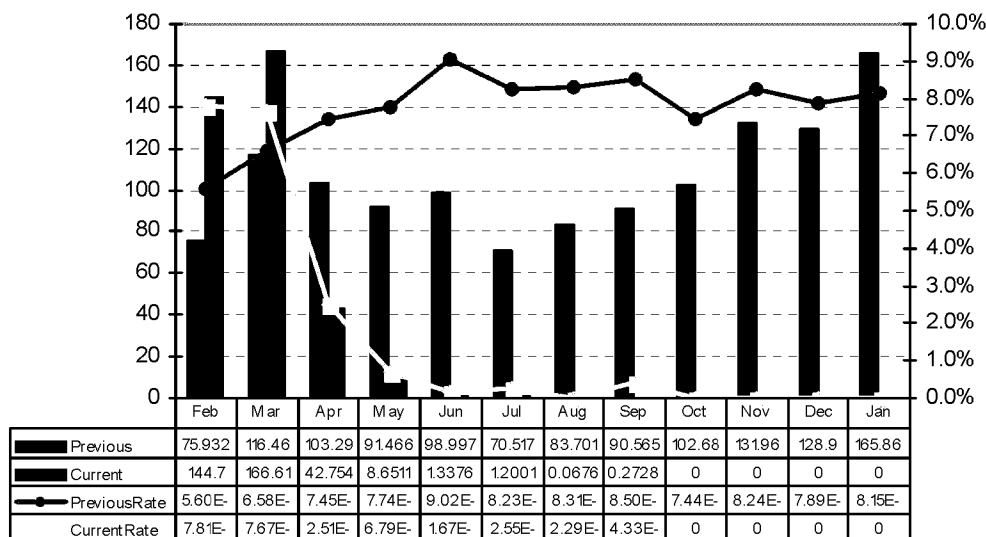
Aurora Originations - Mortgage Maker

Aurora Risk Review

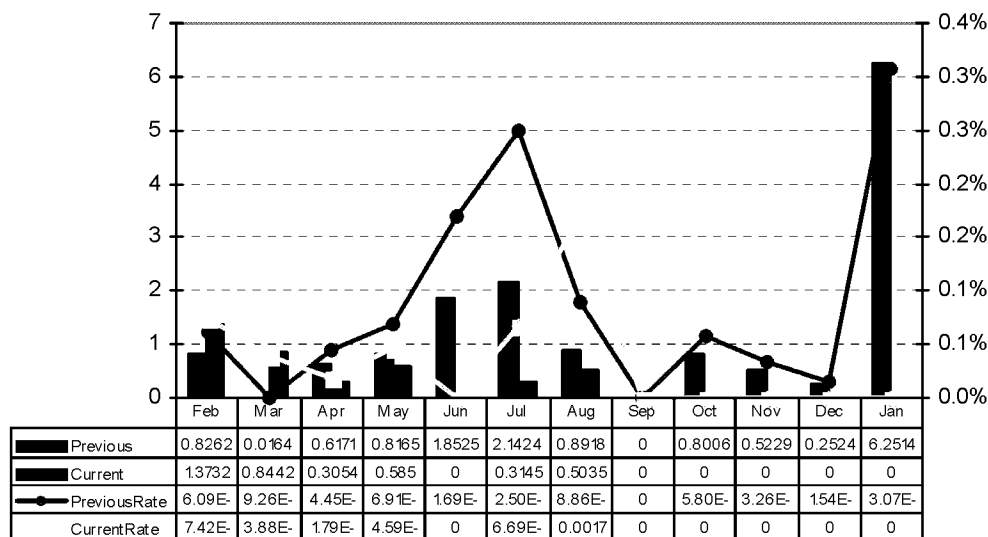
Original Stated-Statement Doc and FICO < 660 - Mortgage Maker



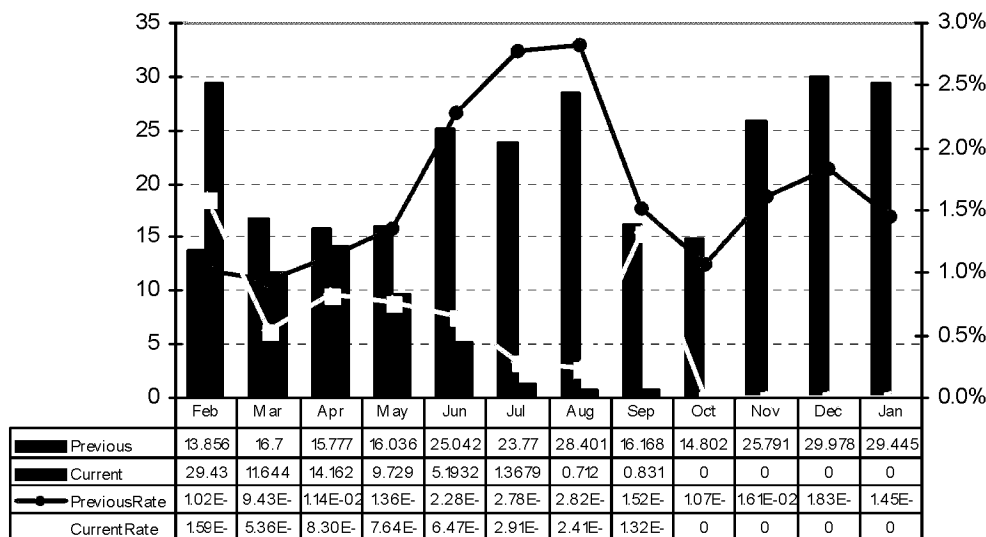
Original Stated-Statement Doc and CLTV > 95 - Mortgage Maker



Original Stated-Statement Doc and DTI > 50 - Mortgage Maker



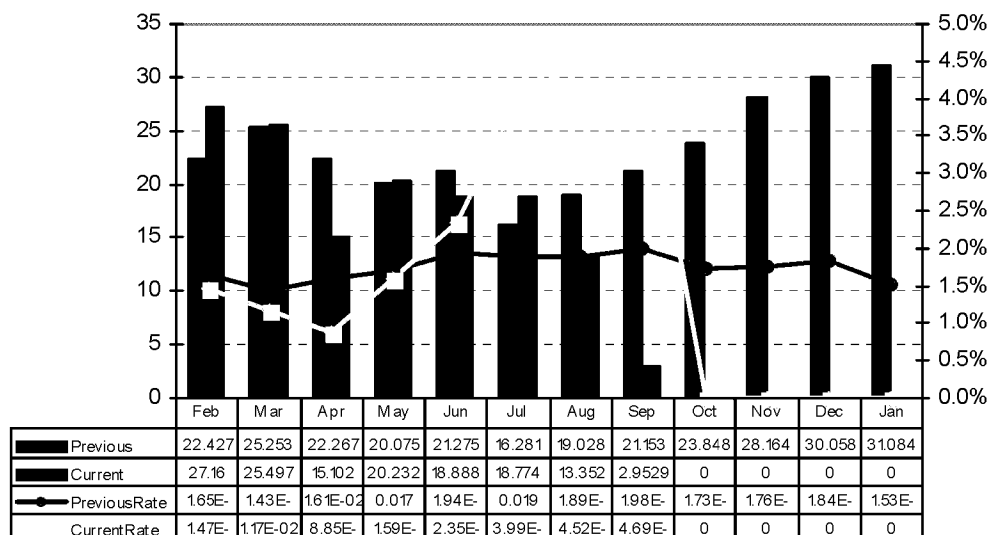
Original Stated-Statement Doc and Amount > 650K - Mortgage Maker



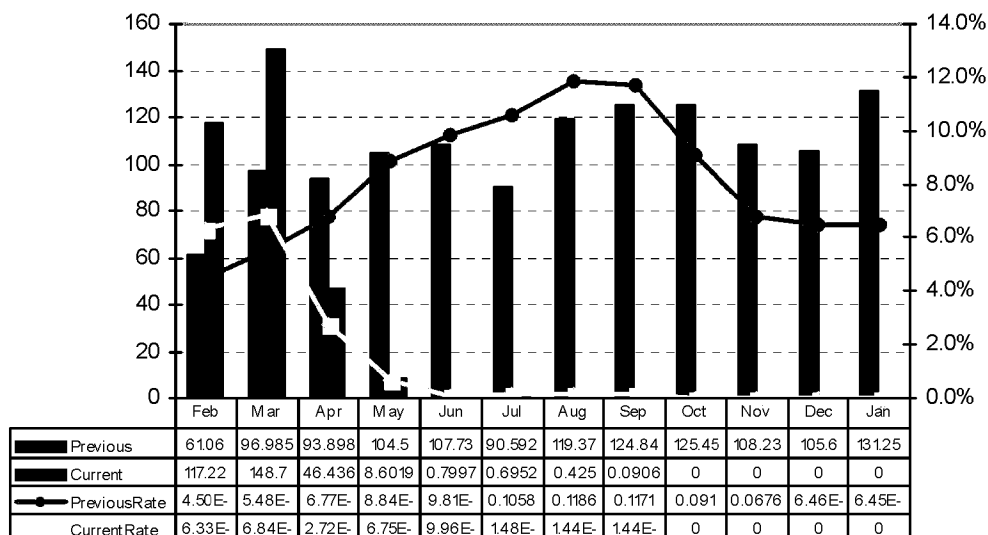
Aurora Originations - Mortgage Maker

Aurora Risk Review

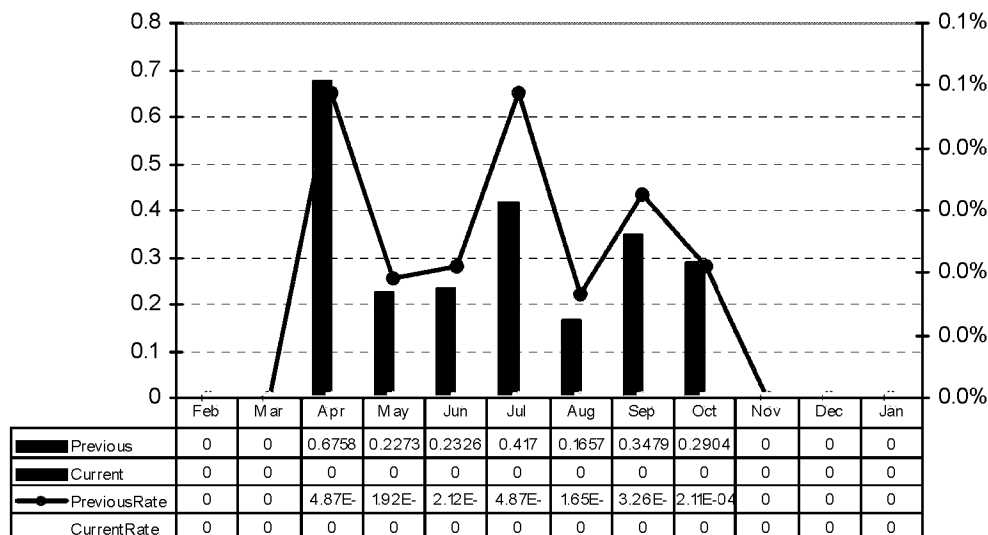
Original No Doc Doc and FICO < 640 - Mortgage Maker



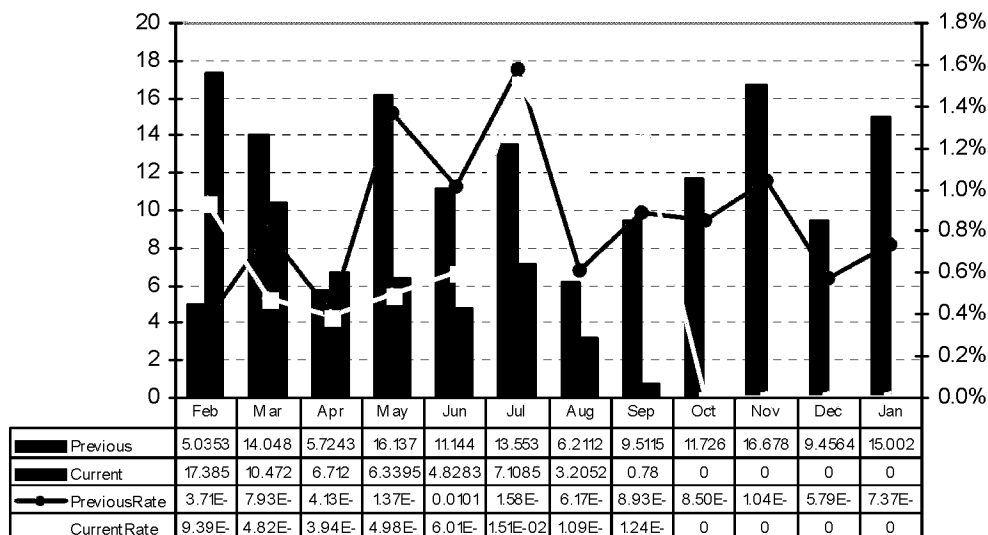
Original No Doc Doc and CLTV > 95 - Mortgage Maker



Original No Doc Doc and DTI > 50 - Mortgage Maker



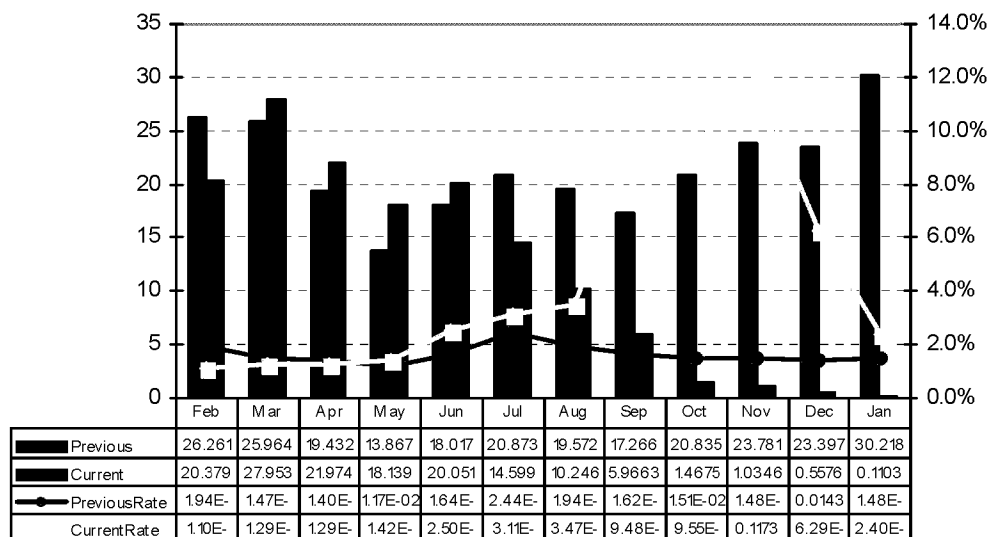
Original No Doc Doc and Amount > 650K - Mortgage Maker



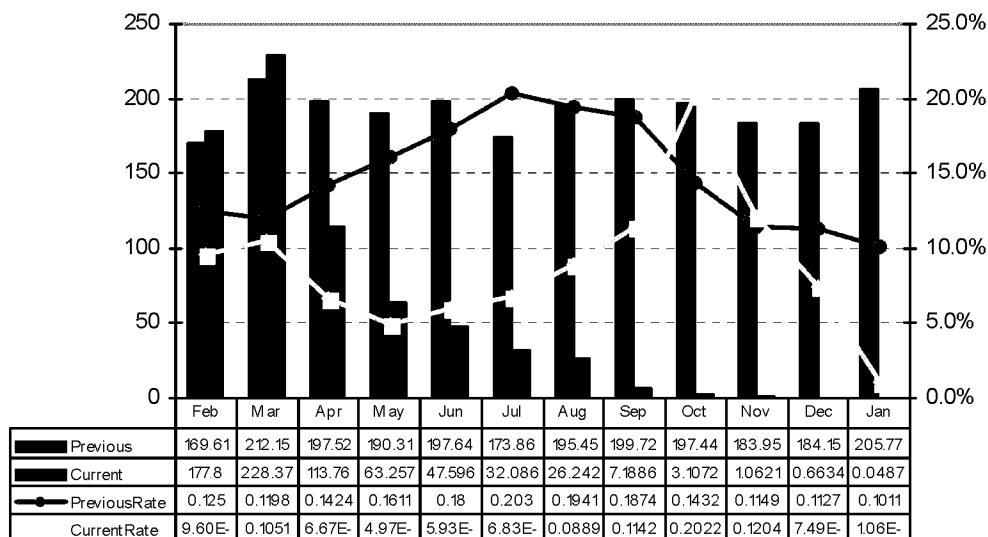
Aurora Originations - Mortgage Maker

Aurora Risk Review

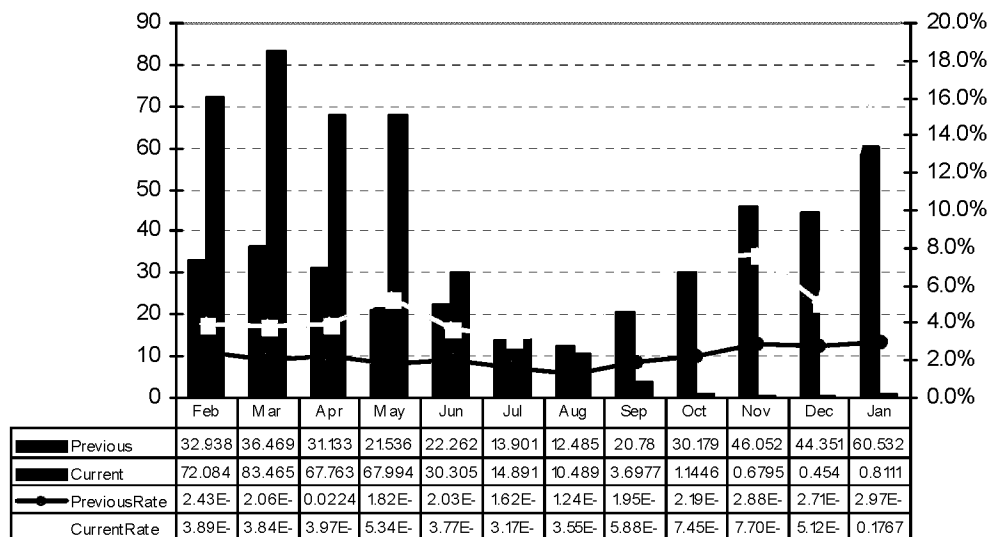
Original No Doc Doc and Non-Owner - Mortgage Maker



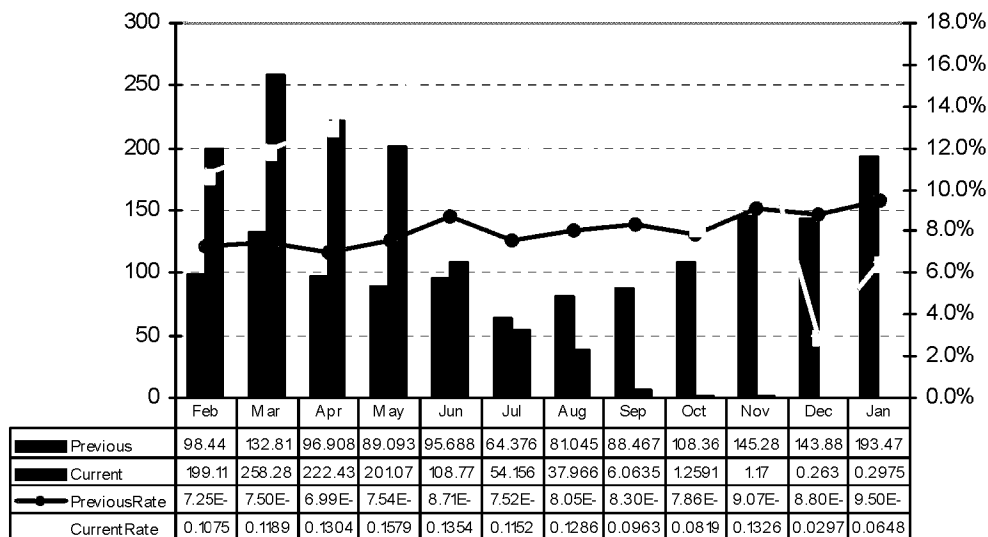
Original No Doc Doc and Purchase - Mortgage Maker



Original No Ratio Doc and Non-Owner - Mortgage Maker



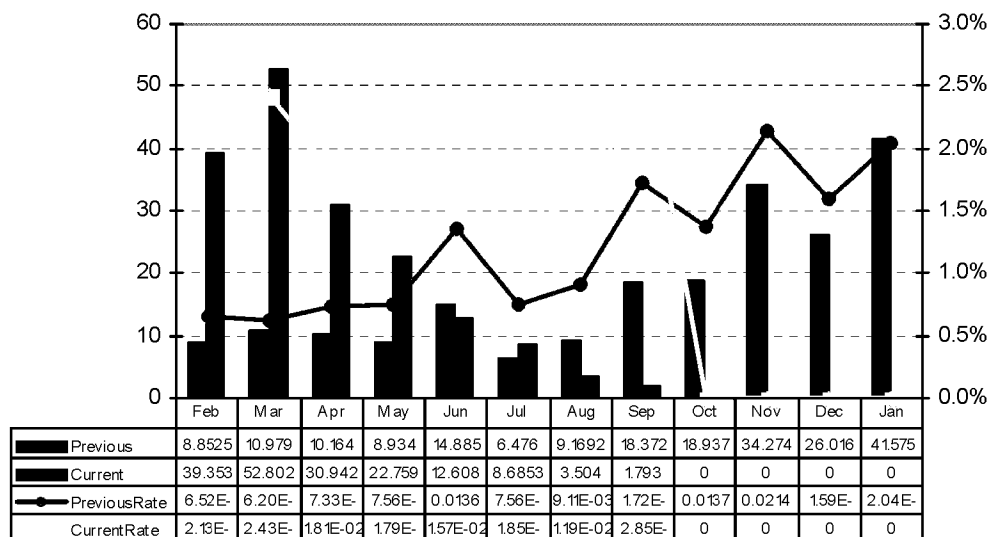
Original No Ratio Doc and Purchase - Mortgage Maker



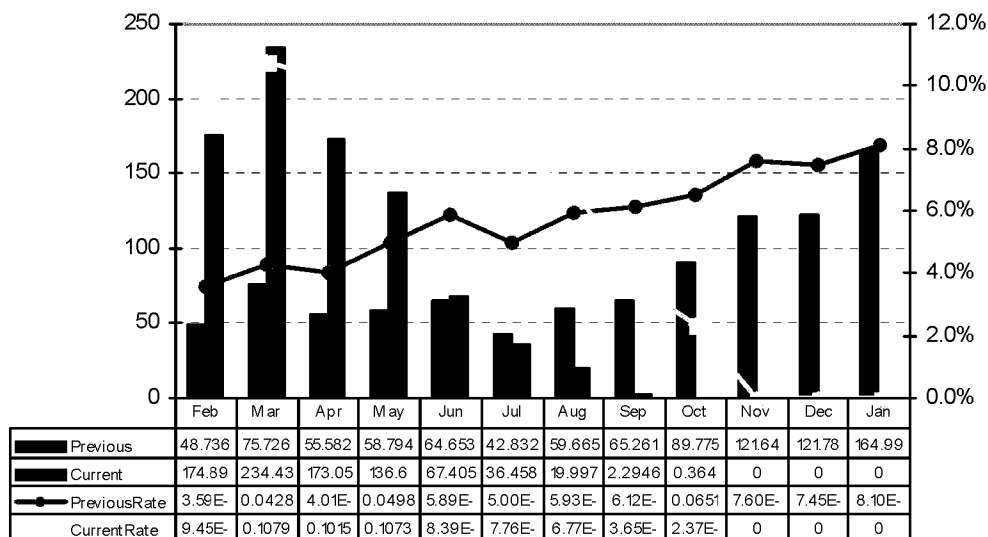
Aurora Originations - Mortgage Maker

Aurora Risk Review

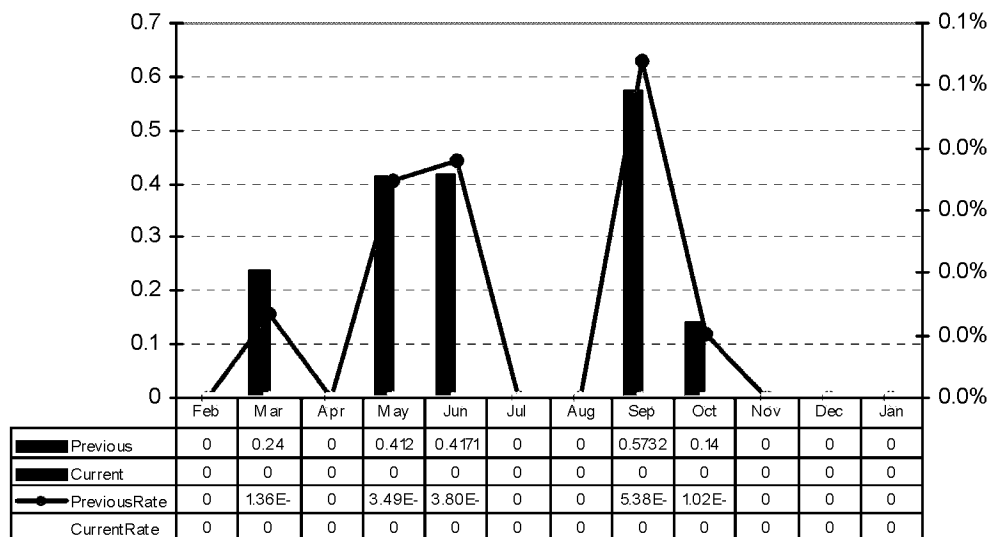
Original No Ratio Doc and FICO < 640 - Mortgage Maker



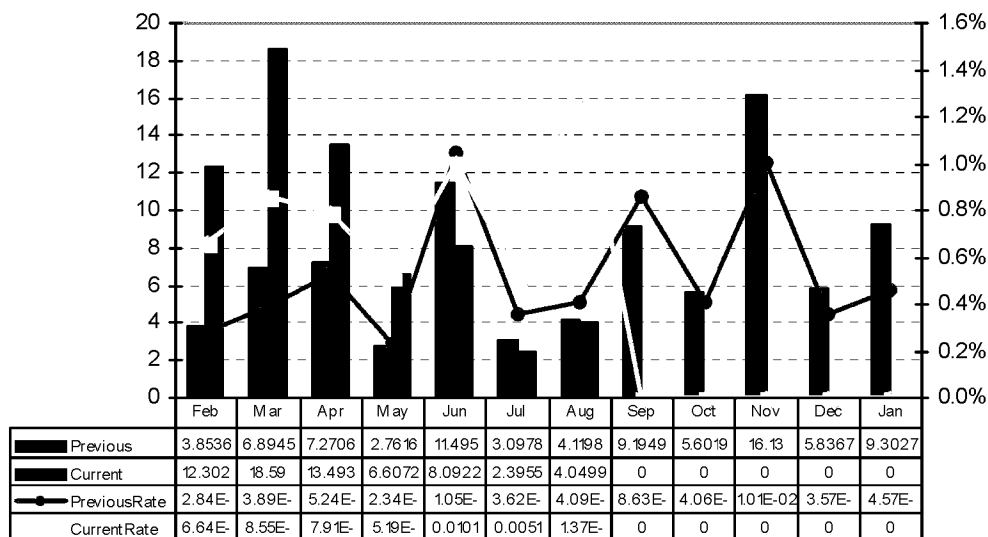
Original No Ratio Doc and CLTV > 95 - Mortgage Maker



Original No Ratio Doc and DTI > 50 - Mortgage Maker



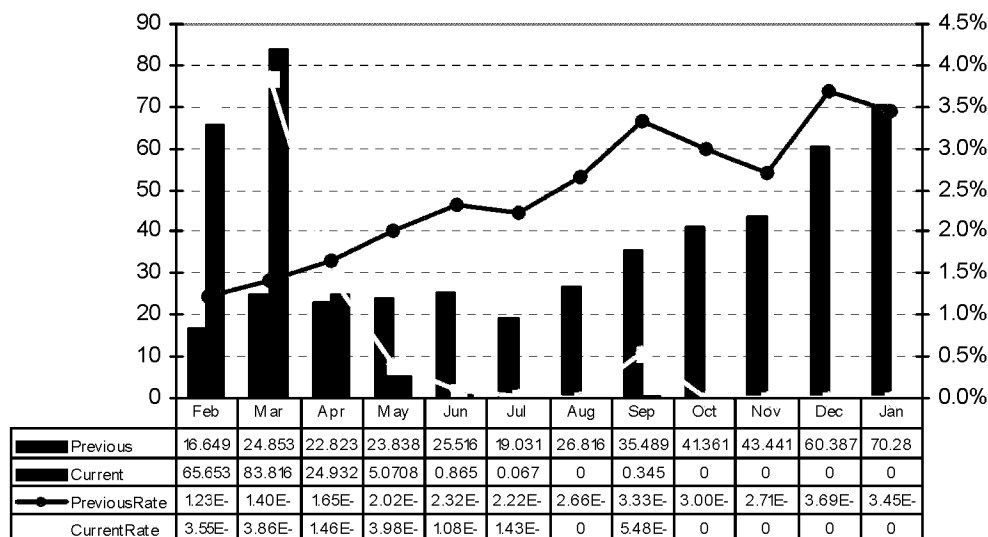
Original No Ratio Doc and Amount > 650K - Mortgage Maker



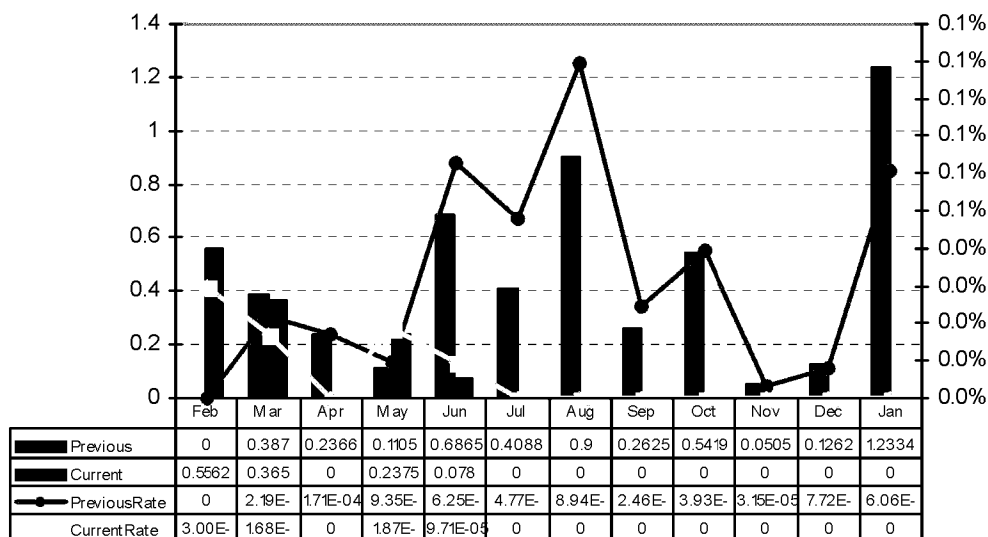
Aurora Originations - Mortgage Maker

Aurora Risk Review

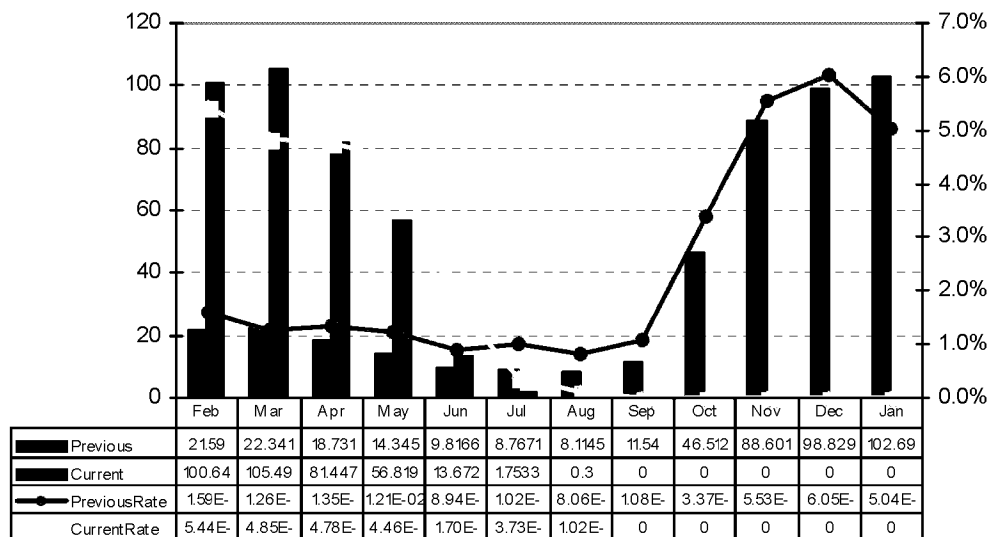
Original Stated, FICO <640 and CLTV > 95 - Mortgage Maker



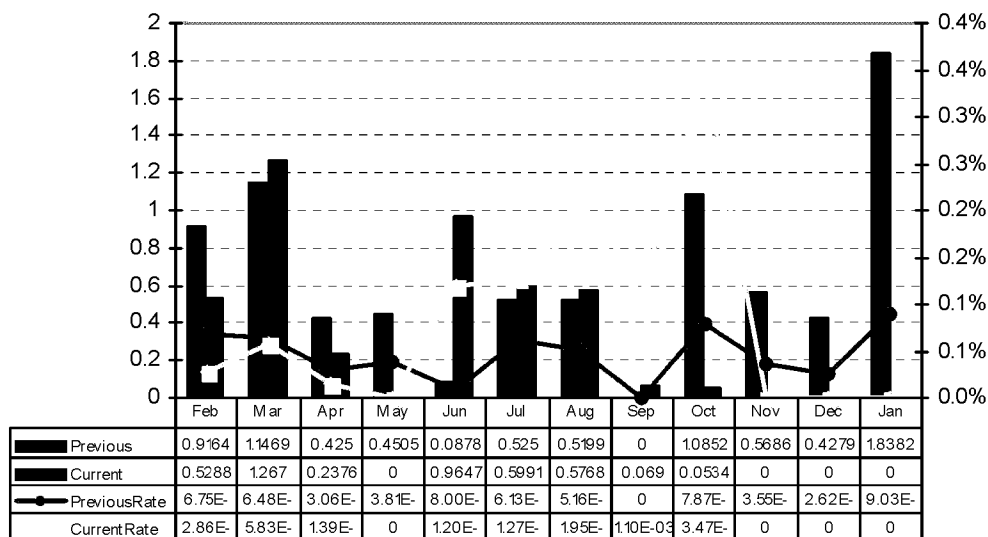
Original Stated, FICO <640 and DTI > 50 - Mortgage Maker



Original Stated, Non Owner and CLTV > 95 - Mortgage Maker



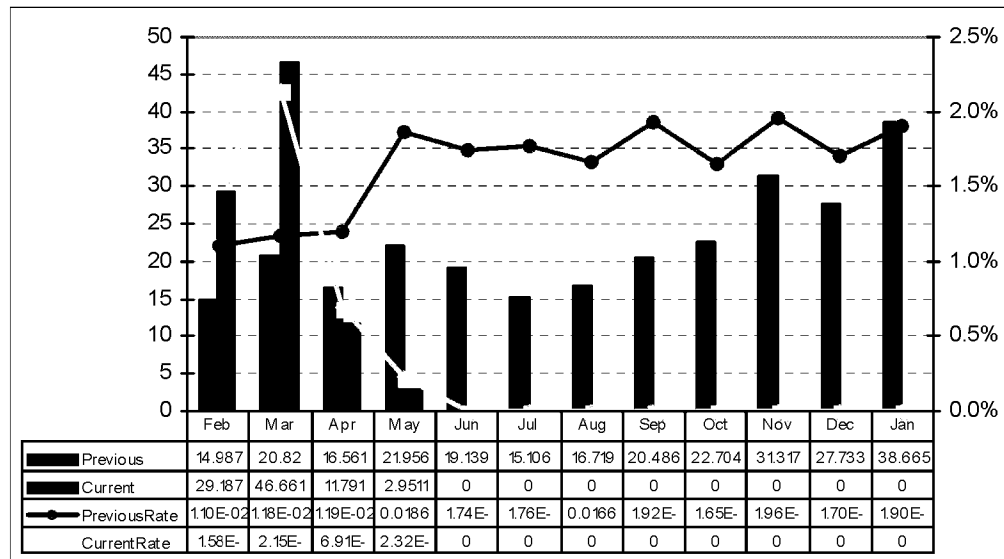
Original Stated, Non Owner and DTI > 50 - Mortgage Maker



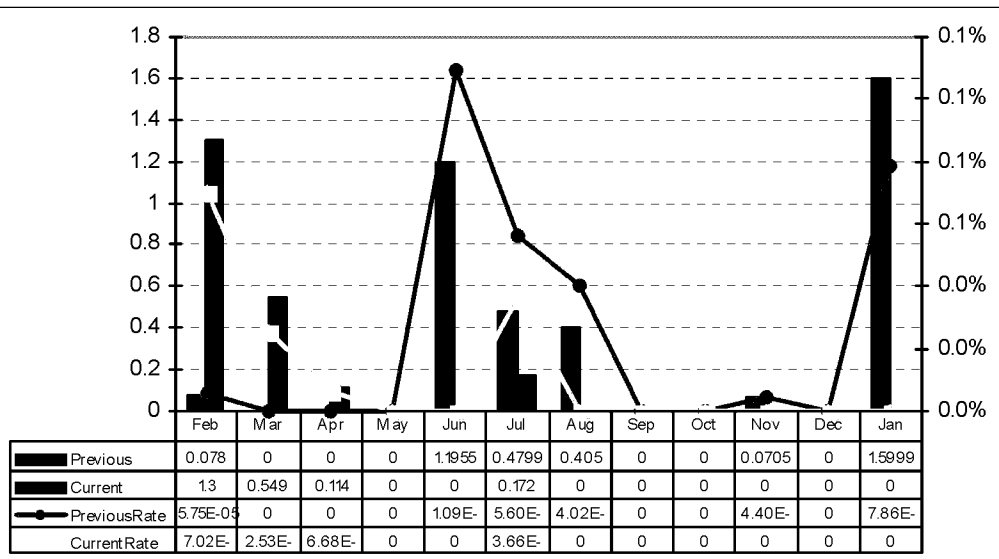
Aurora Originations - Mortgage Maker

Aurora Risk Review

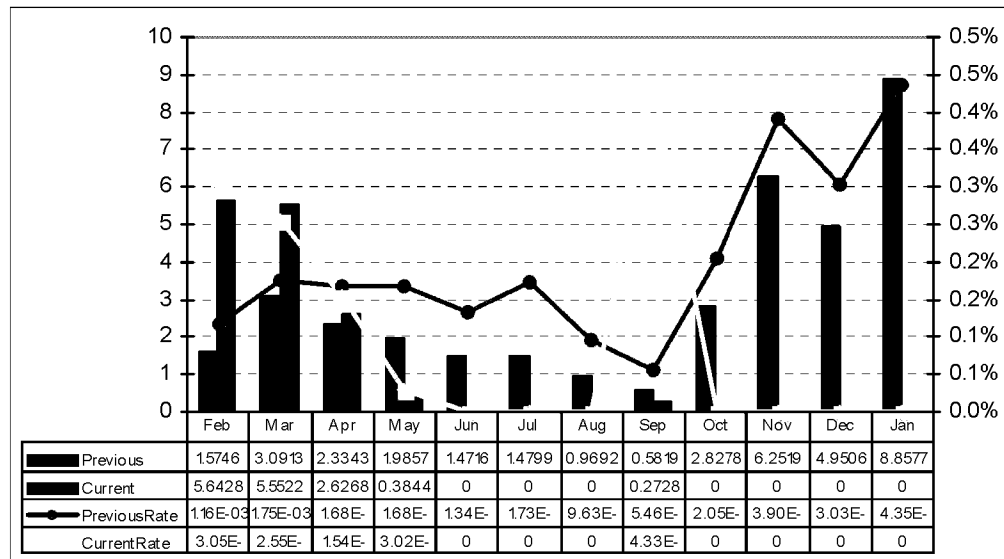
Original Stated-Stated, FICO <660 and CLTV > 95 - Mortgage Maker



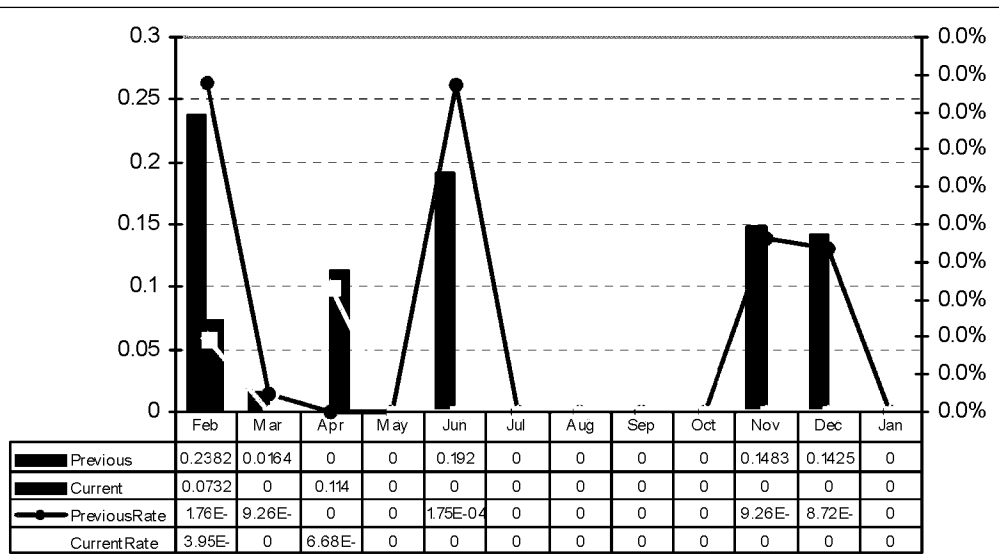
Original Stated-Stated, FICO <660 and DTI > 50 - Mortgage Maker



Original Stated-Stated, Non Owner and CLTV > 95 - Mortgage Make



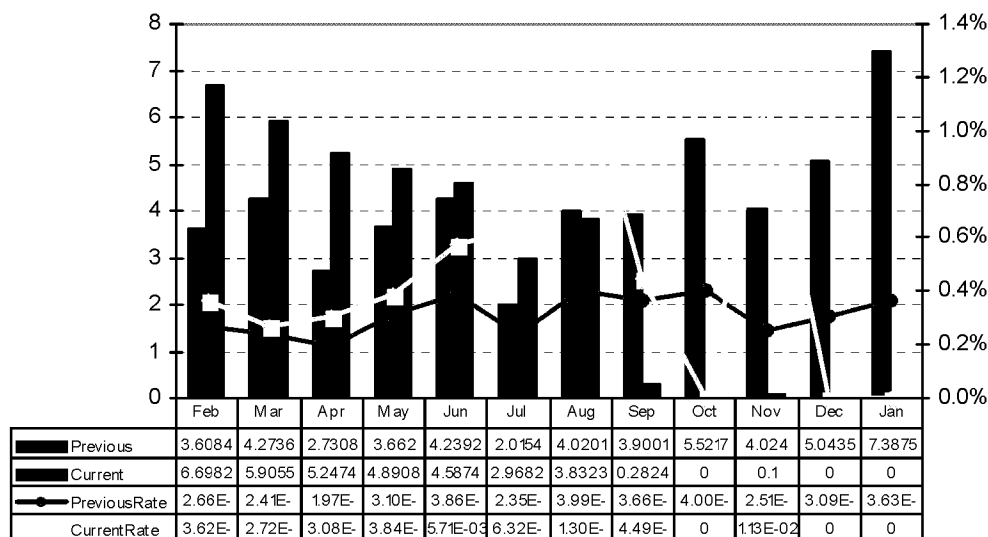
Original Stated-Stated, Non Owner and DTI > 50 - Mortgage Maker



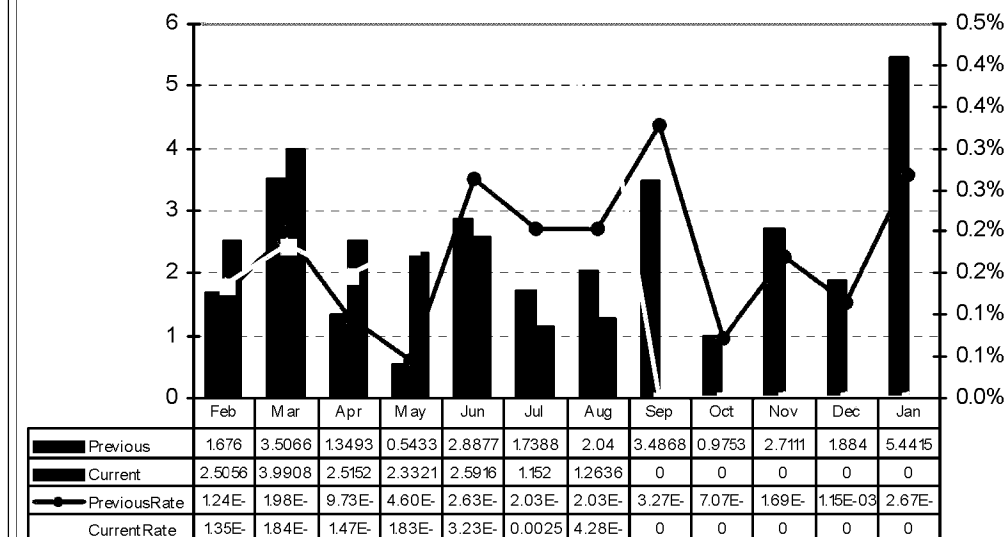
Aurora Originations - Mortgage Maker

Aurora Risk Review

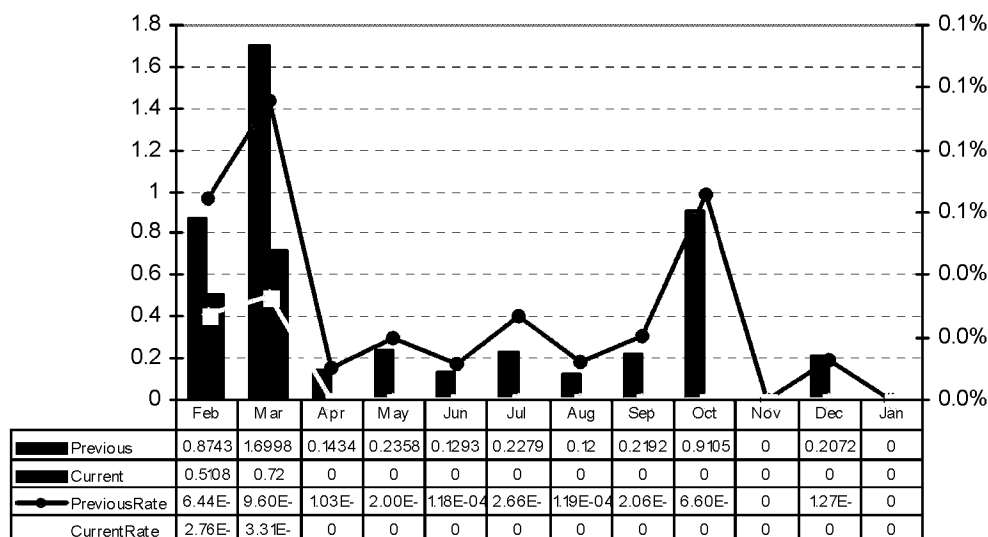
Original Stated, Non Owner and FICO < 640 - Mortgage Maker



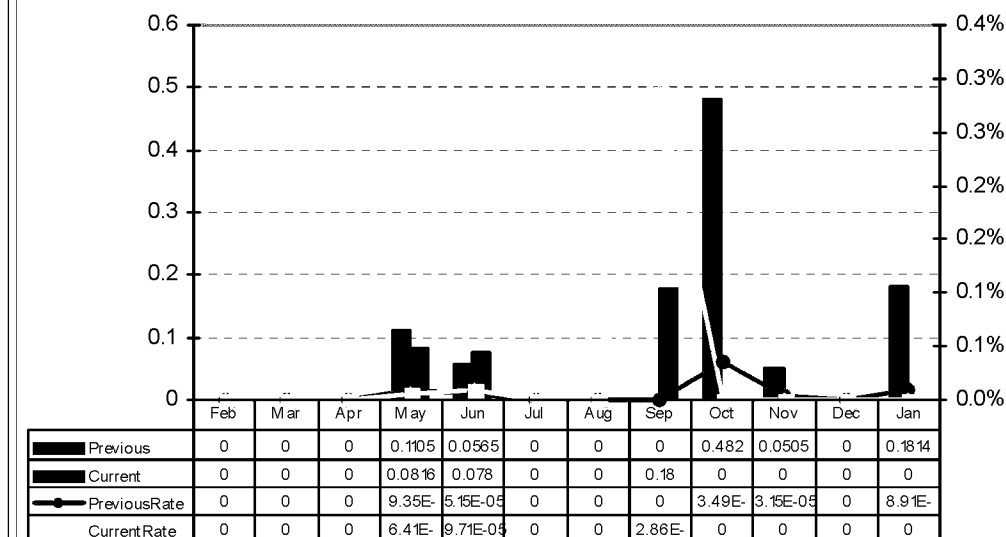
Original Stated-Stated, Non Owner and FICO < 660 - Mortgage Maker



Original Non Owner, FICO <640 and CLTV > 95 - Mortgage Maker



Original Non Owner, FICO <640 and DTI > 50 - Mortgage Maker

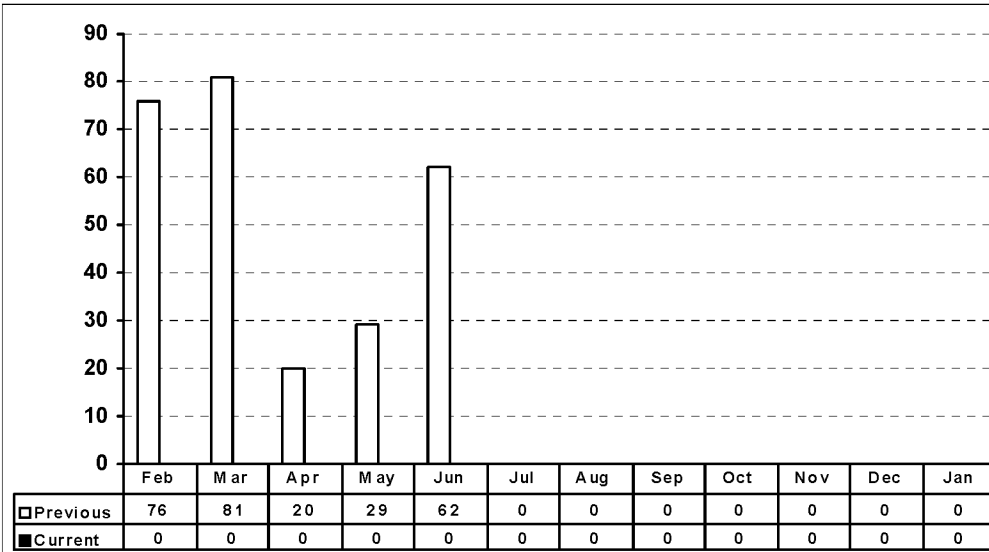


Aurora Originations - Subprime

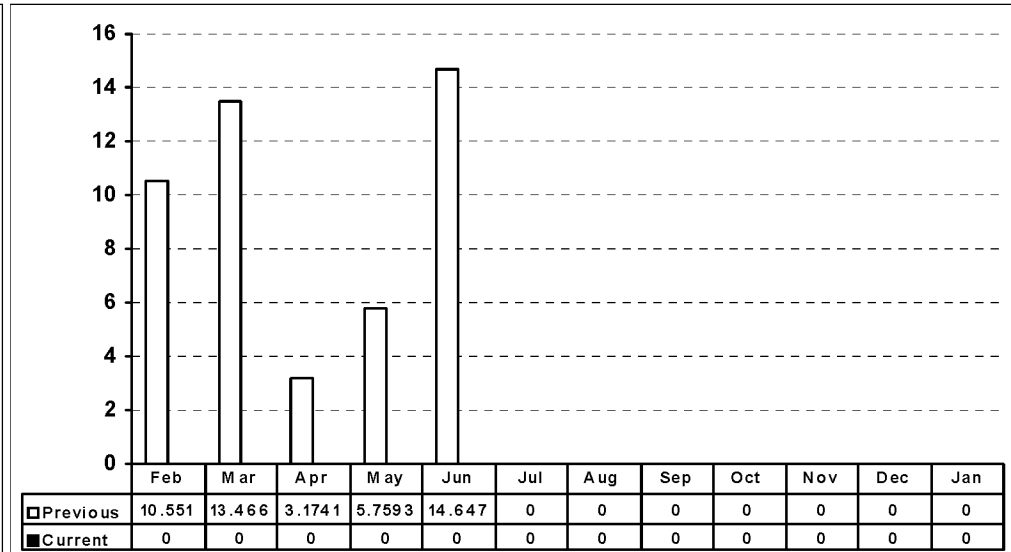
LEHMAN BROTHERS

Aurora Originations - Subprime

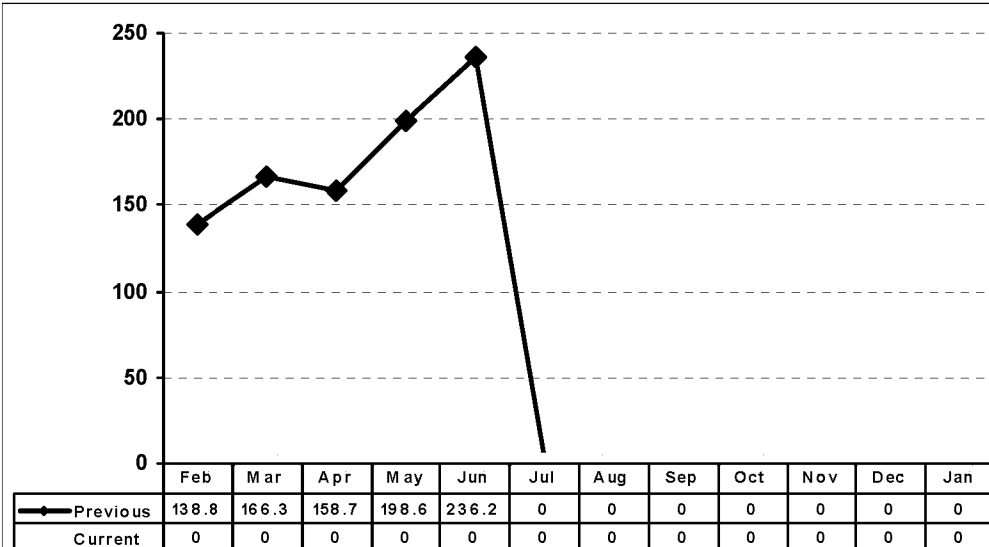
Original Units - Subprime



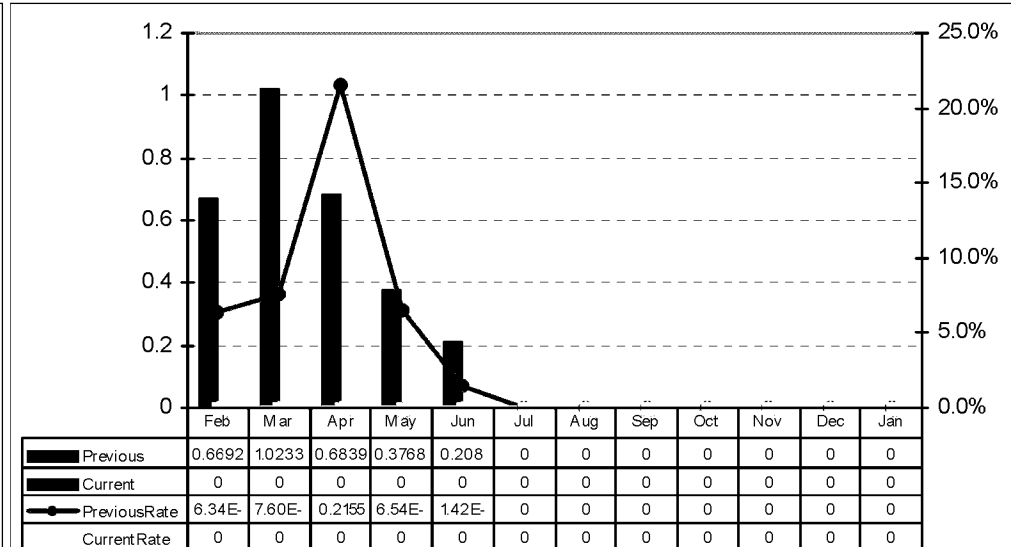
Original Balances - Subprime



Average Balances - Subprime



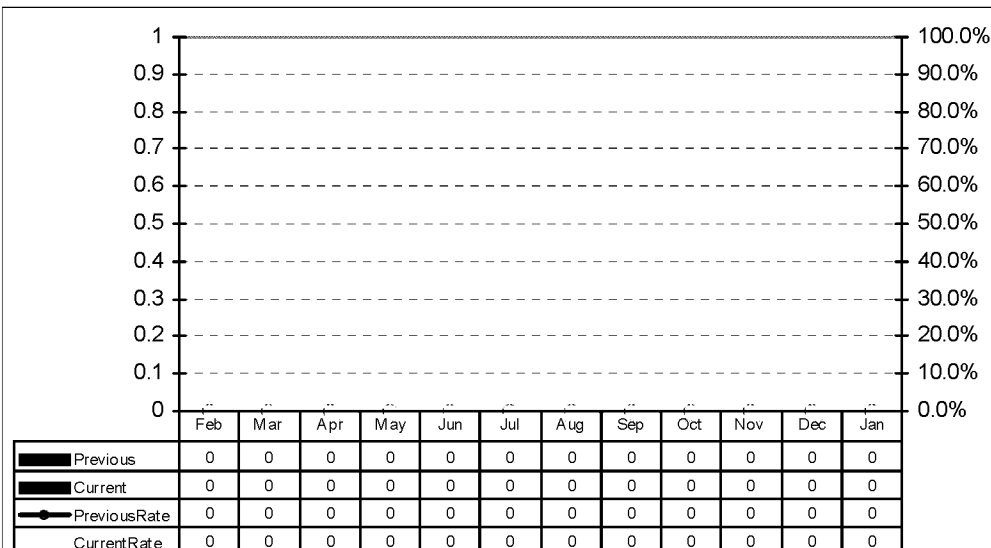
Original 2nd Liens - Subprime



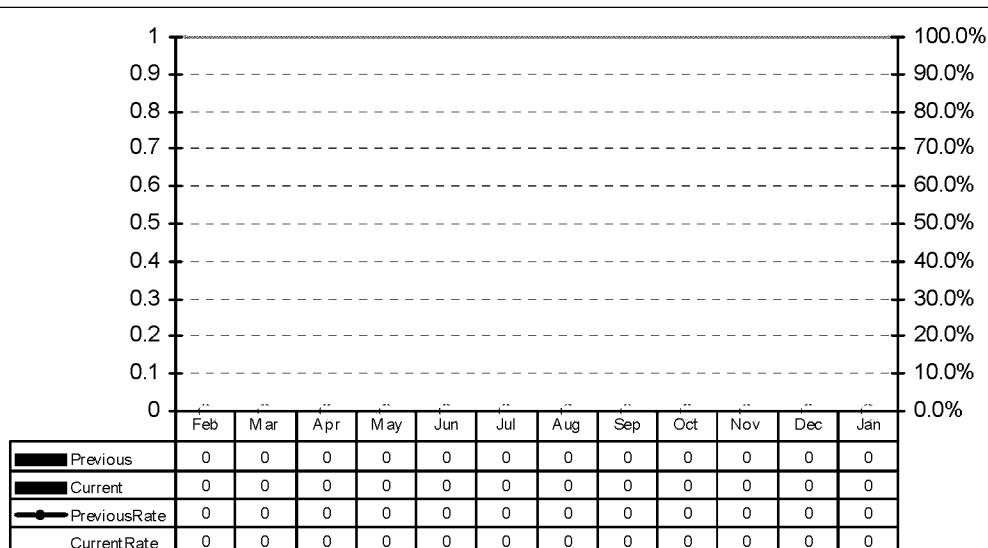
Aurora Originations - Subprime

Aurora Risk Review

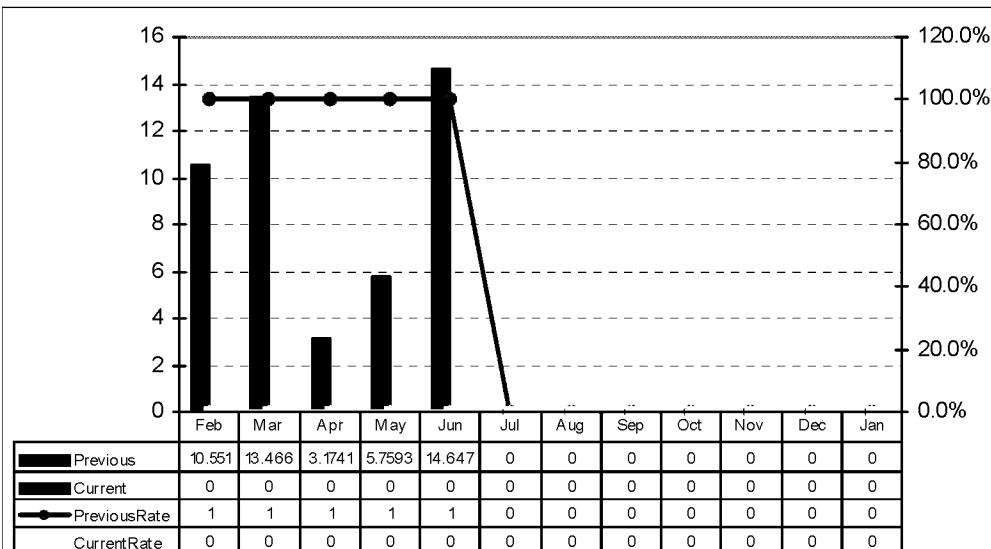
Original Retail - Subprime



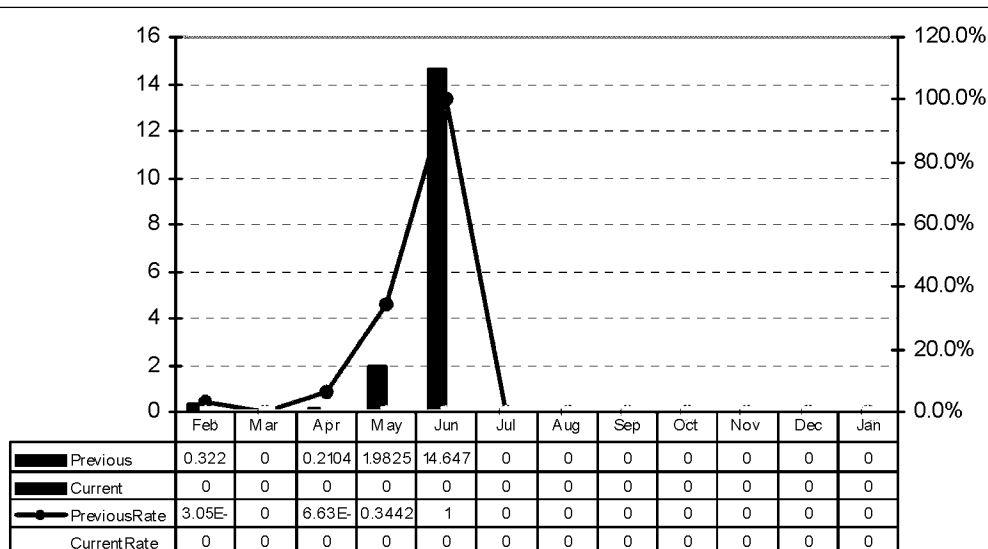
Original Wholesale - Subprime



Original Conduit - Subprime

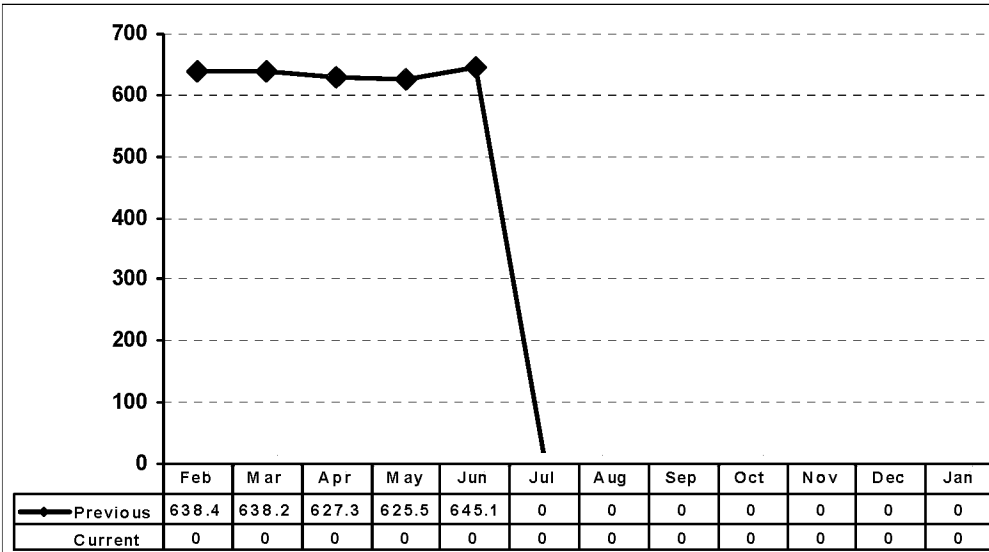


Original Delegated - Subprime

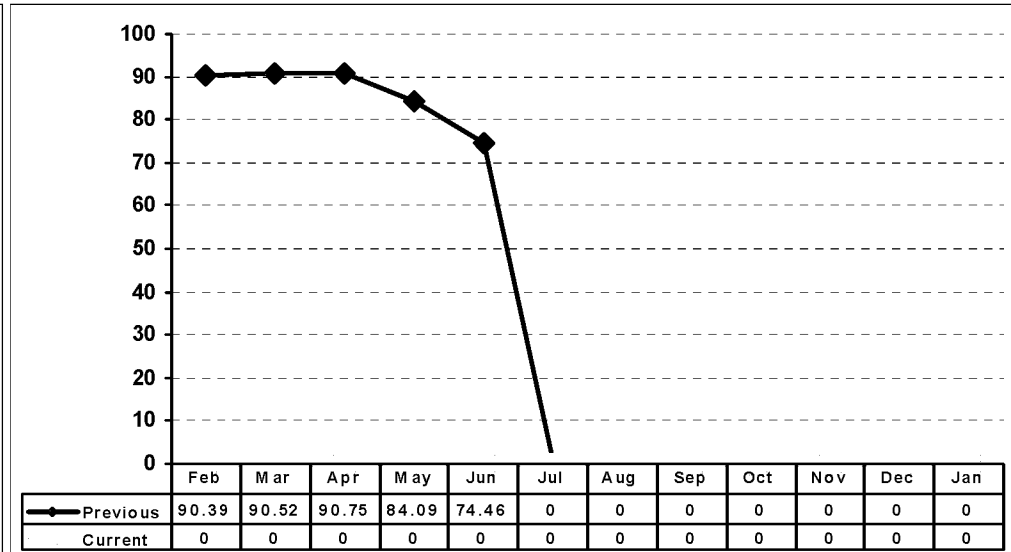


Aurora Originations - Subprime

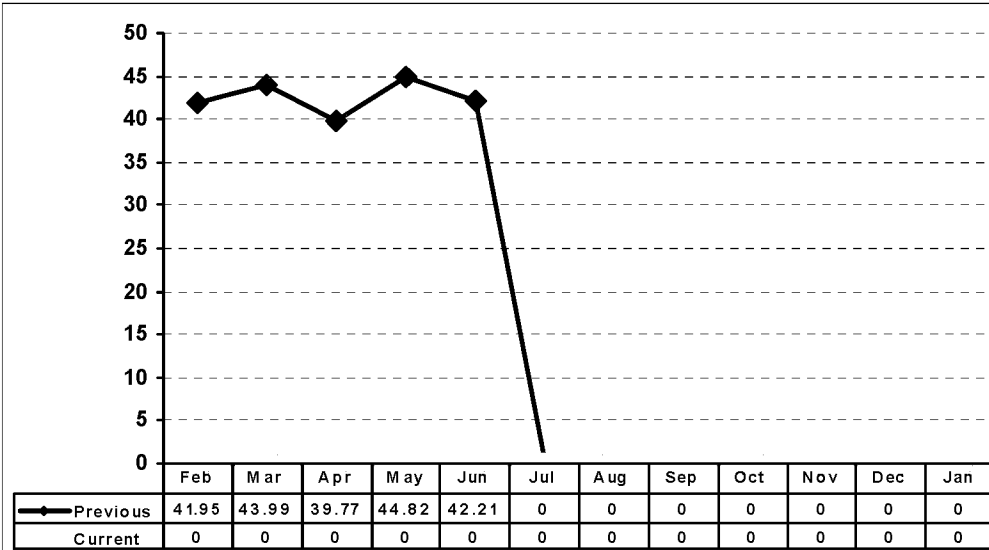
Original FICO - Subprime



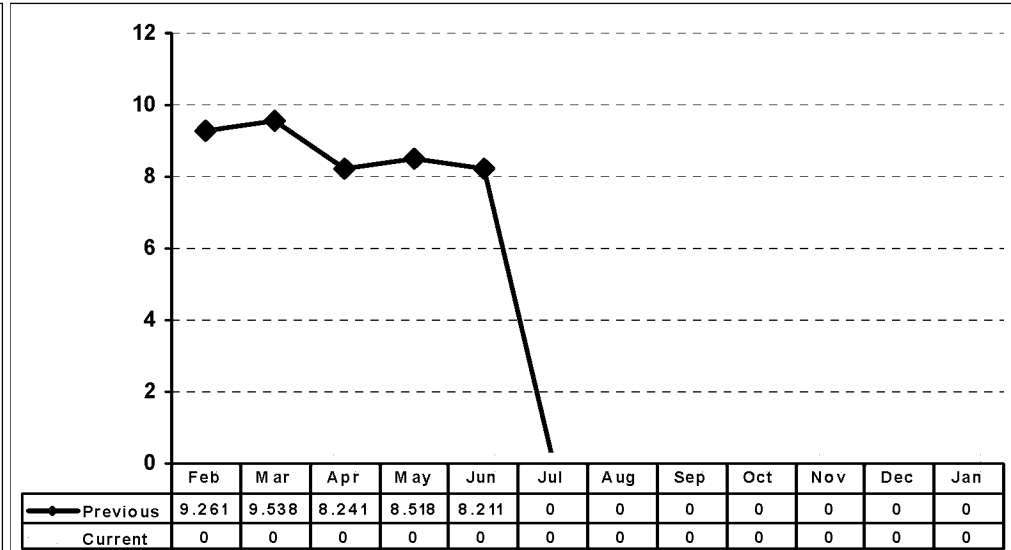
Original CLTV - Subprime



Original DTI - Subprime



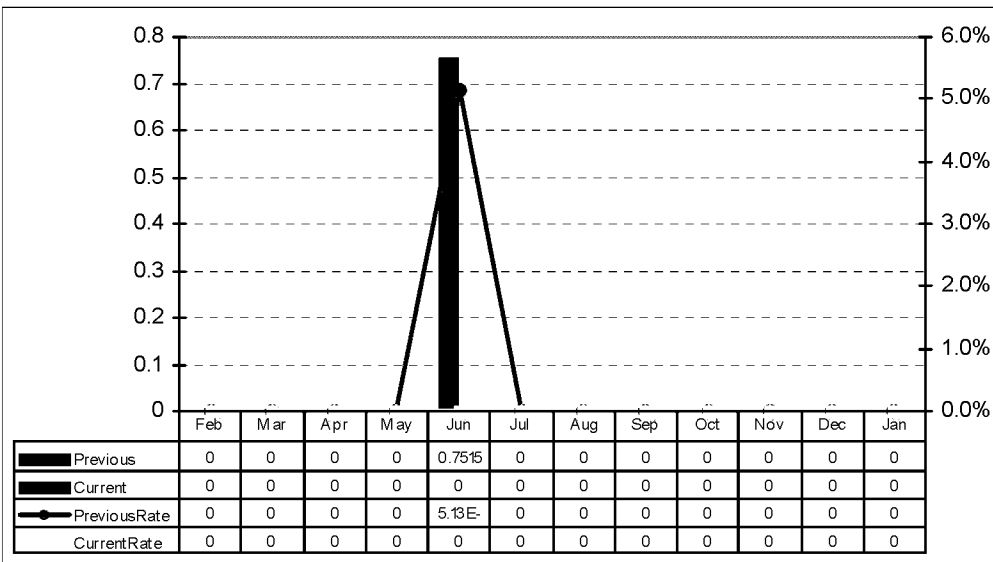
Original Interest Rate - Subprime



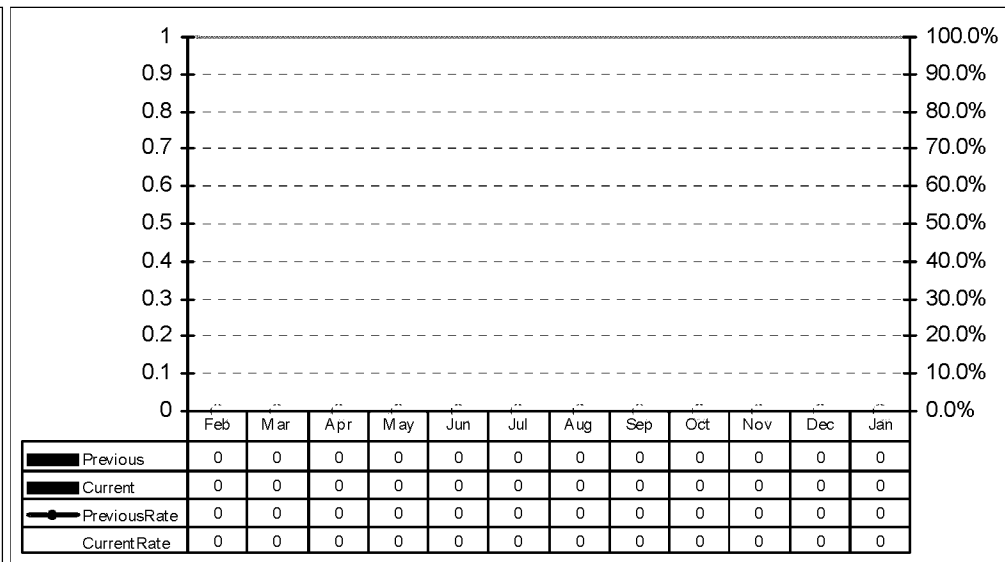
Aurora Originations - Subprime

Aurora Risk Review

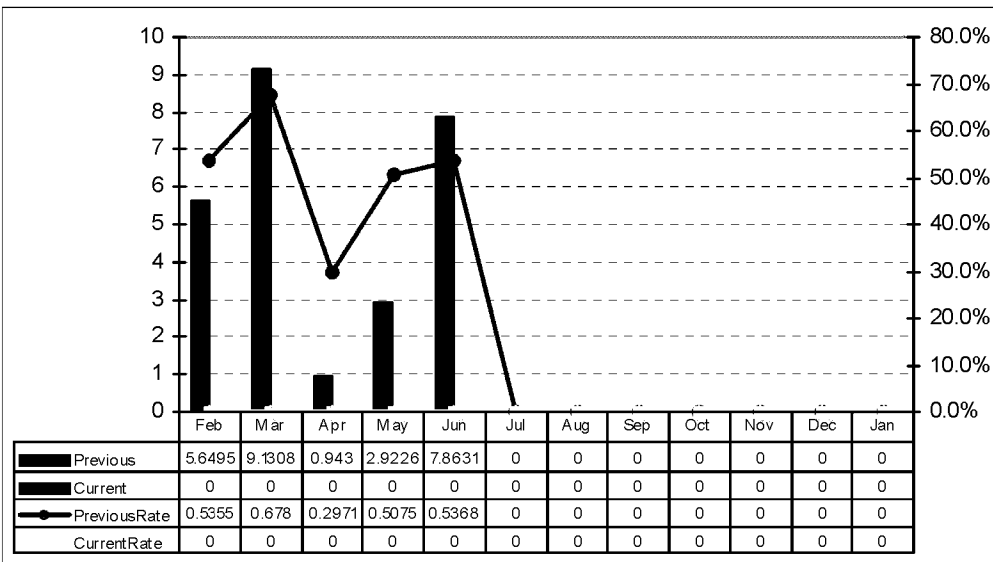
Original No Doc Documentation - Subprime



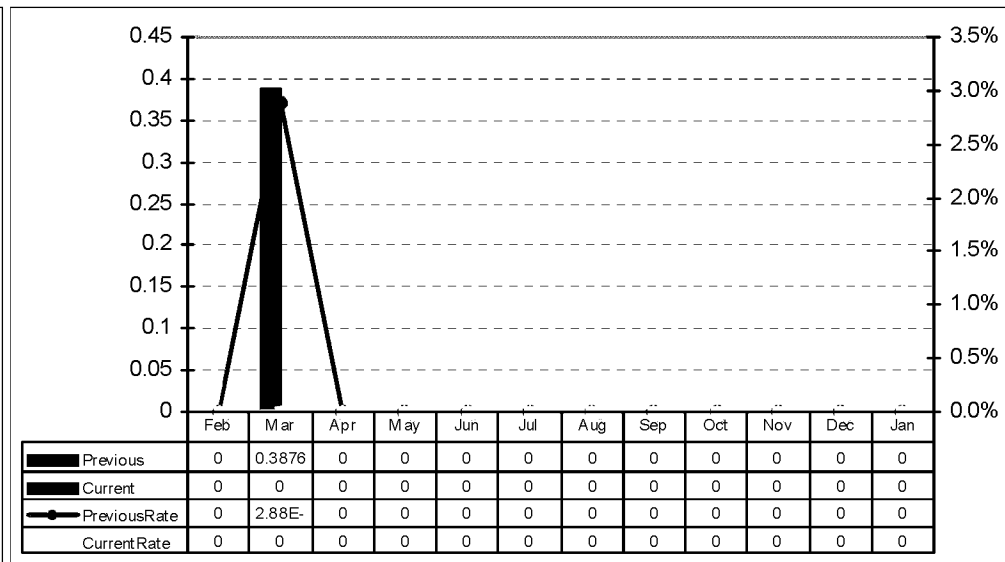
Original No Ratio Documentation - Subprime



Original Stated Documentation - Subprime

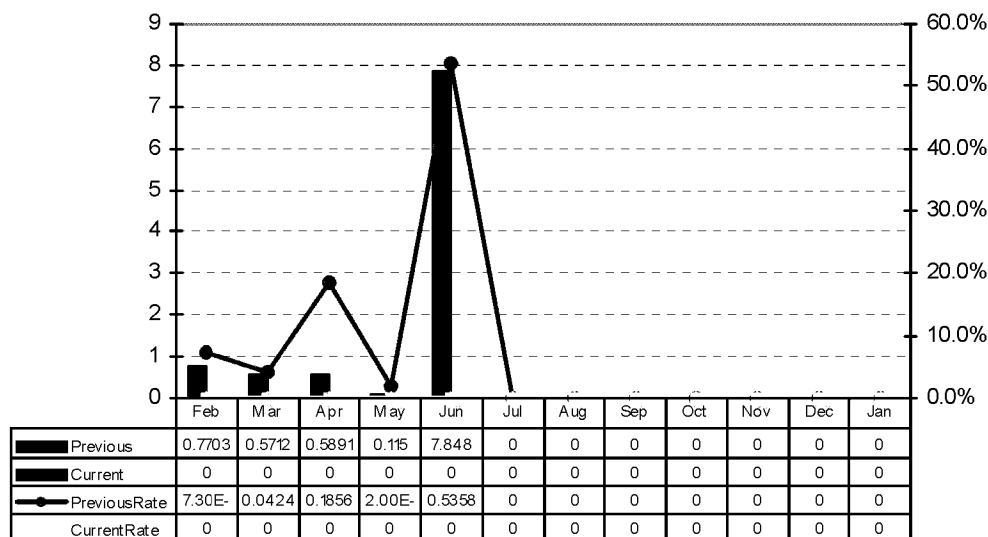


Original Stated-Stated - Subprime

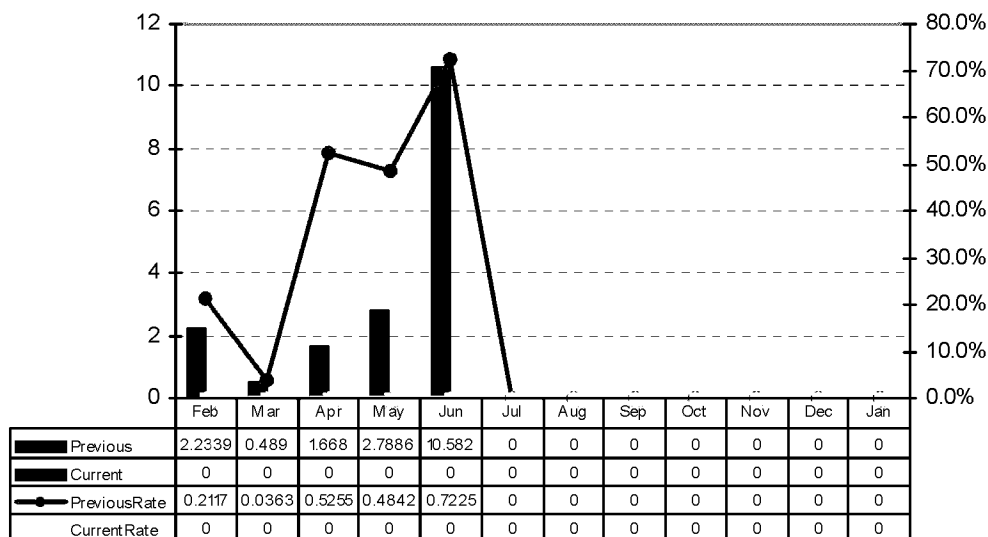


Aurora Originations - Subprime

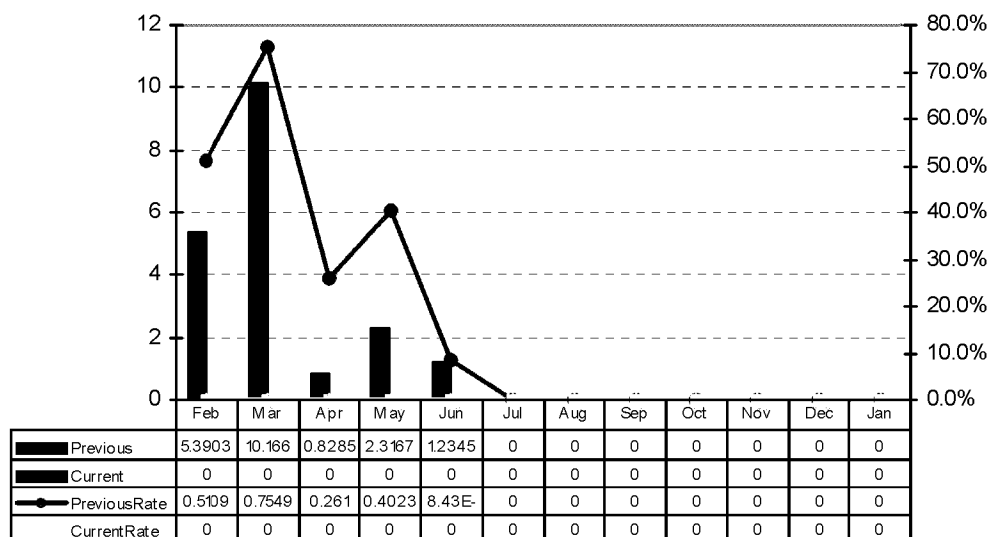
Original Fixed - Subprime



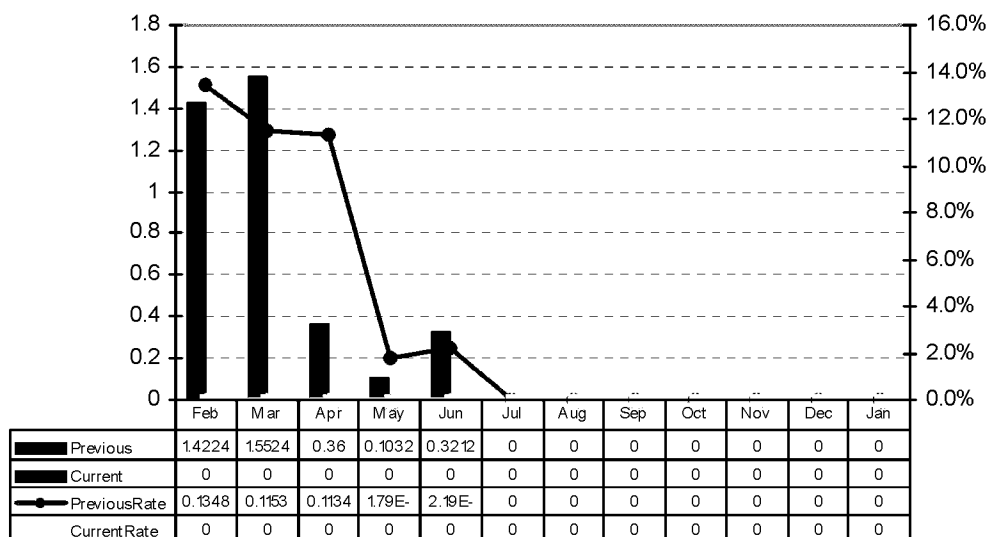
Original Cashout - Subprime



Original Purchases - Subprime



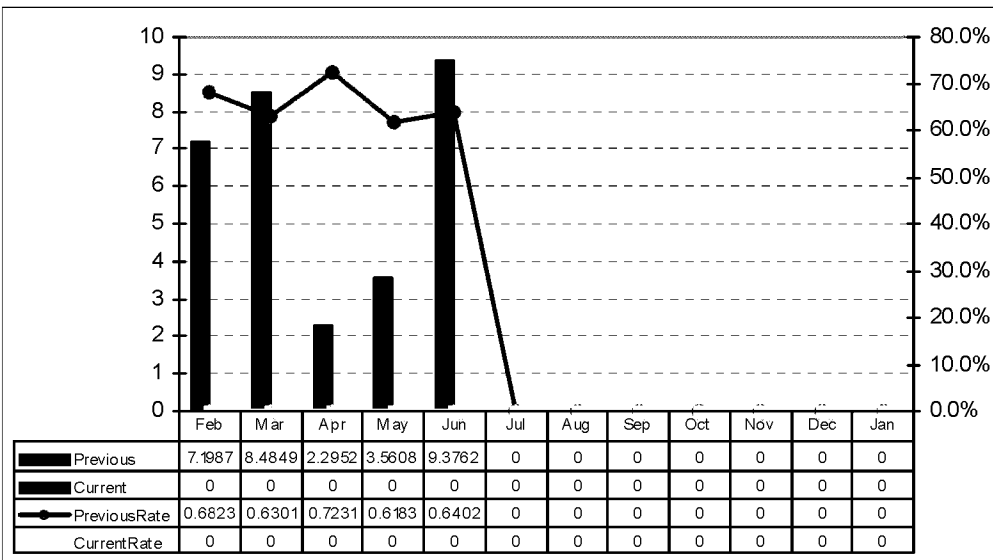
Original Non Owner Occupied - Subprime



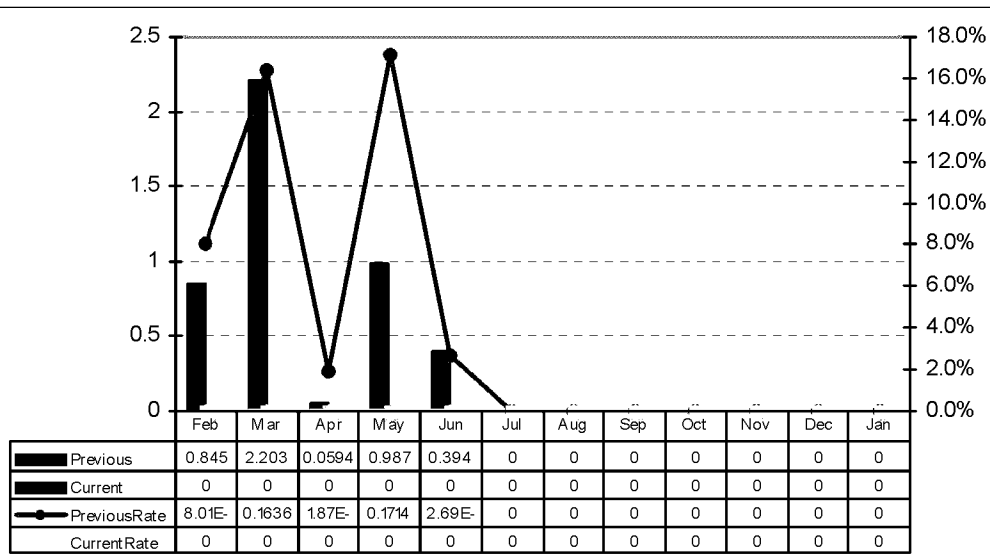
Aurora Originations - Subprime

Aurora Risk Review

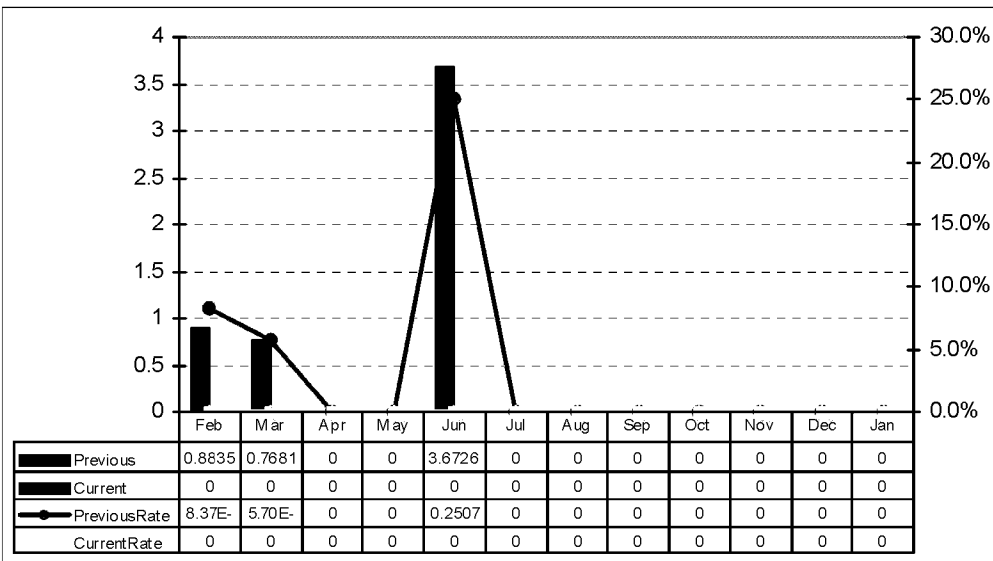
Original Single Family - Subprime



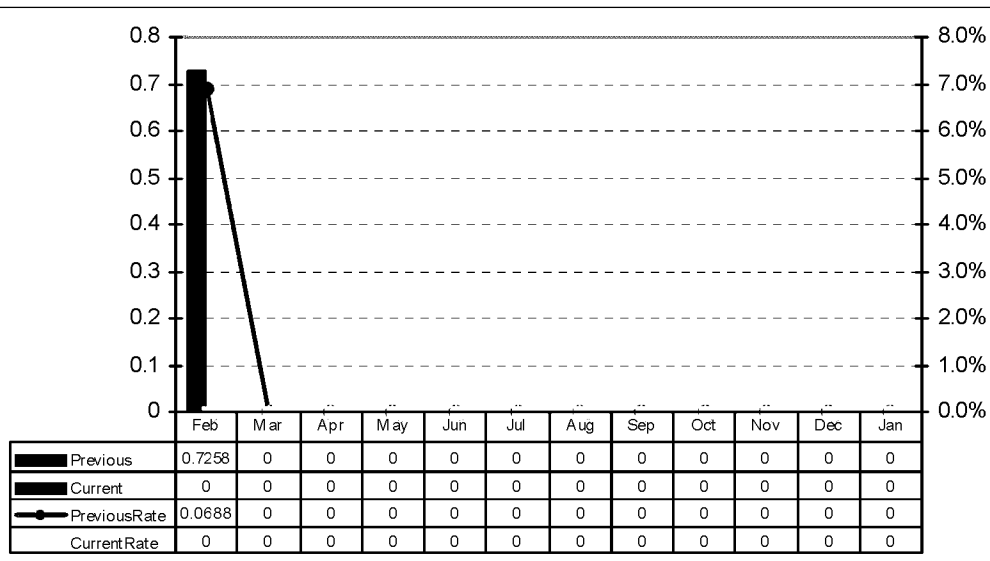
Original Condo - Subprime



Original Multifamily - Subprime

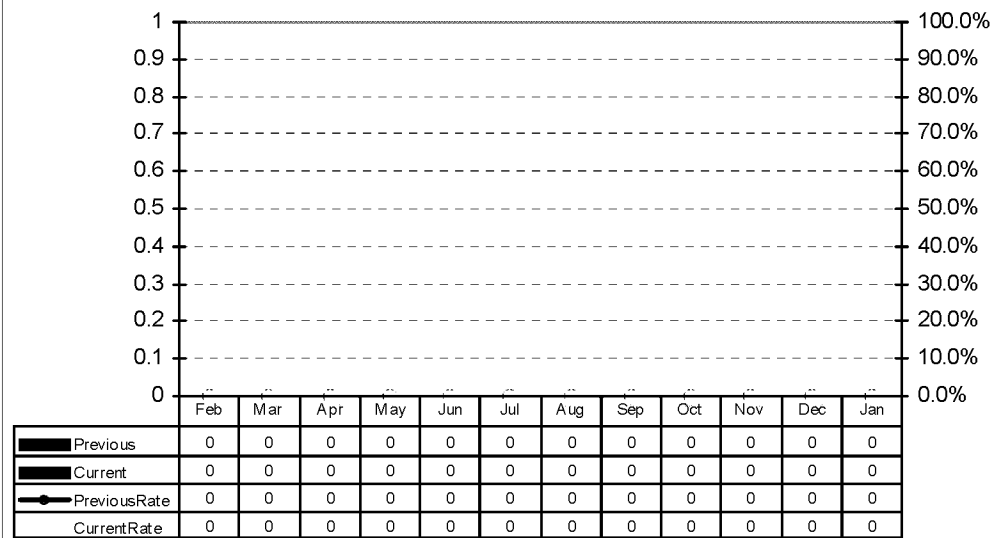


Original 2nd Homes - Subprime

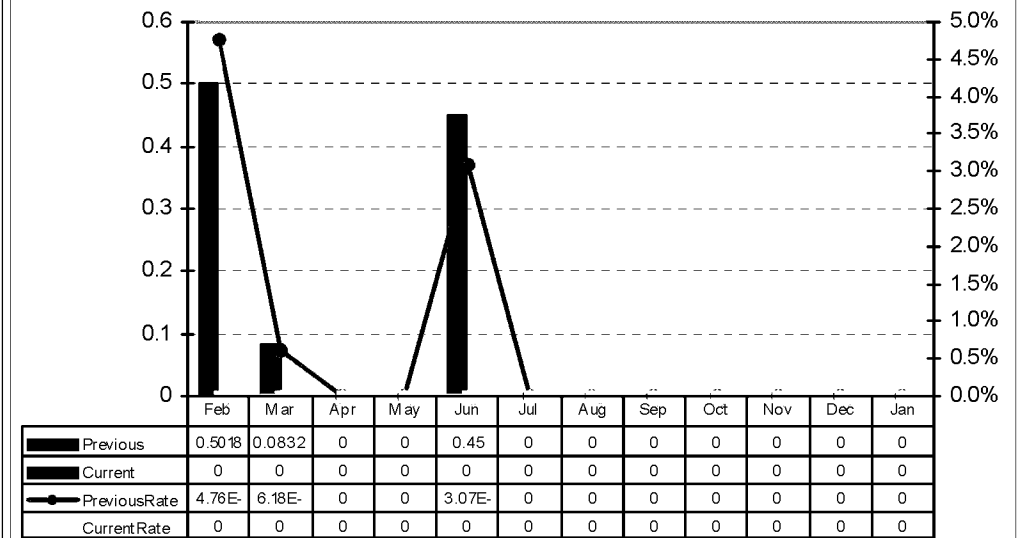


Aurora Originations - Subprime

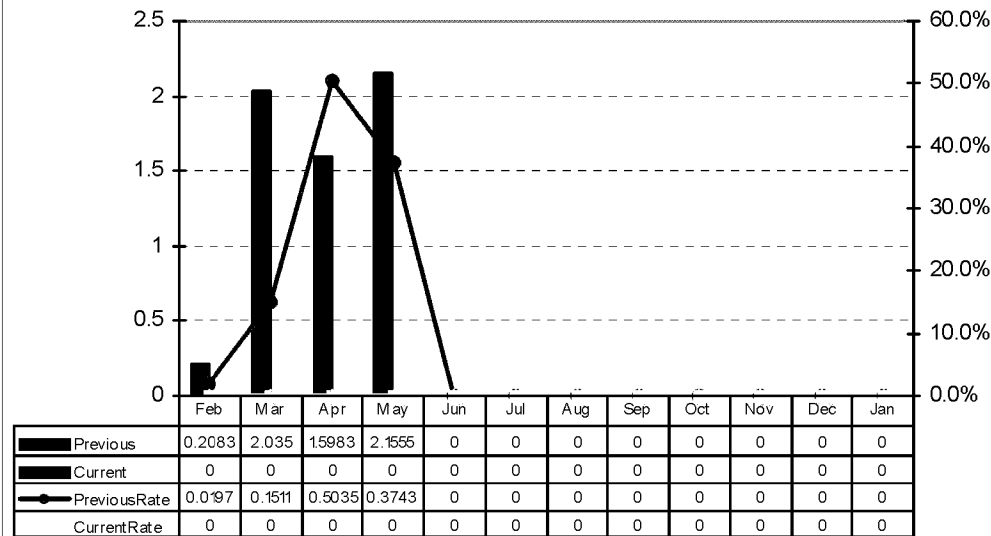
Original 40 Year - Subprime



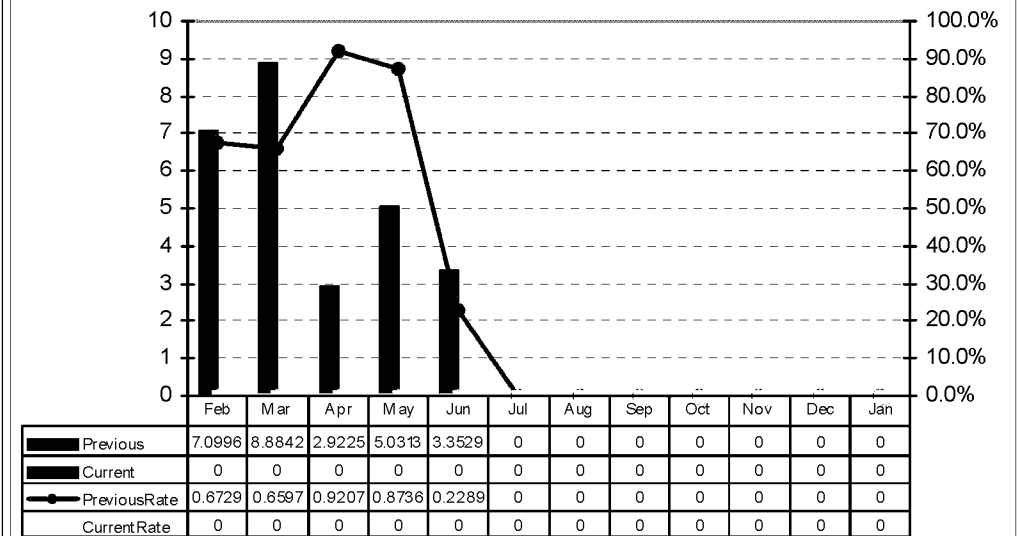
Original 15 and 20 Year - Subprime



Original CA - Subprime

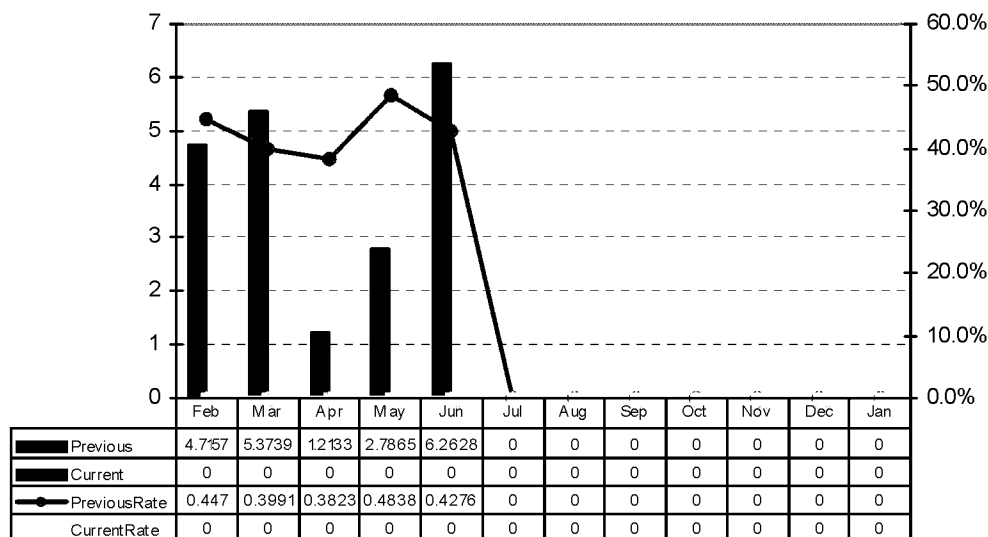


Original with Prepayment Penalty - Subprime

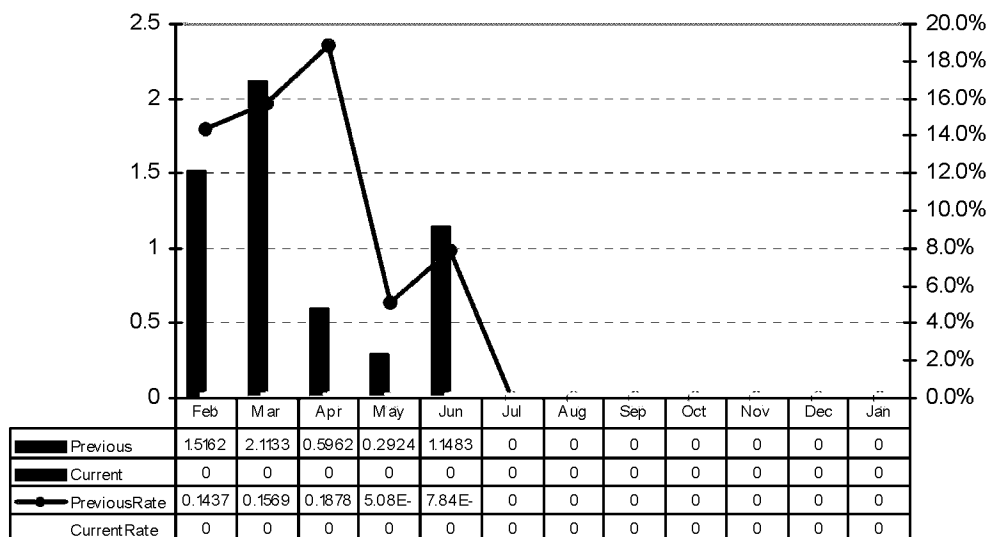


Aurora Originations - Subprime

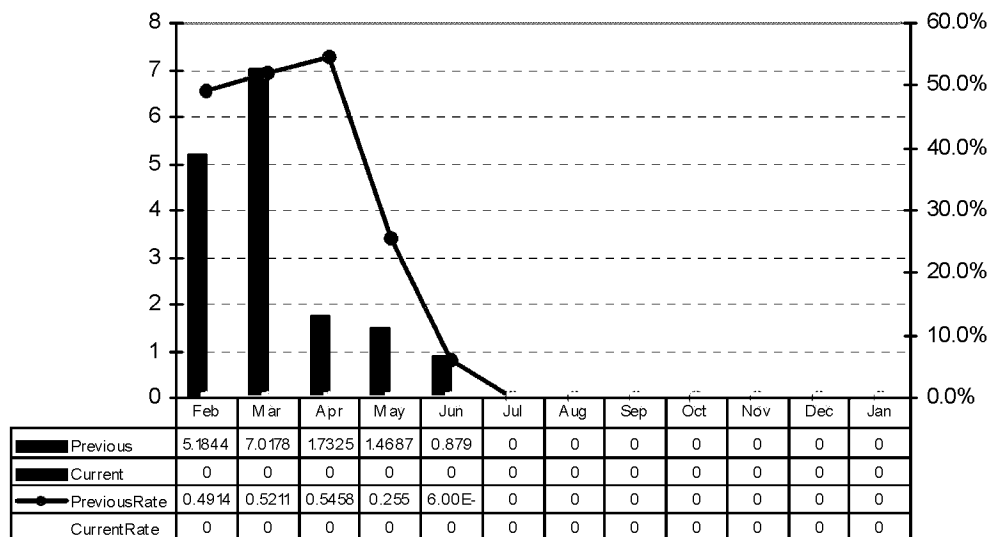
Original FICO < 620 - Subprime



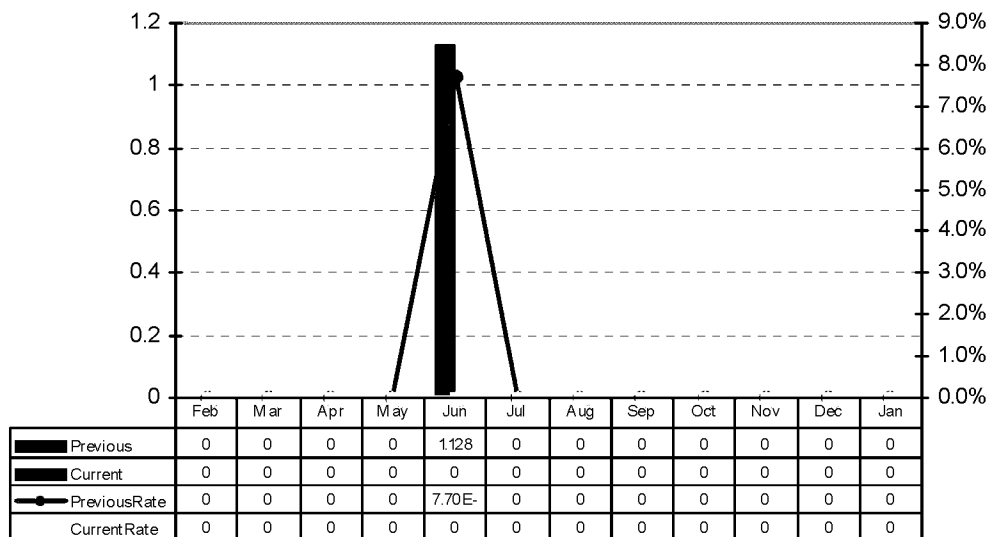
Original DTI > 50 - Subprime



Original CLTV > 95 - Subprime

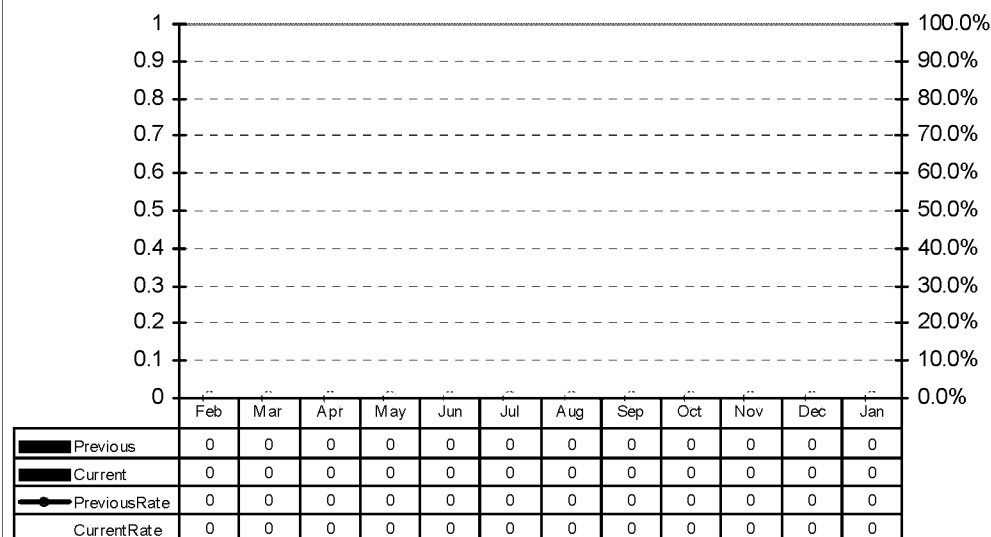


Original with Amounts >= 1MMM - Subprime

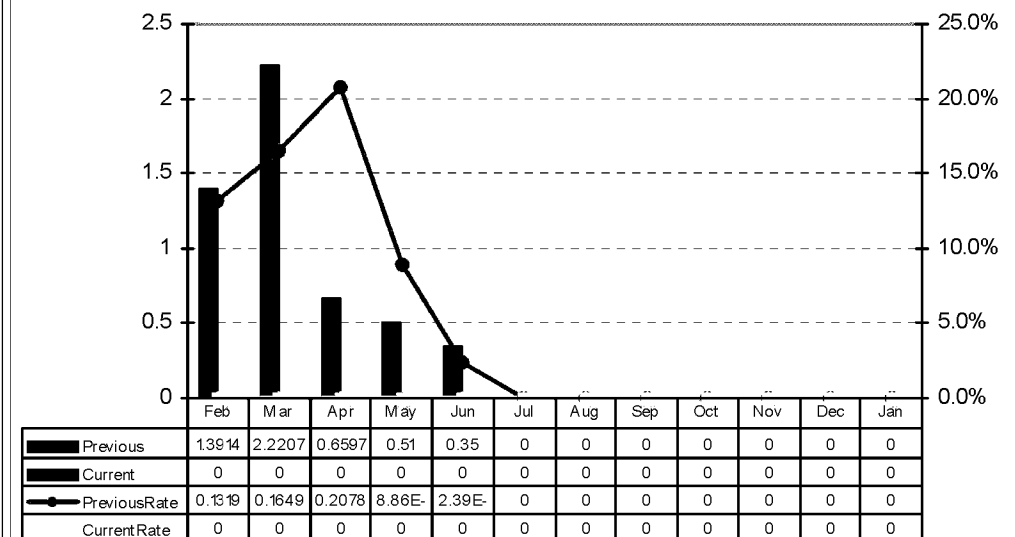


Aurora Originations - Subprime

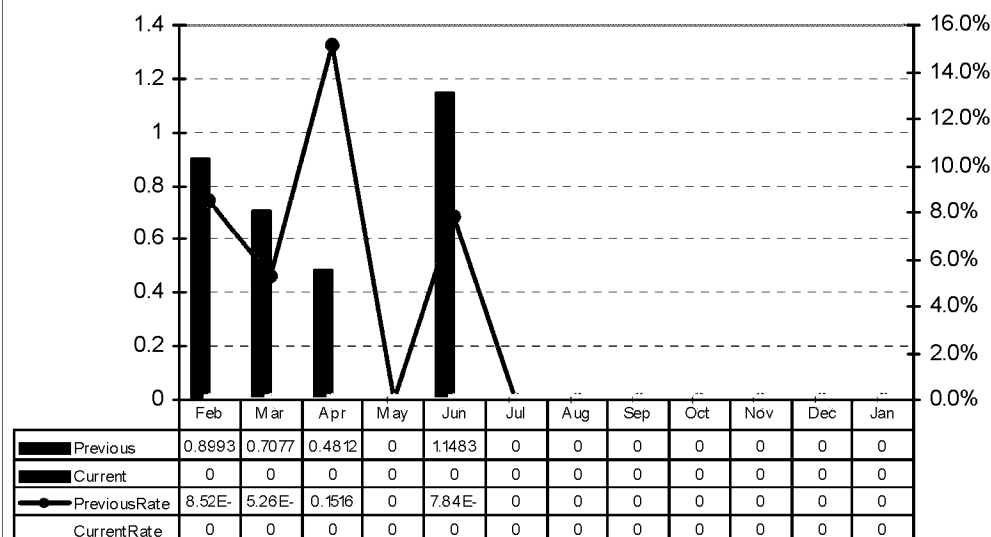
Original FICO < 620 and Amount > 650K - Subprime



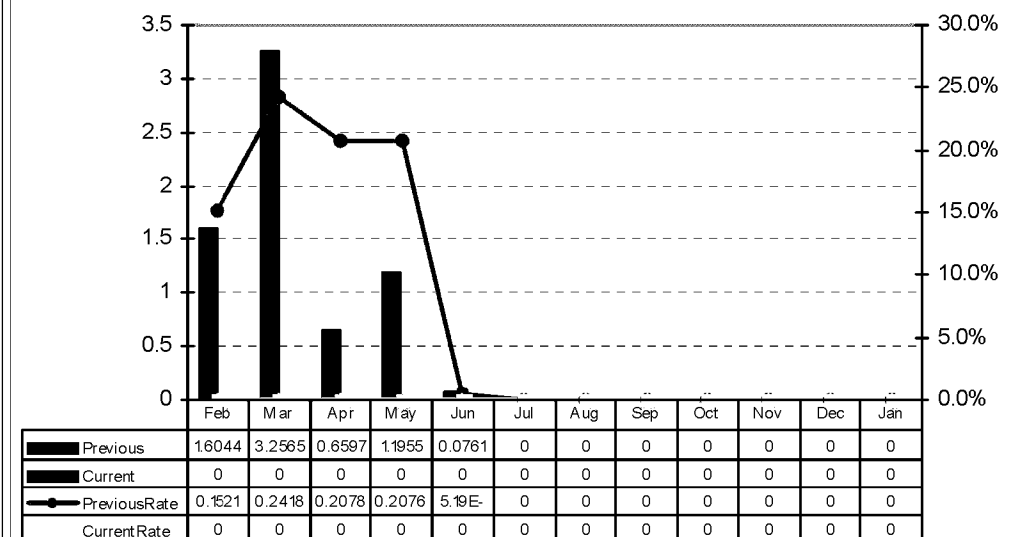
Original FICO < 620 and CLTV > 95 - Subprime



Original FICO < 620 and DTI > 50 - Subprime

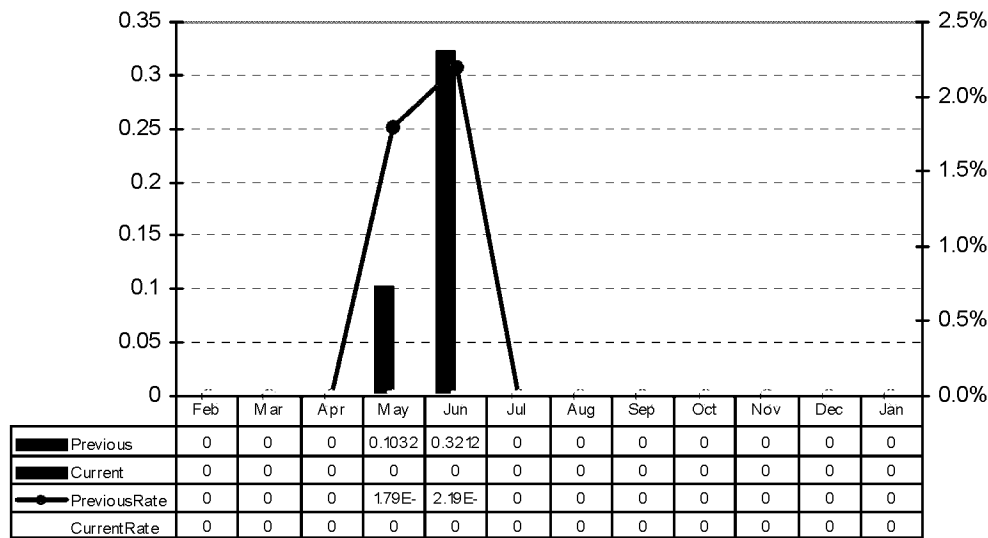


Original FICO < 620 and Purchase - Subprime

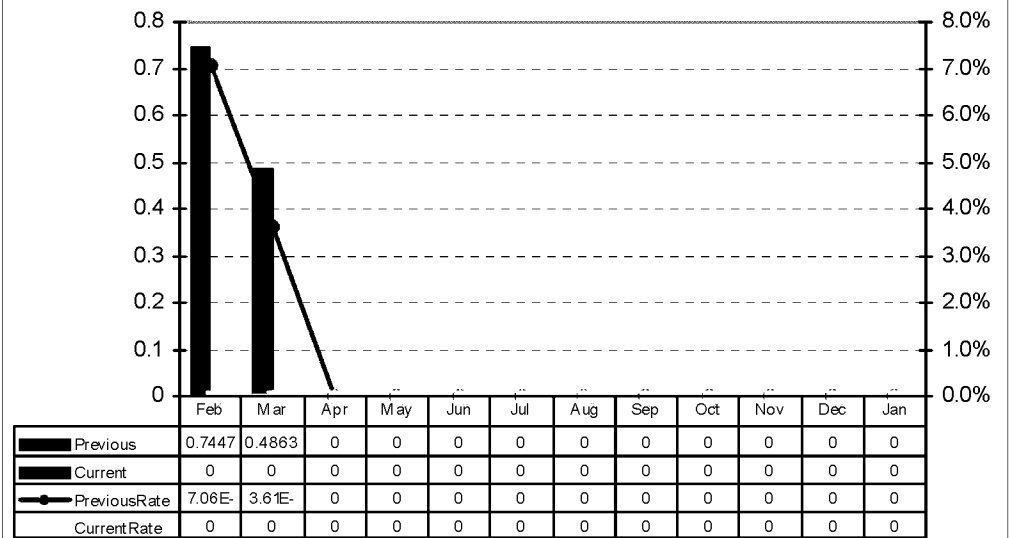


Aurora Originations - Subprime

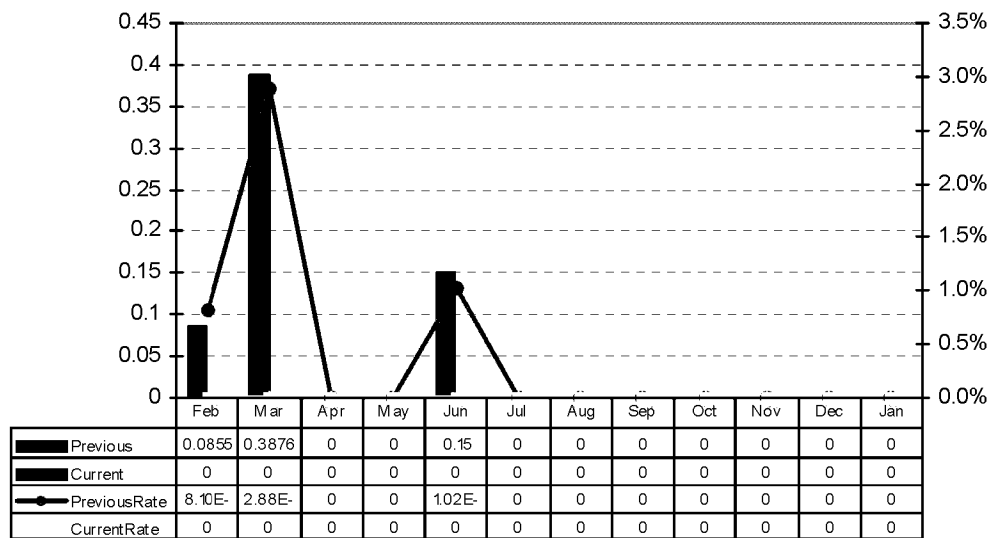
Original Non-Owner and FICO < 620 - Subprime



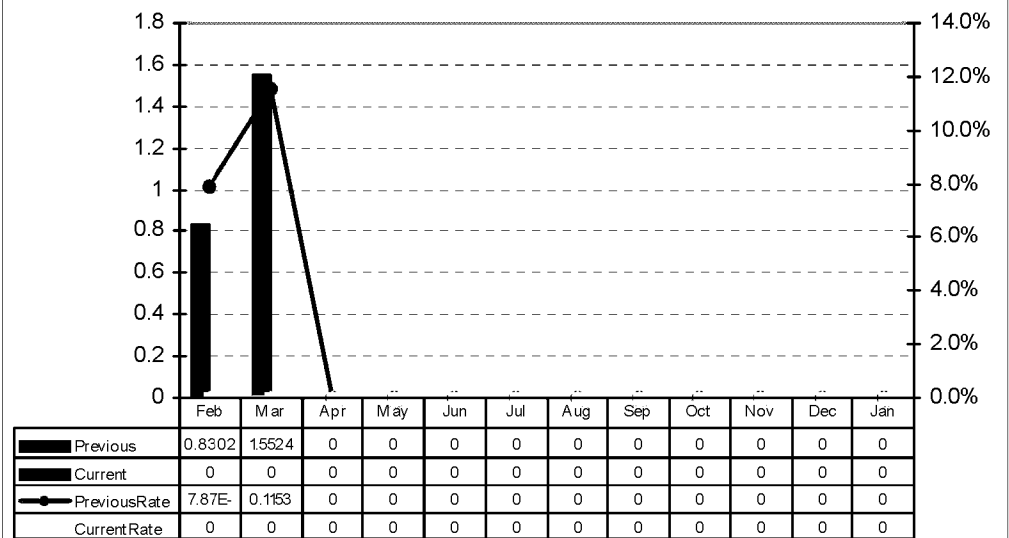
Original Non-Owner and CLTV > 95 - Subprime



Original Non-Owner and DTI > 50 - Subprime

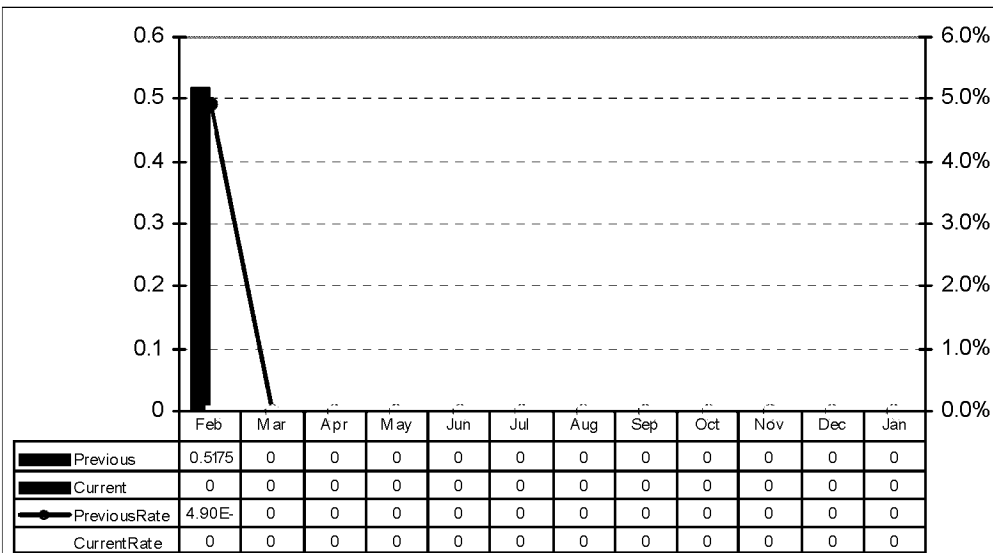


Original Non-Owner and Purchase - Subprime

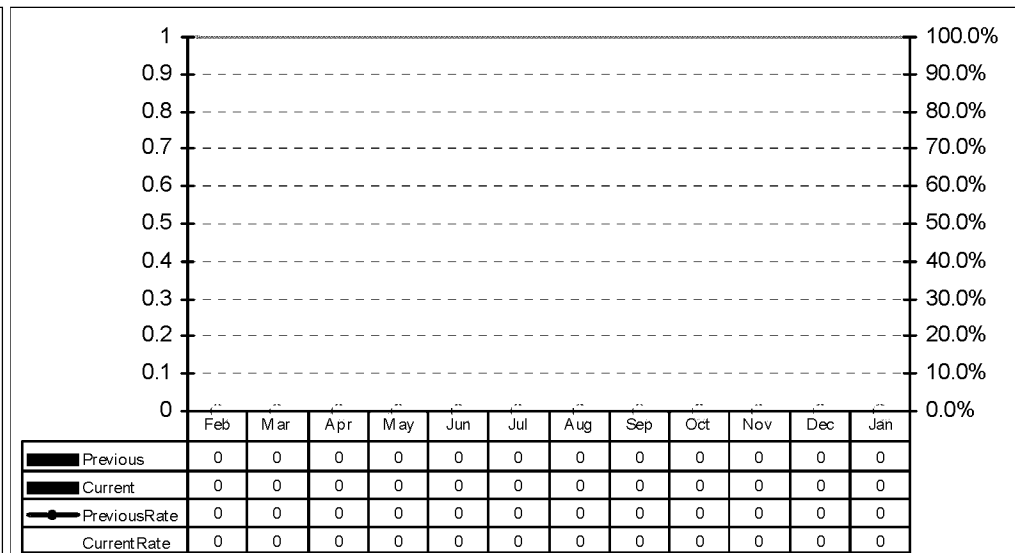


Aurora Originations - Subprime

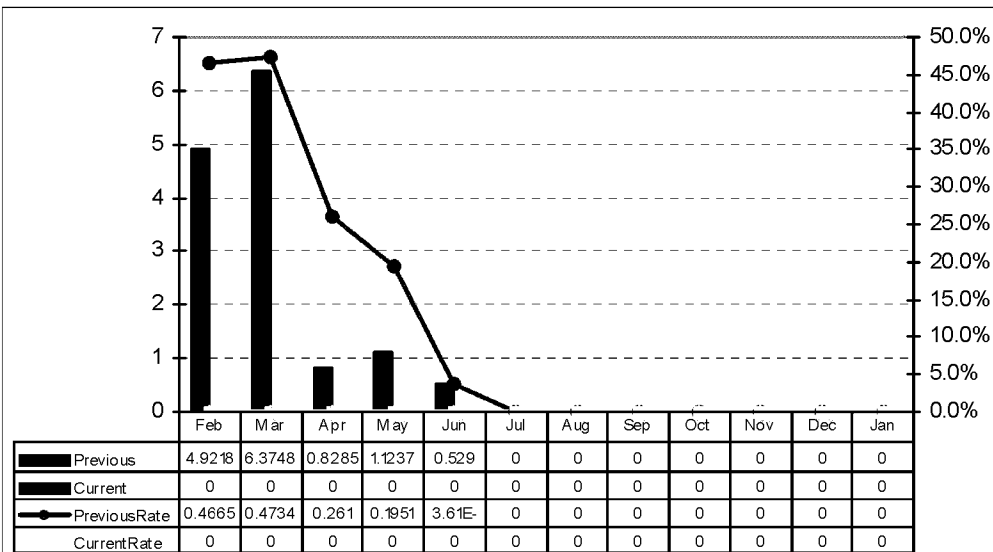
Original Non-Owner and Amount > 500K - Subprime



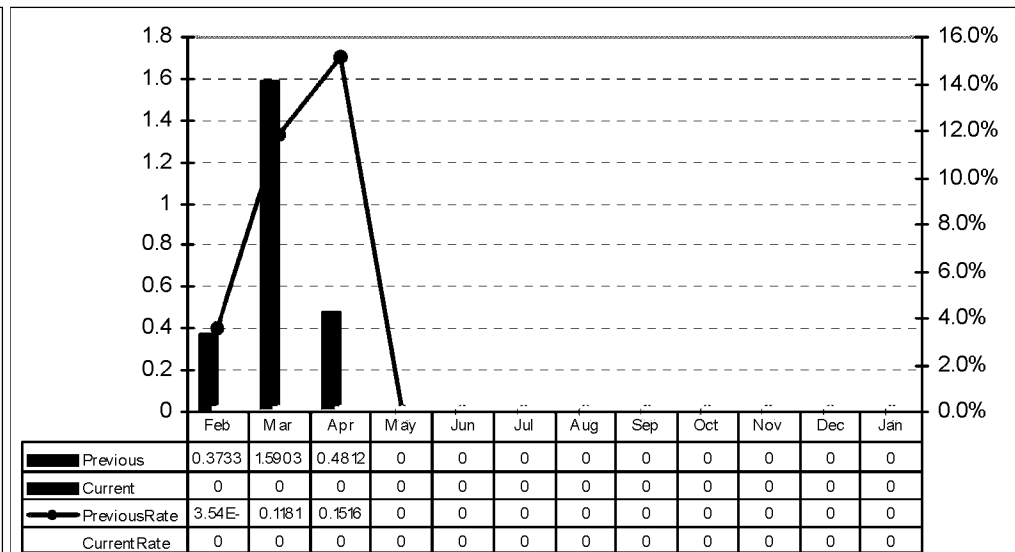
Original Purchase and Amount > 650K - Subprime



Original Purchase and CLTV > 95 - Subprime

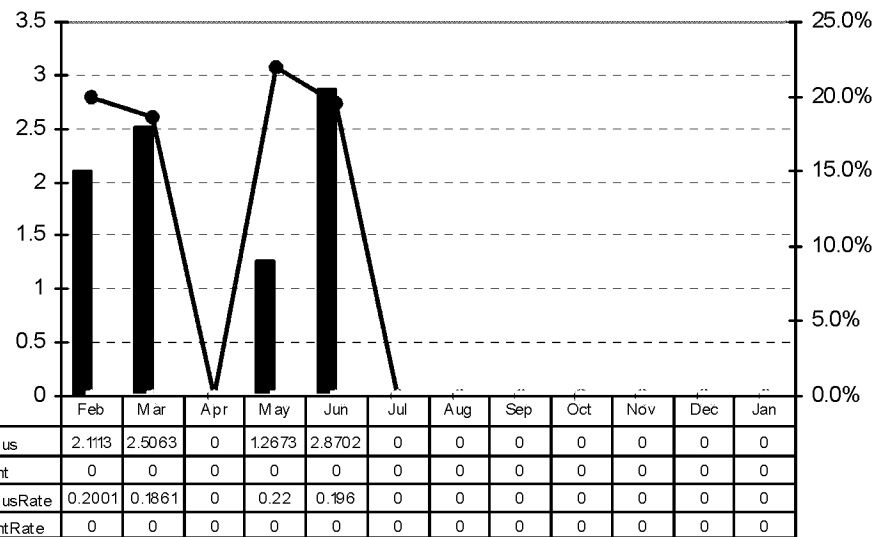


Original Purchase and DTI > 50 - Subprime

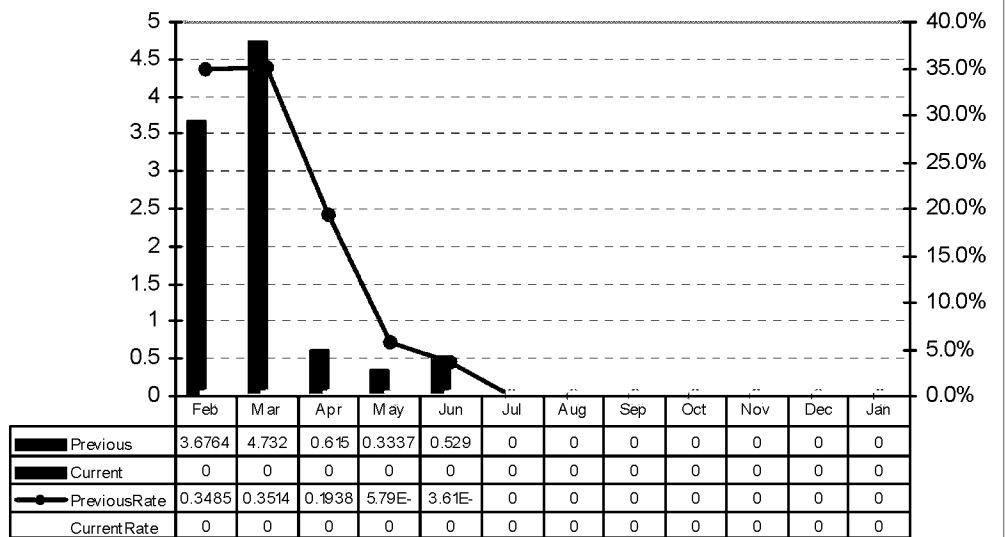


Aurora Originations - Subprime

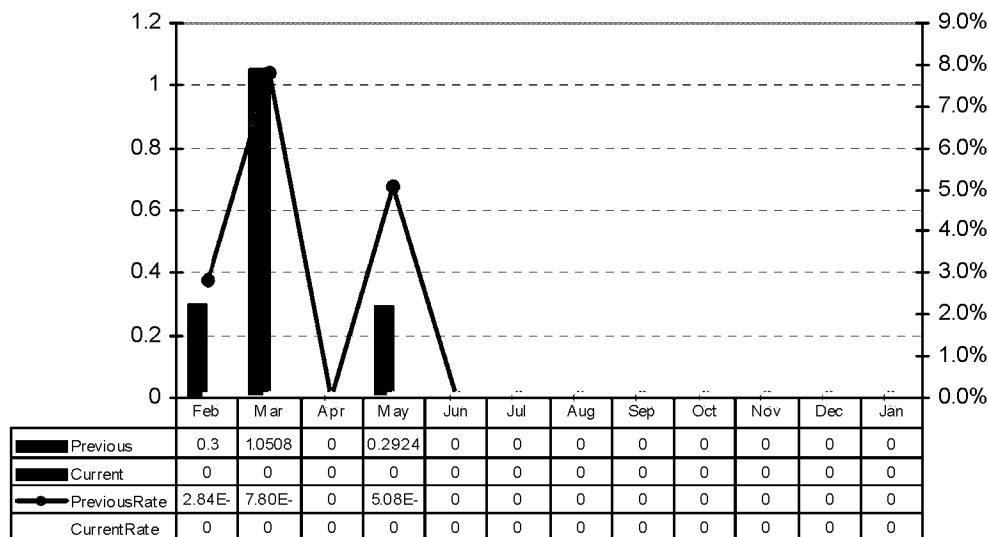
Original Stated Doc and FICO < 620 - Subprime



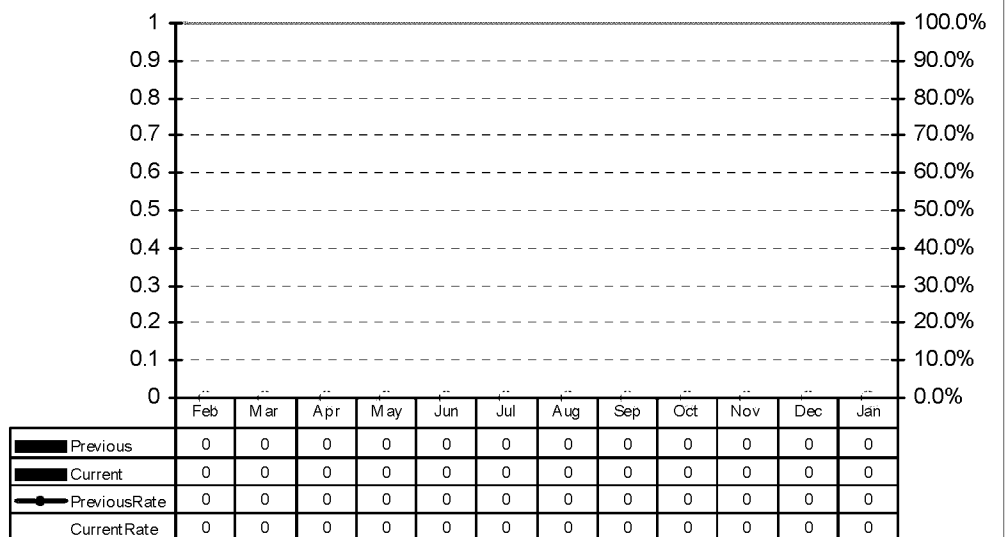
Original Stated Doc and CLTV > 95 - Subprime



Original Stated Doc and DTI > 50 - Subprime



Original Stated Doc and Amount > 650K - Subprime

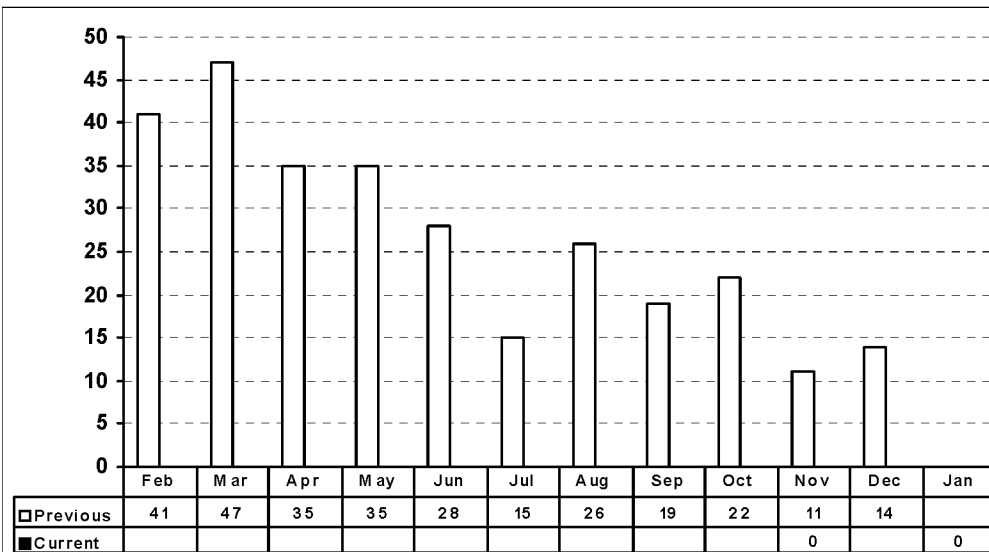


Aurora Originations - Other

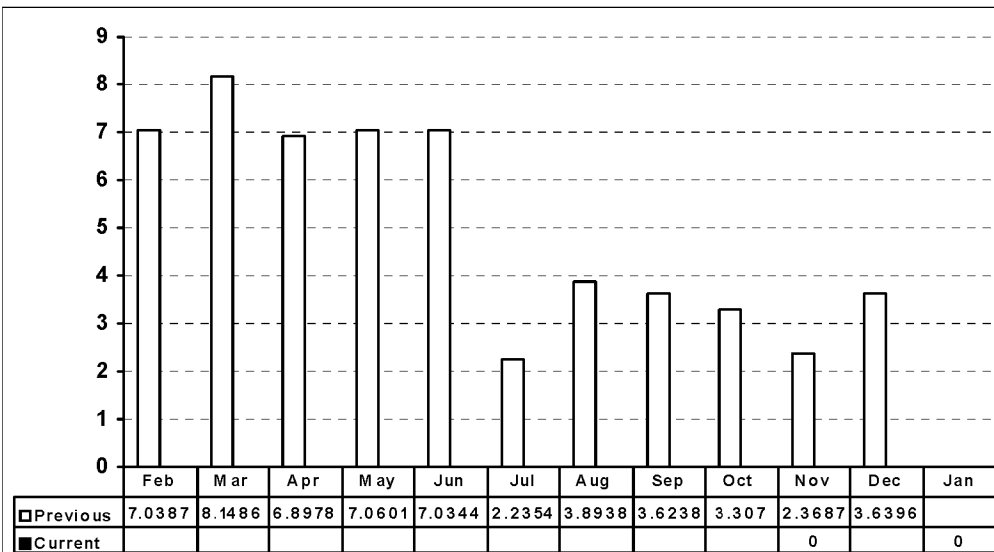
LEHMAN BROTHERS

Aurora Originations - Other

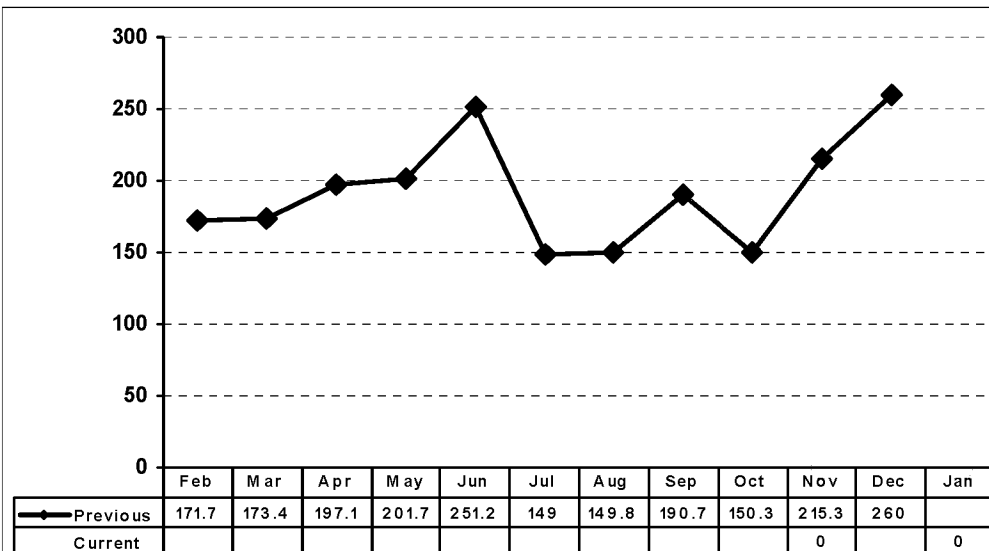
Original Units - Other



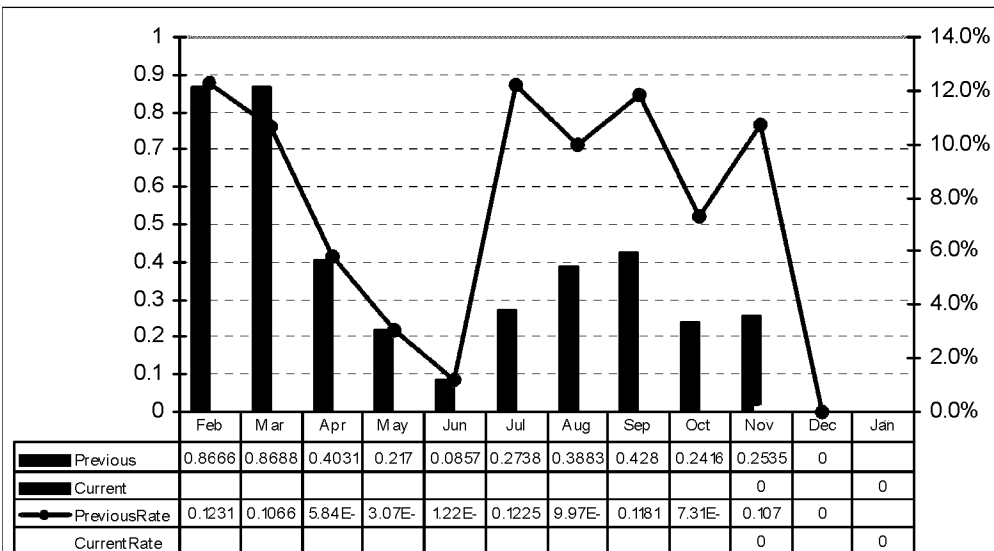
Original Balances - Other



Average Balances - Other



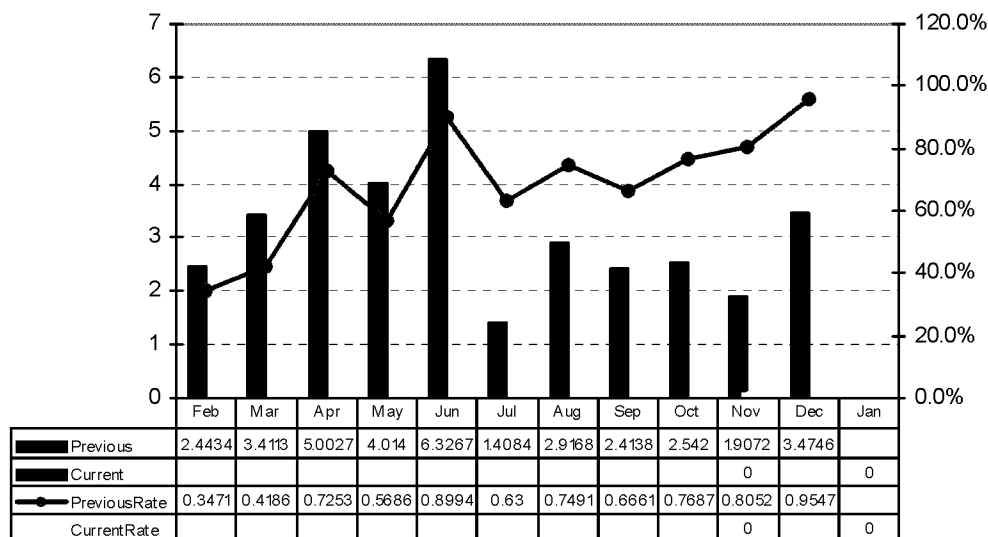
Original 2nd Liens - Other



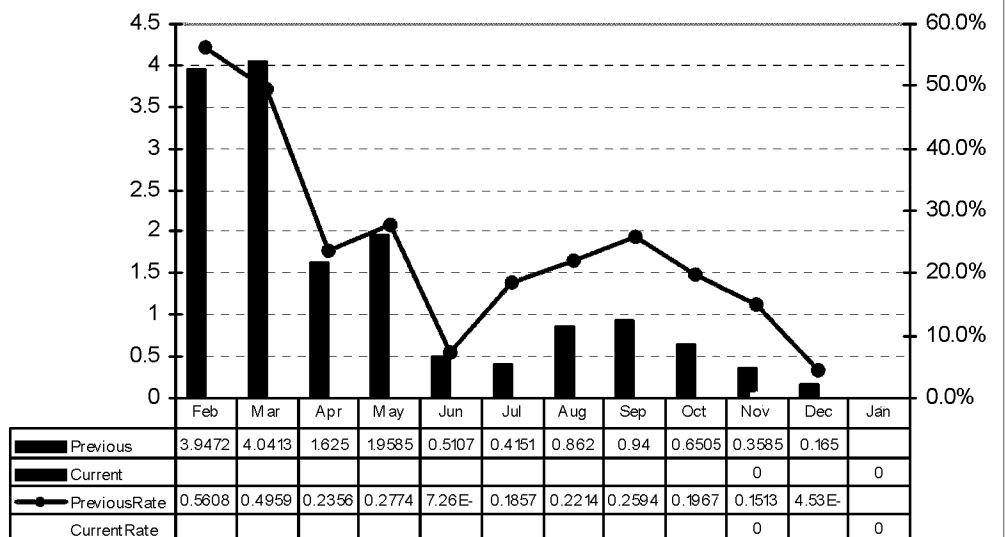
Aurora Originations - Other

Aurora Risk Review

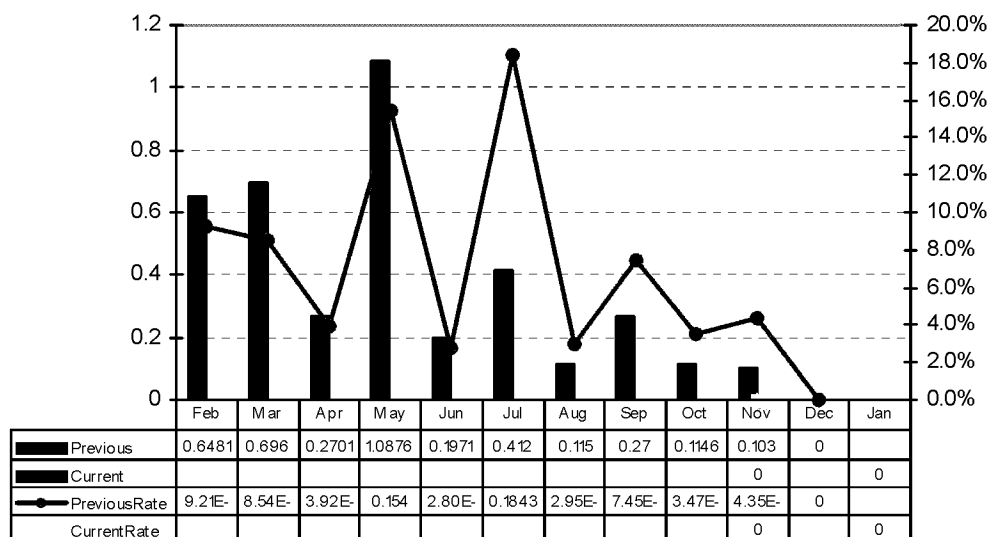
Original Retail - Other



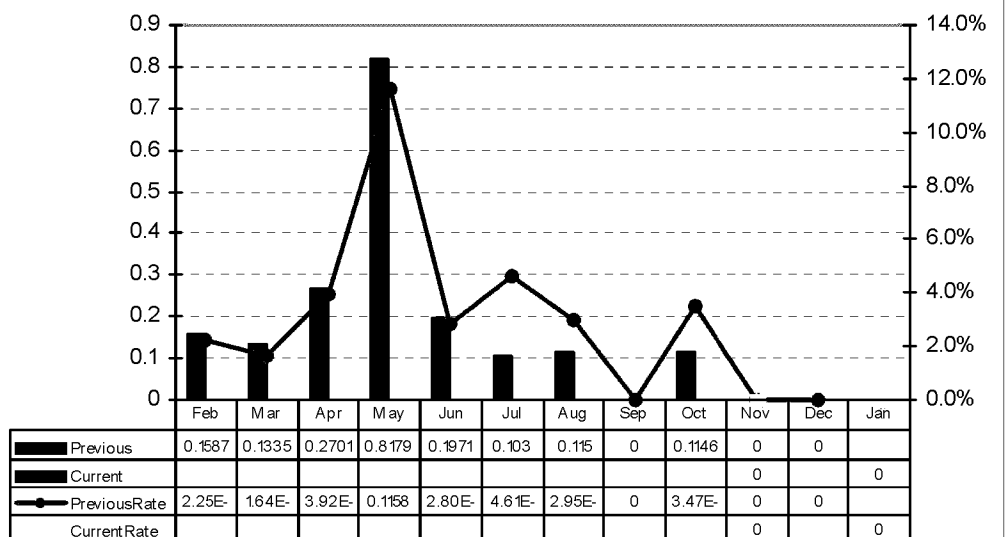
Original Wholesale - Other



Original Conduit - Other

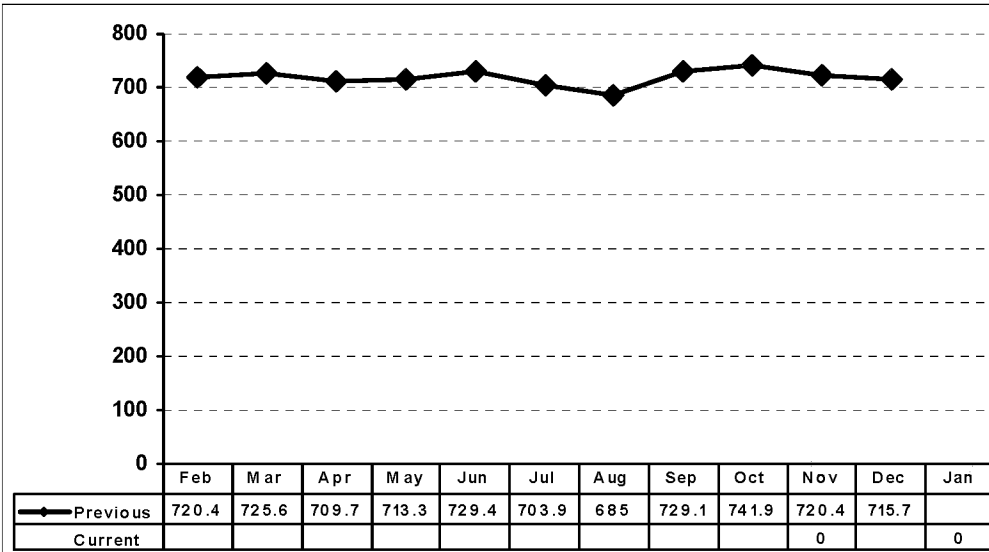


Original Delegated - Other

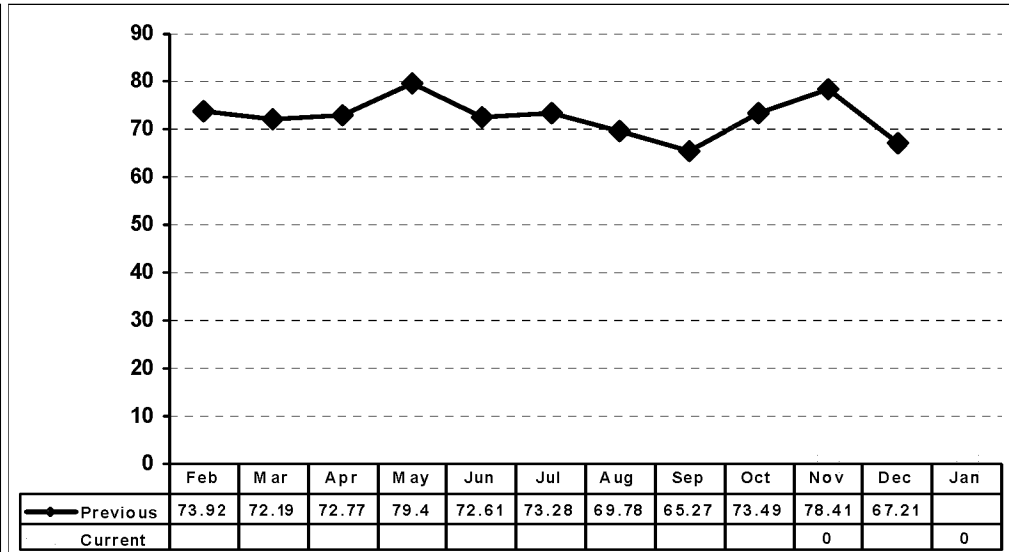


Aurora Originations - Other

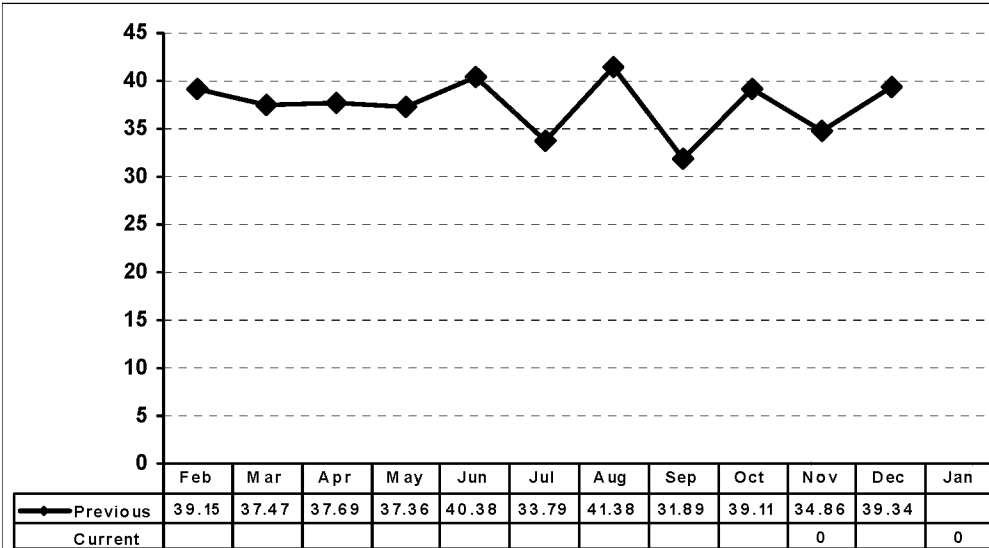
Original FICO - Other



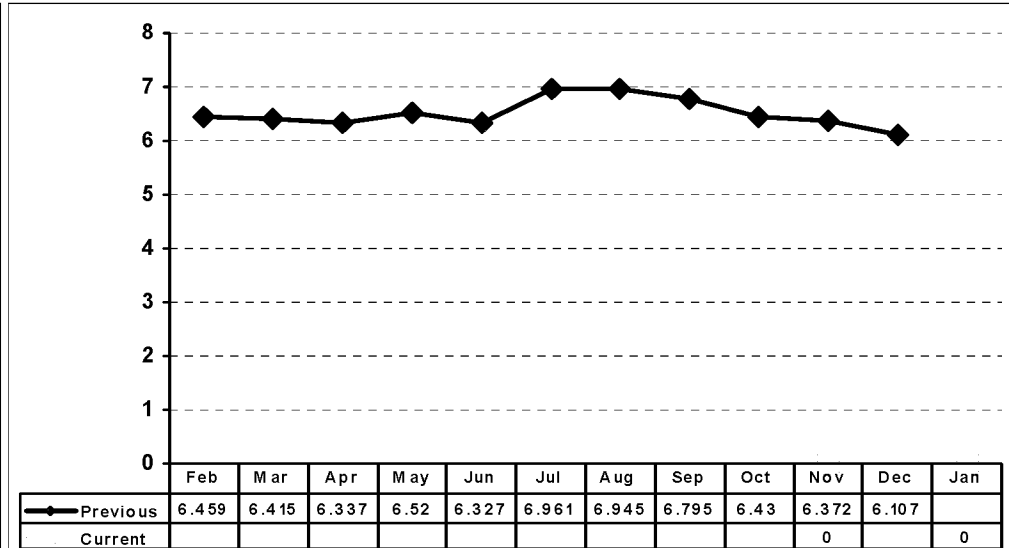
Original CLTV - Other



Original DTI - Other

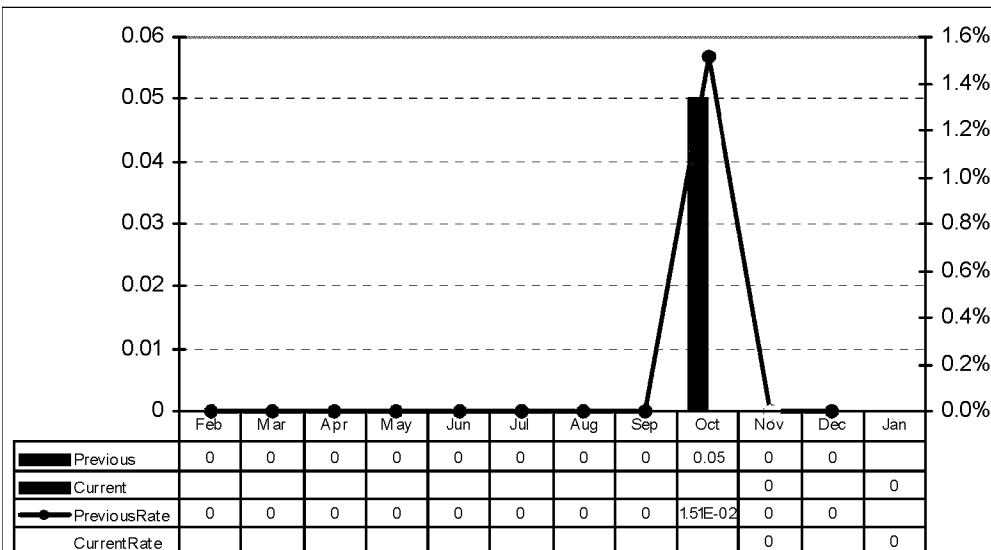


Original Interest Rate - Other

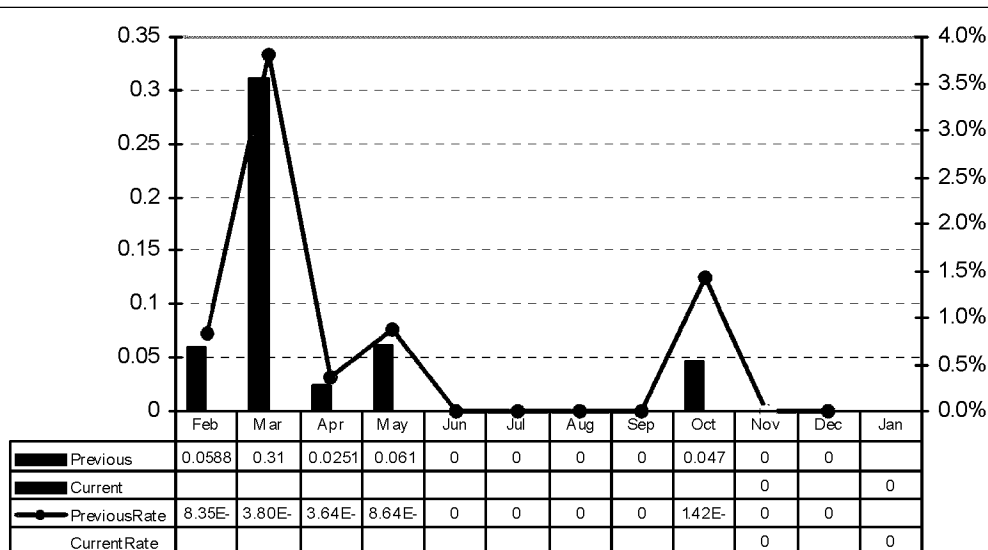


Aurora Originations - Other

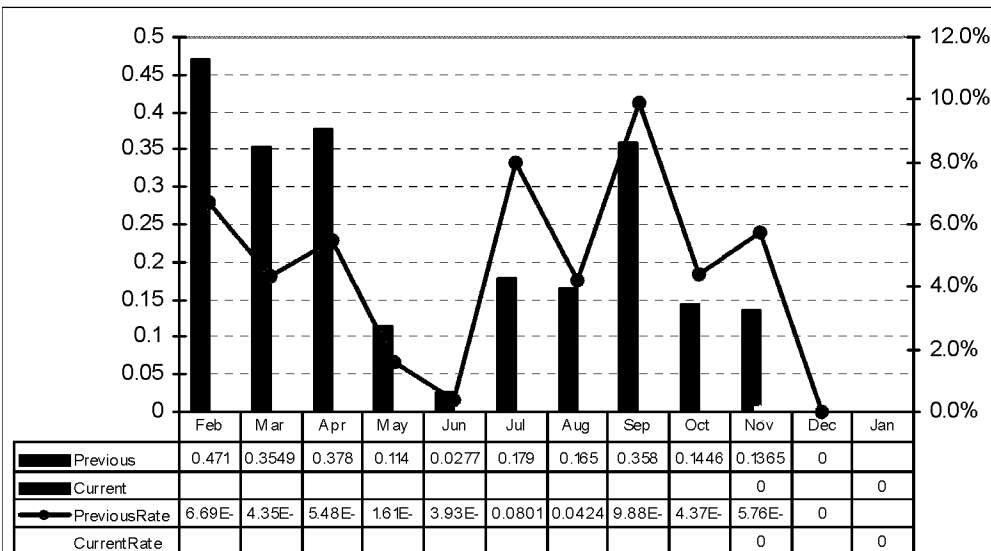
Original No Doc Documentation - Other



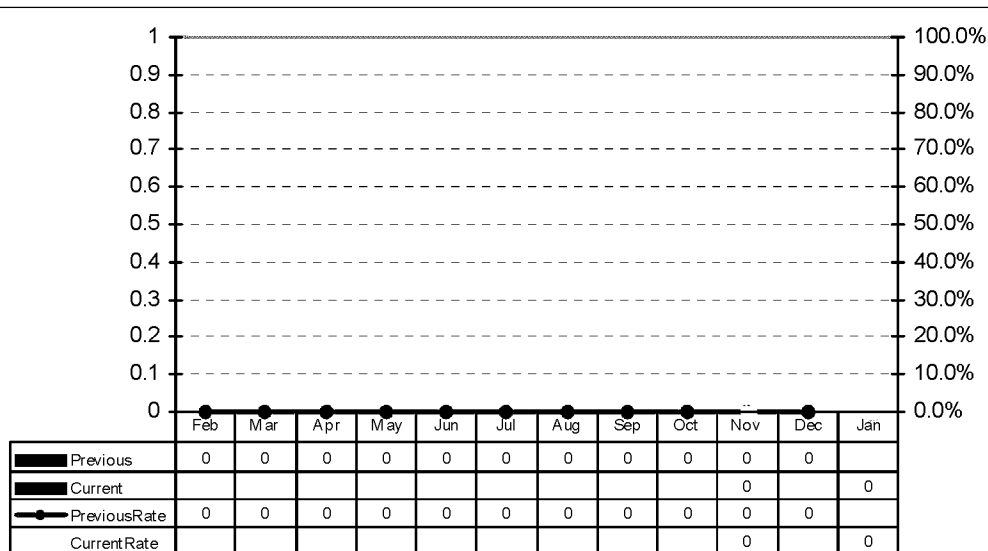
Original No Ratio Documentation - Other



Original Stated Documentation - Other

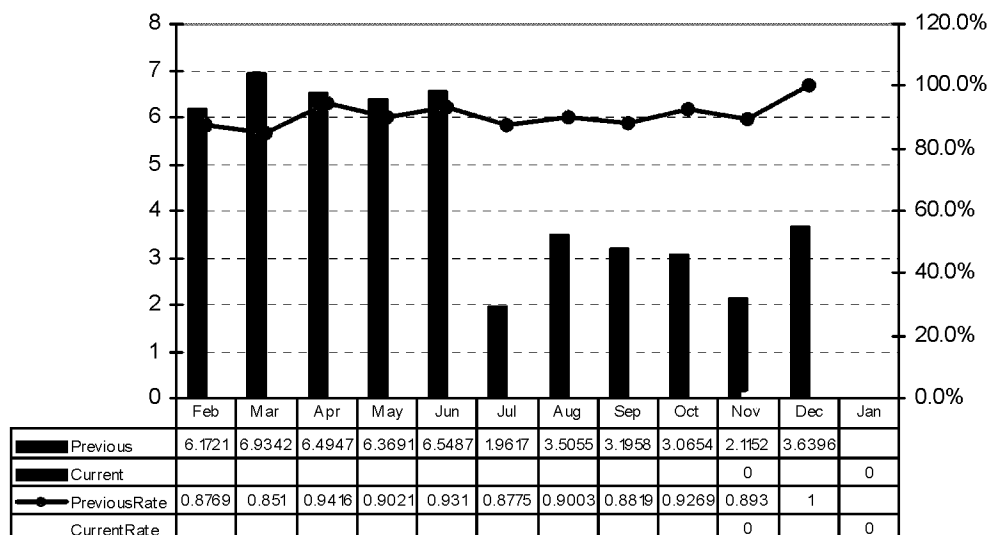


Original Stated-Stated - Other

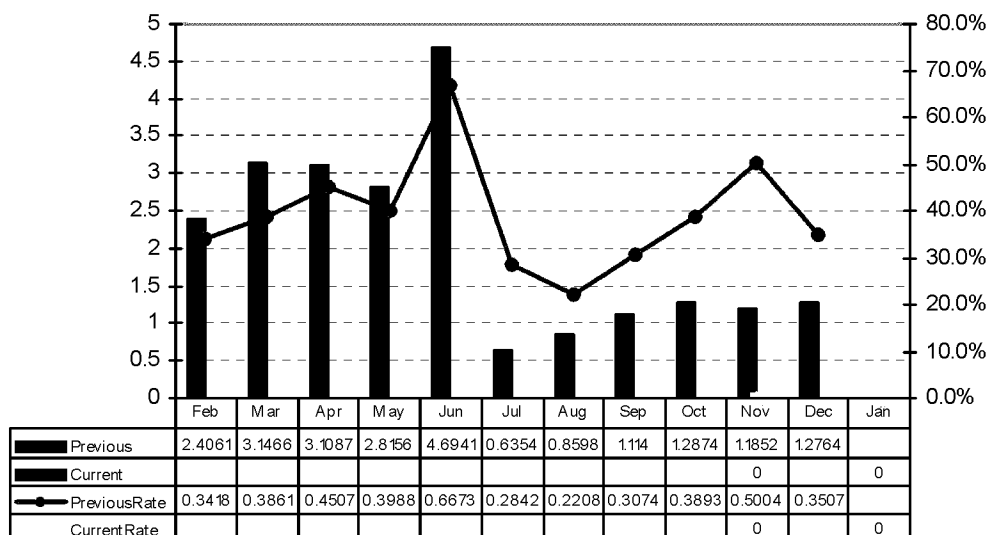


Aurora Originations - Other

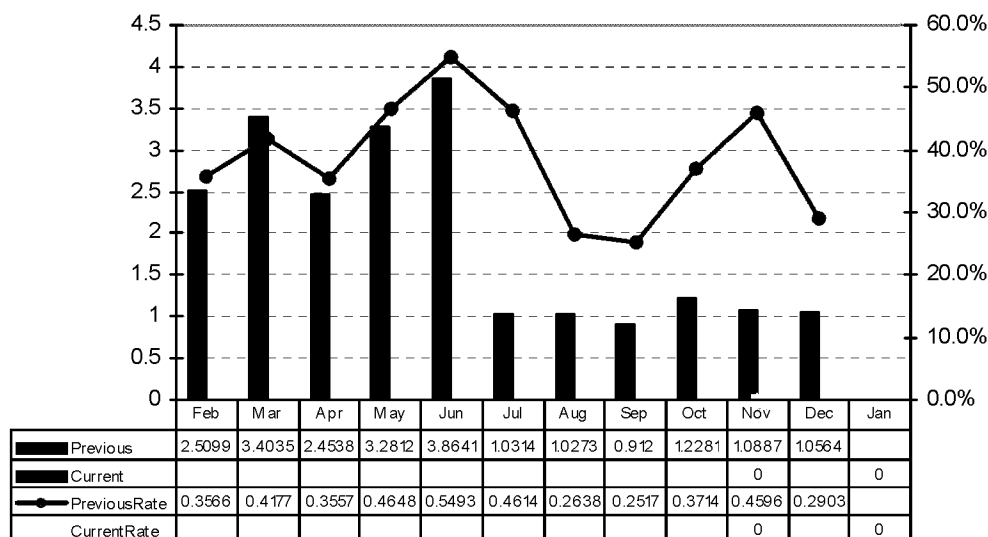
Original Fixed - Other



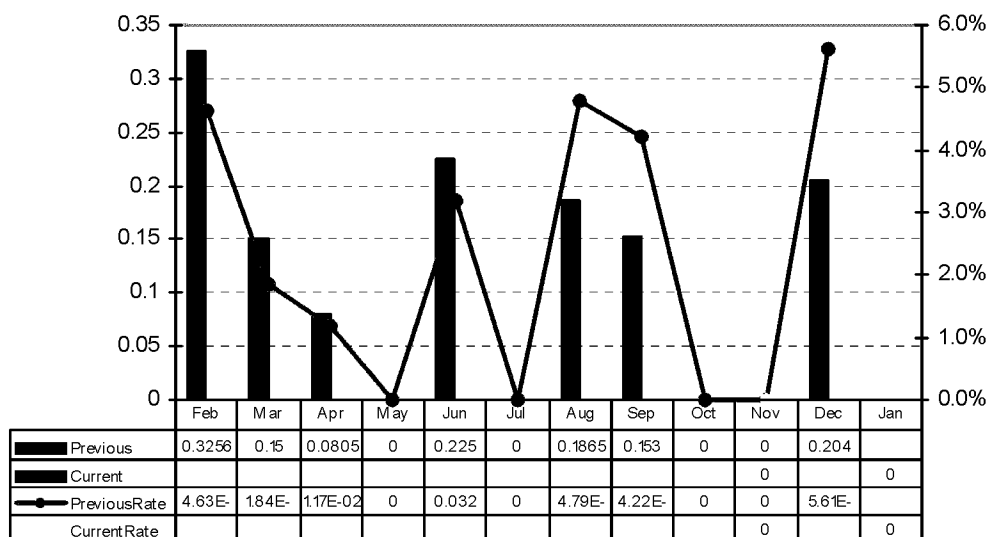
Original Cashout - Other



Original Purchases - Other

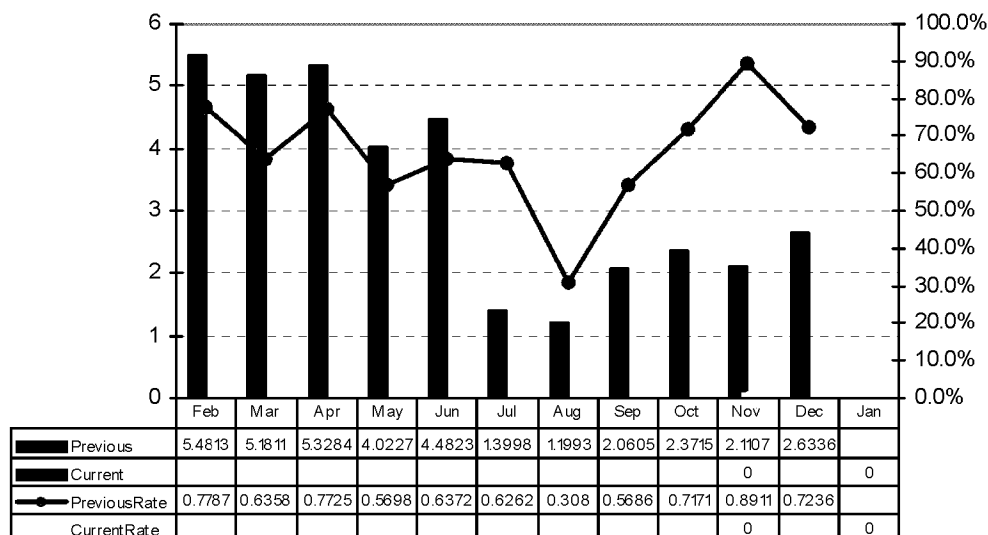


Original Non Owner Occupied - Other

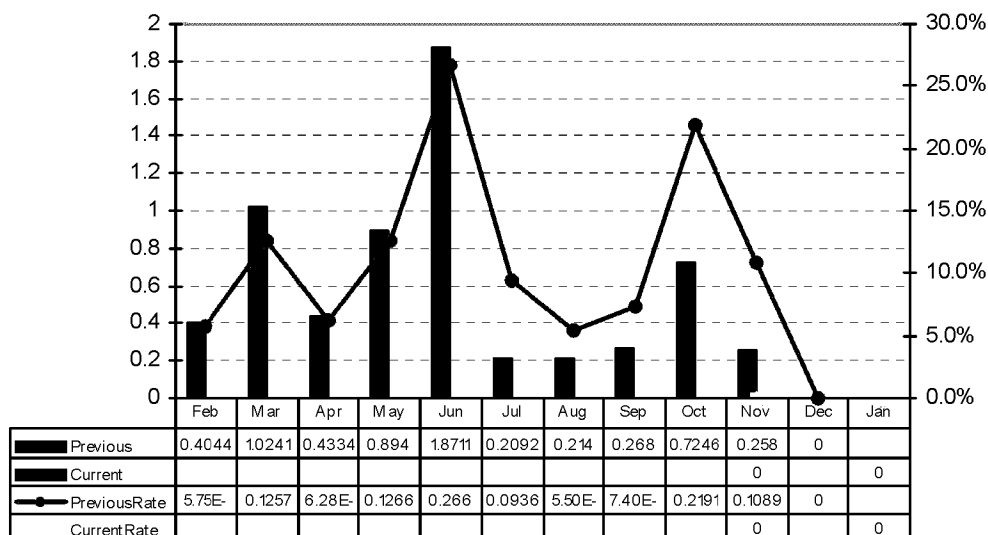


Aurora Originations - Other

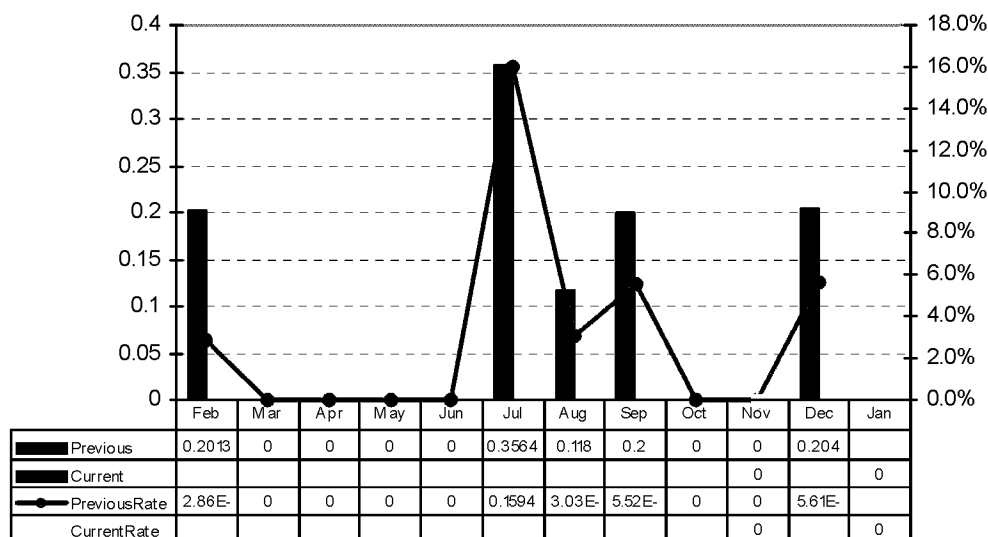
Original Single Family - Other



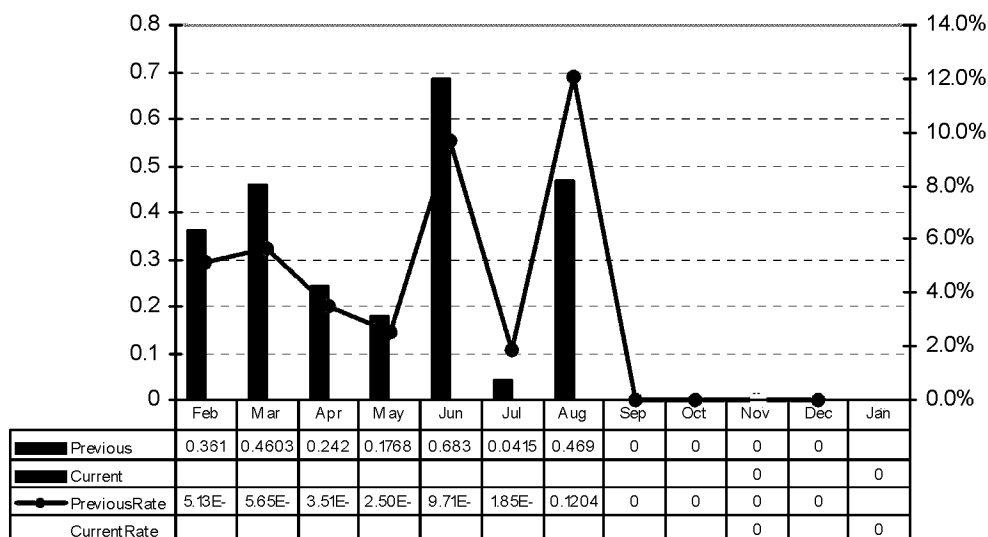
Original Condo - Other



Original Multifamily - Other

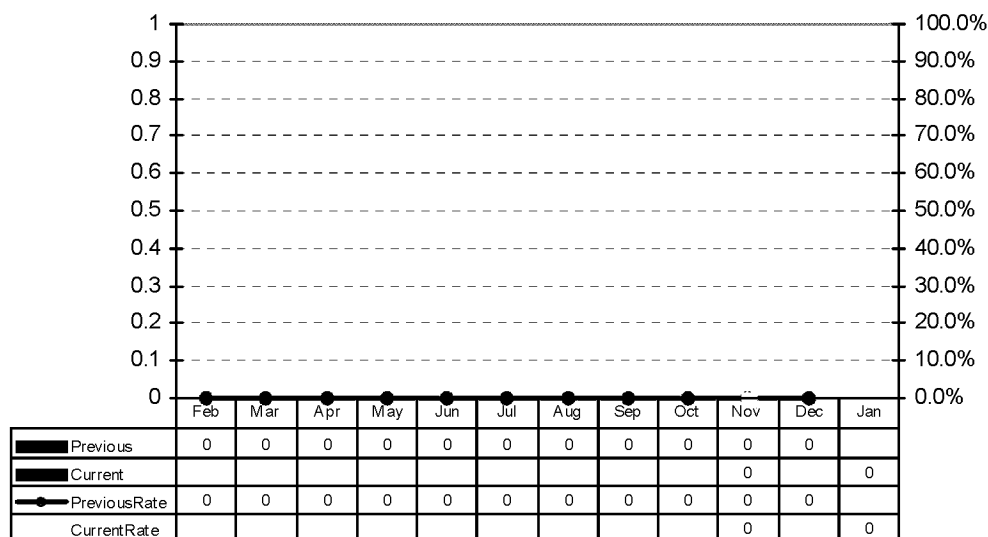


Original 2nd Homes - Other

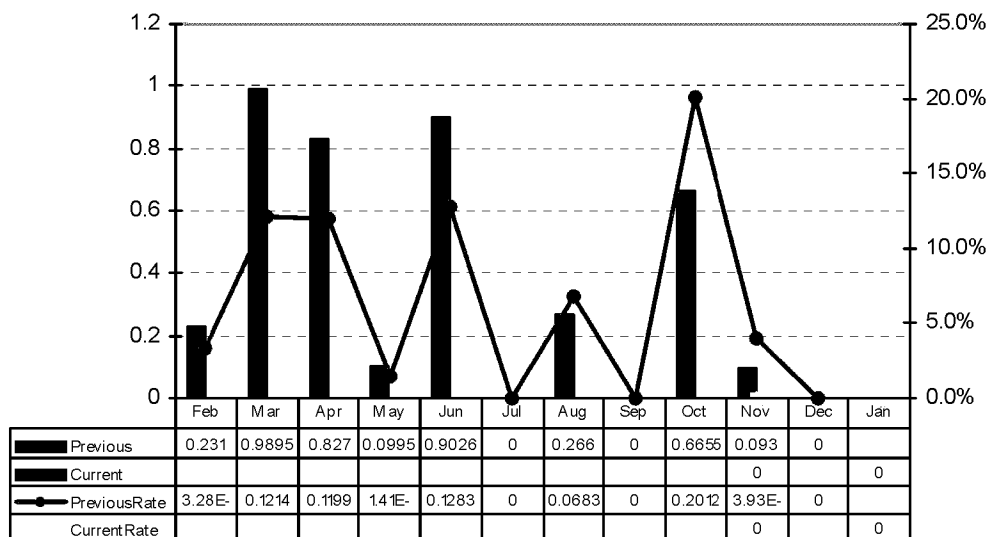


Aurora Originations - Other

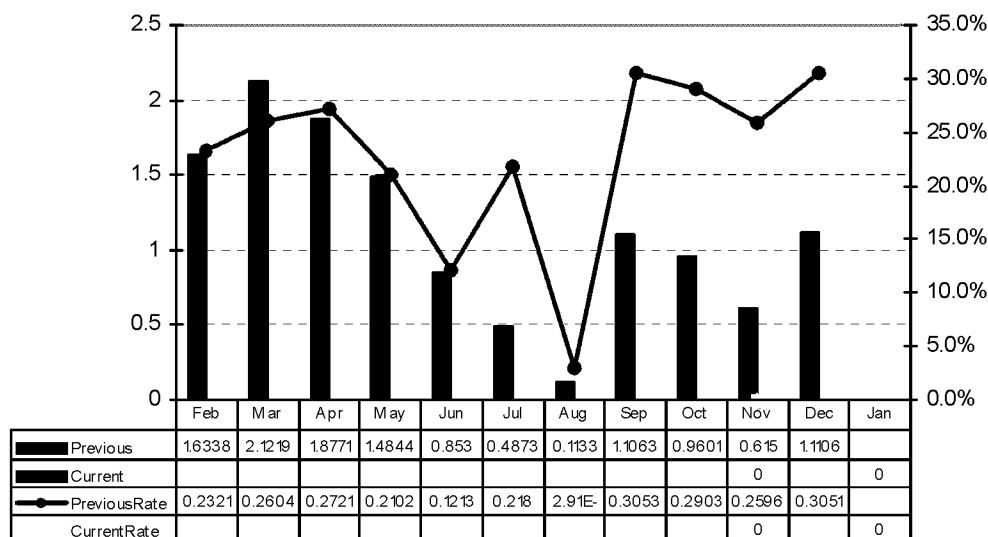
Original 40 Year - Other



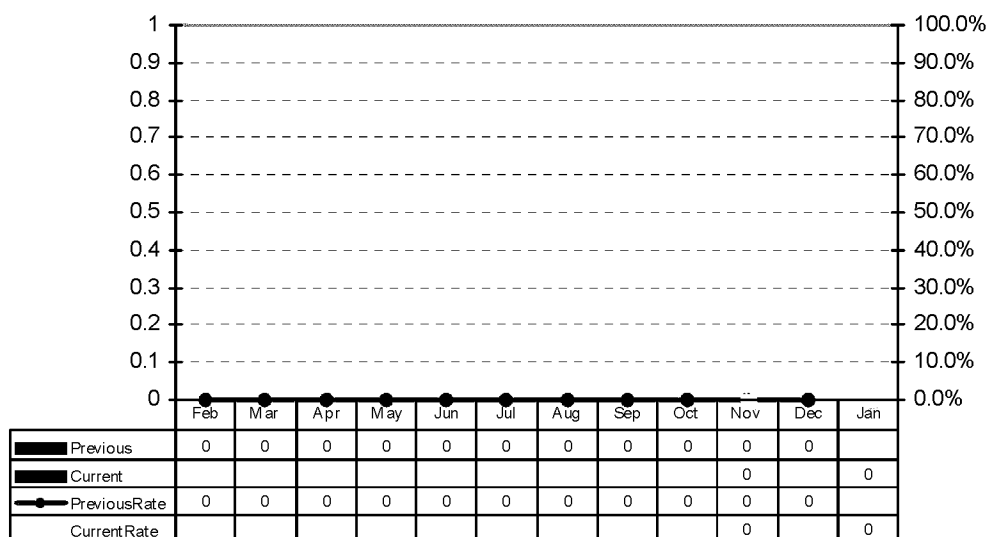
Original 15 and 20 Year - Other



Original CA - Other

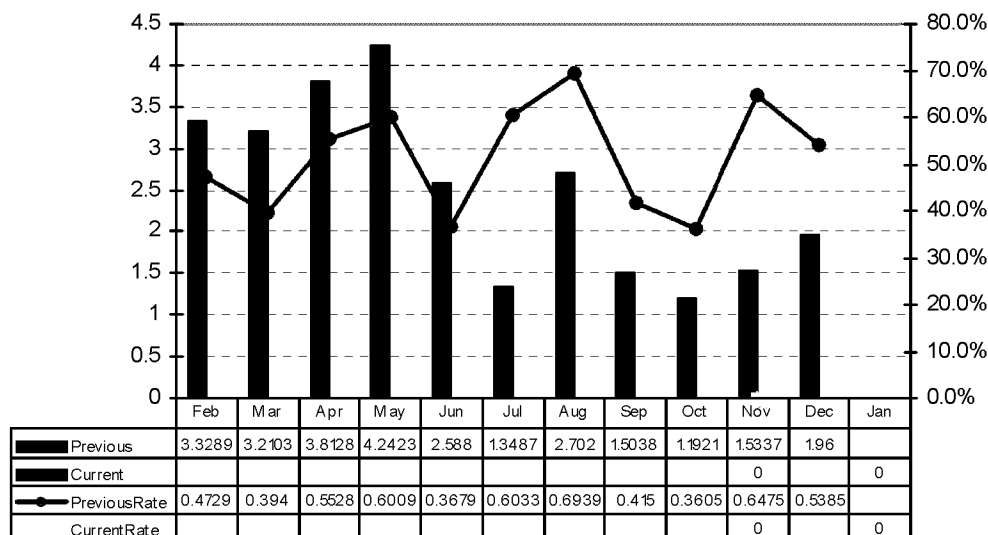


Original with Prepayment Penalty - Other

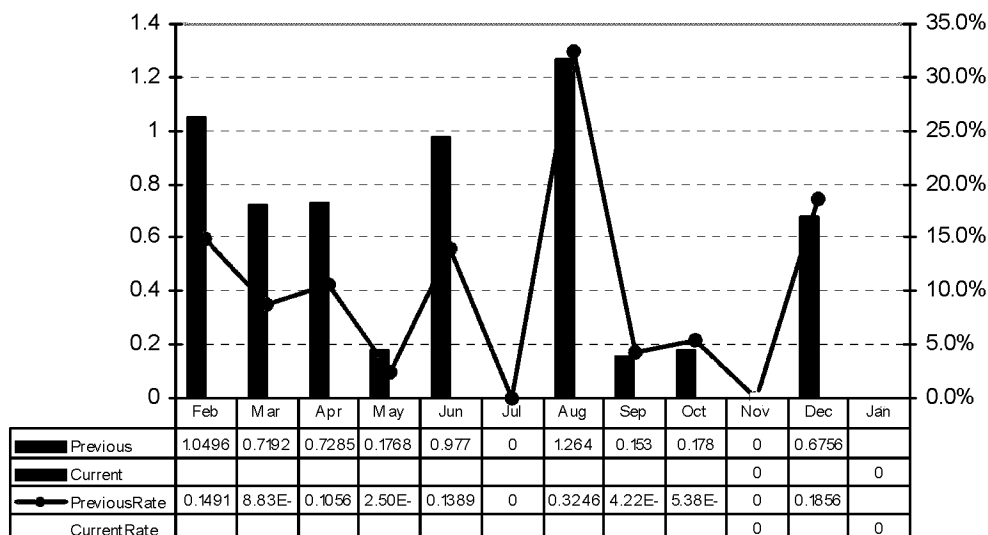


Aurora Originations - Other

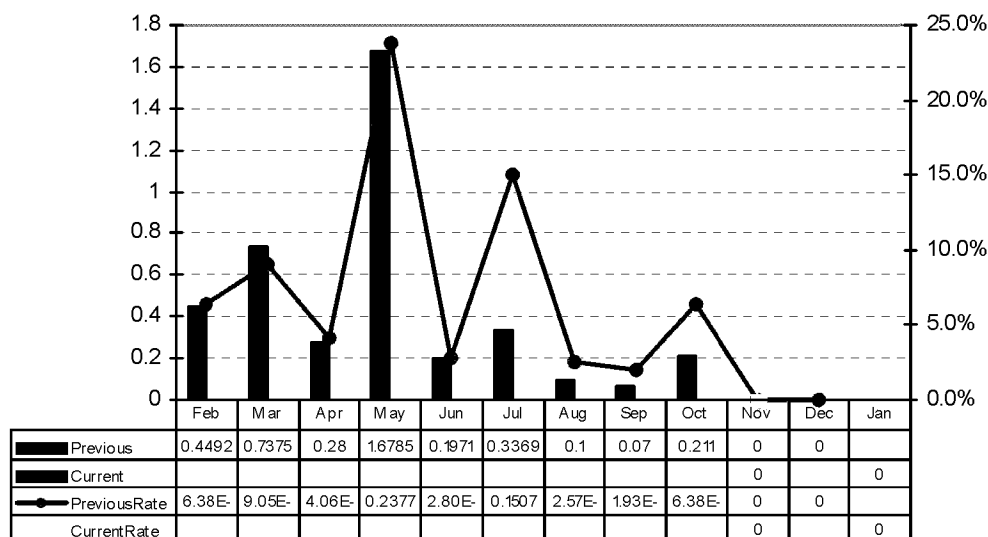
Original FICO < 720 - Other



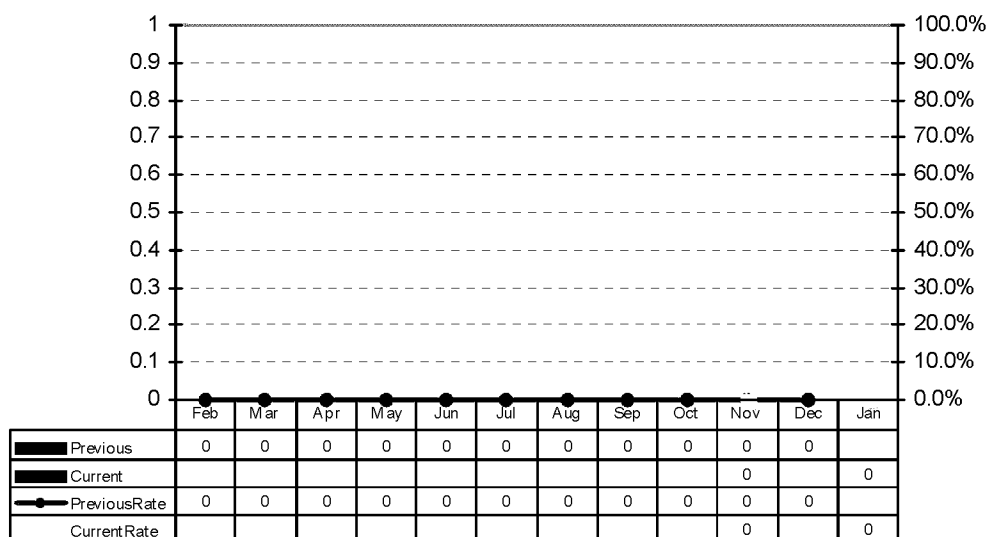
Original DTI > 50 - Other



Original CLTV > 95 - Other



Original with Amounts >= 1MMM - Other

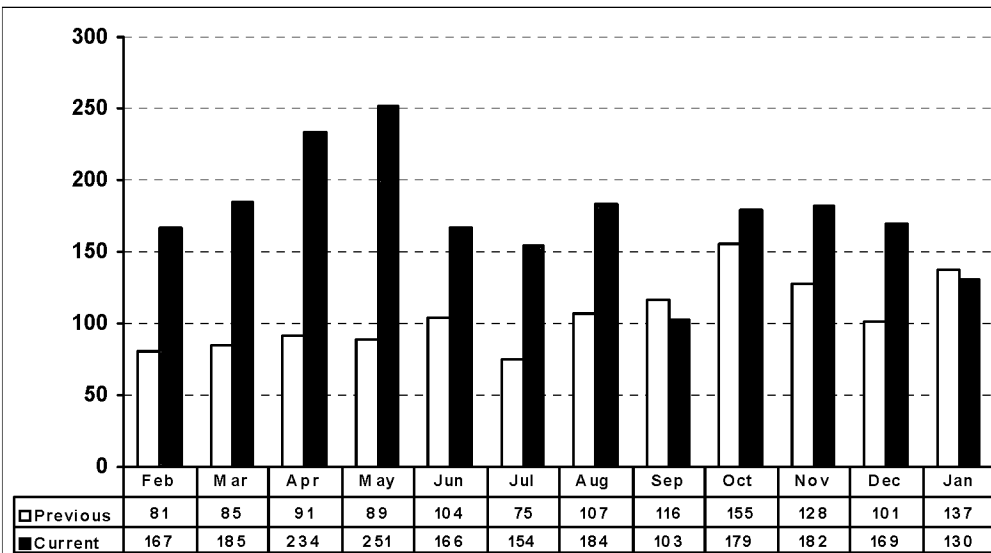


Aurora Originations - Retail

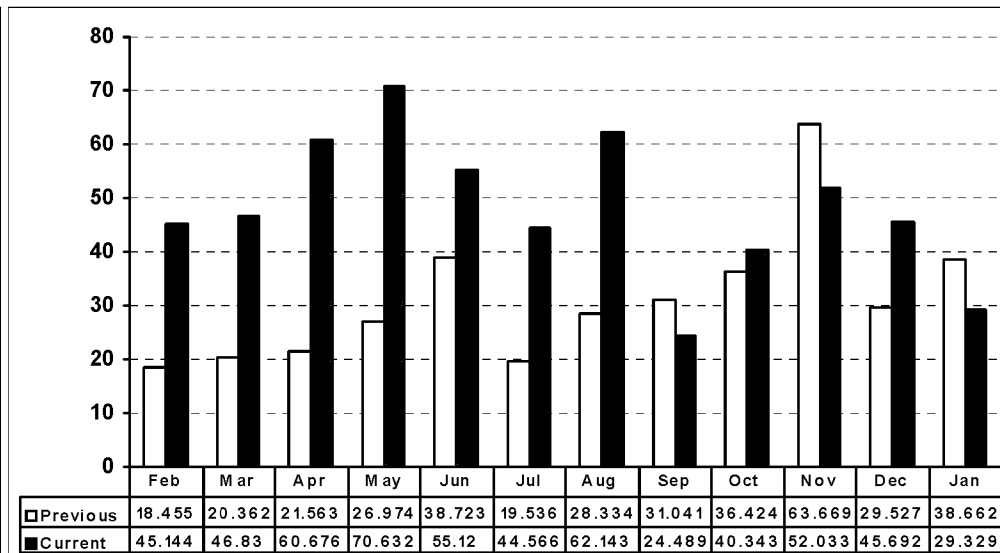
LEHMAN BROTHERS

Aurora Originations - Retail

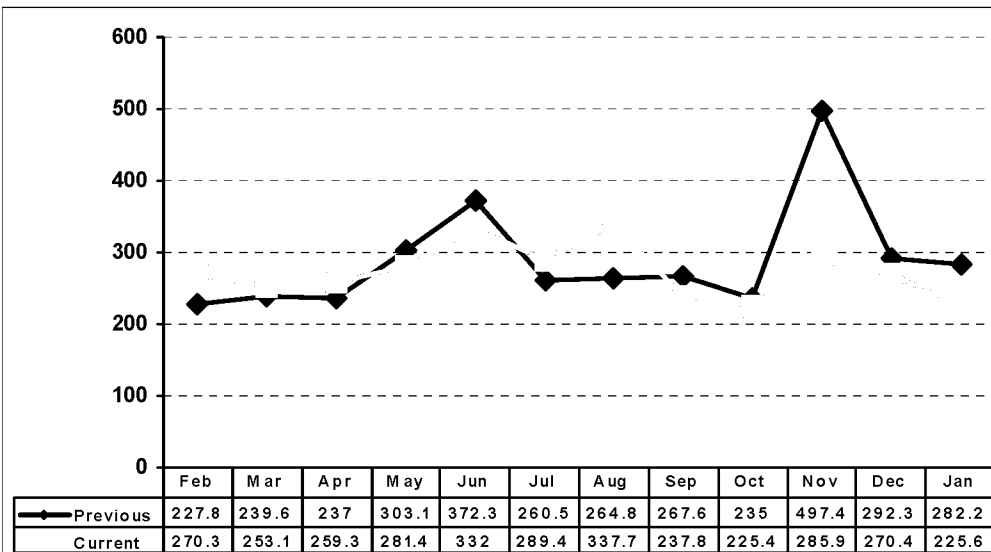
Original Units - Retail



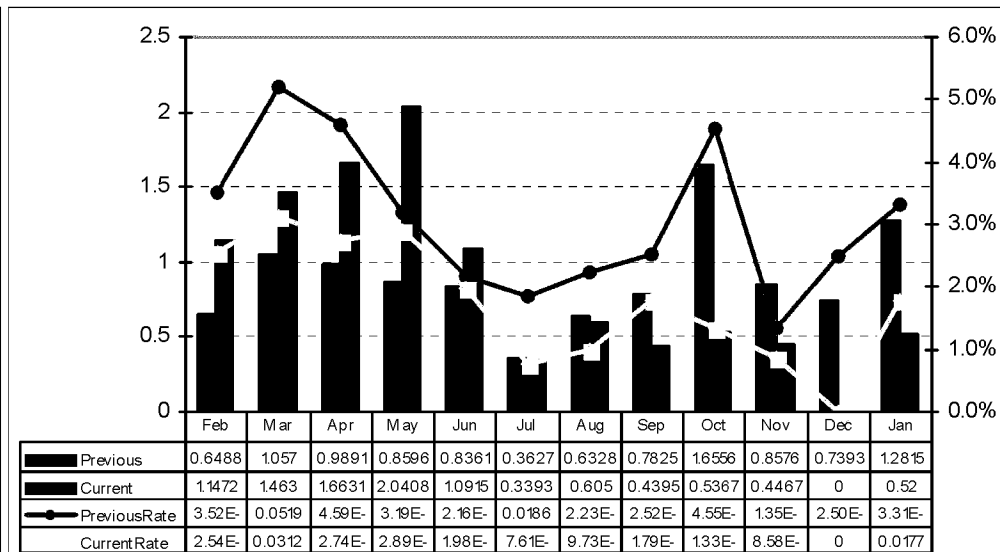
Original Balances - Retail



Average Balances - Retail



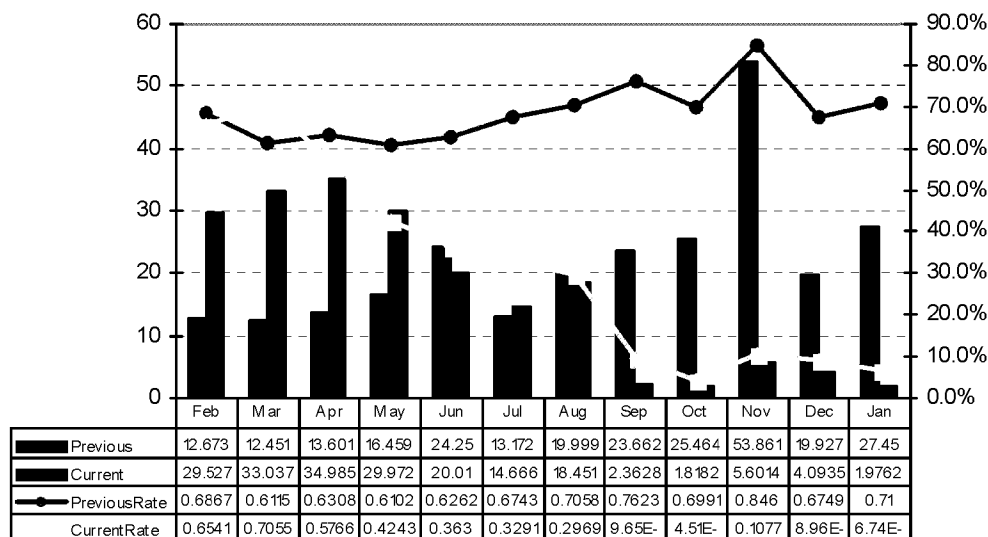
Original 2nd Liens - Retail



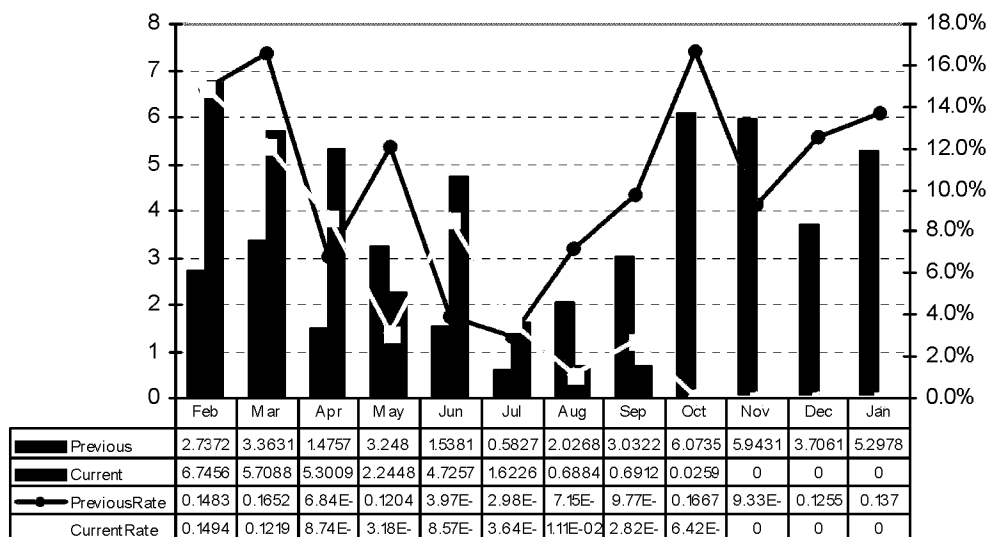
Aurora Originations - Retail

Aurora Risk Review

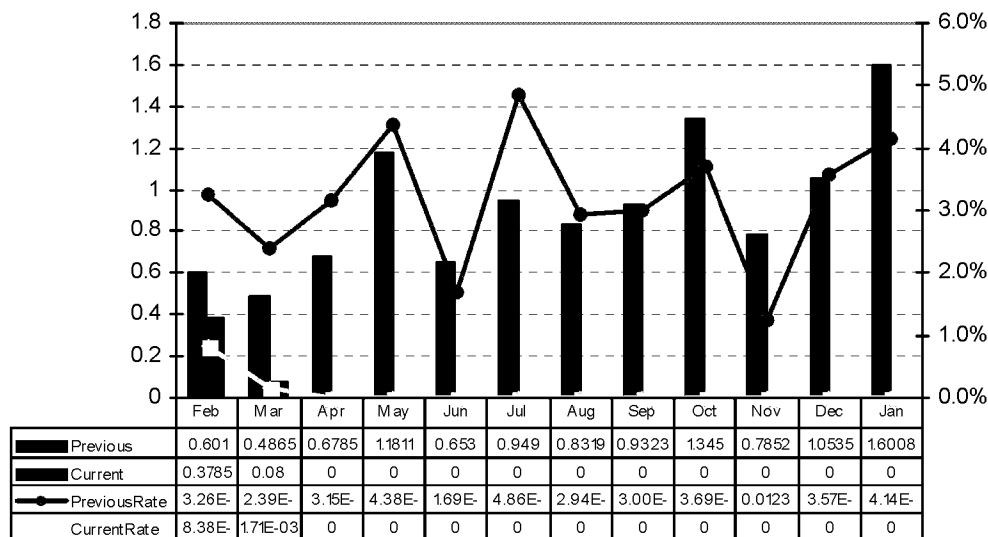
Original Alt-A - Retail



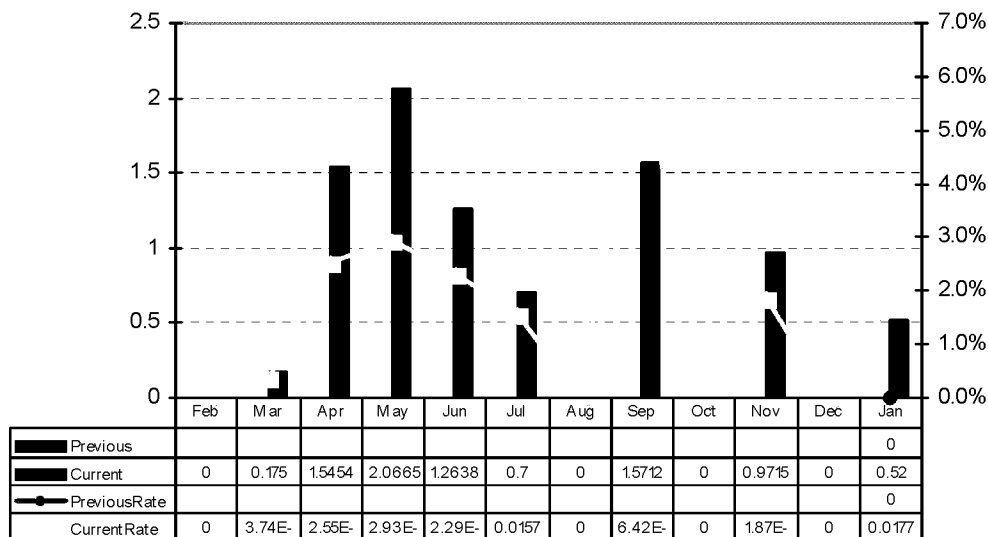
Original Mortgage Maker - Retail



Original Expanded Options - Retail

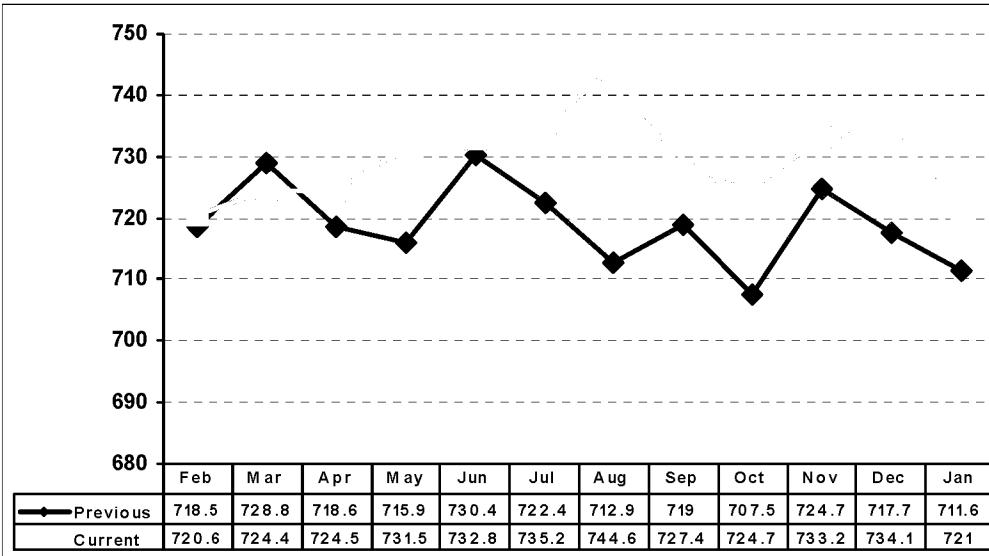


Original Choice Advantage - Retail

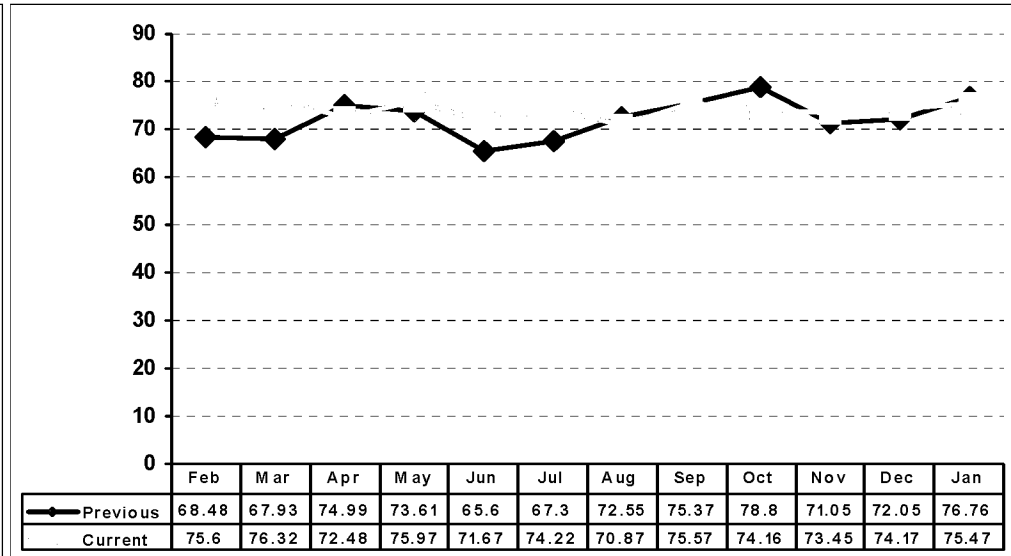


Aurora Originations - Retail

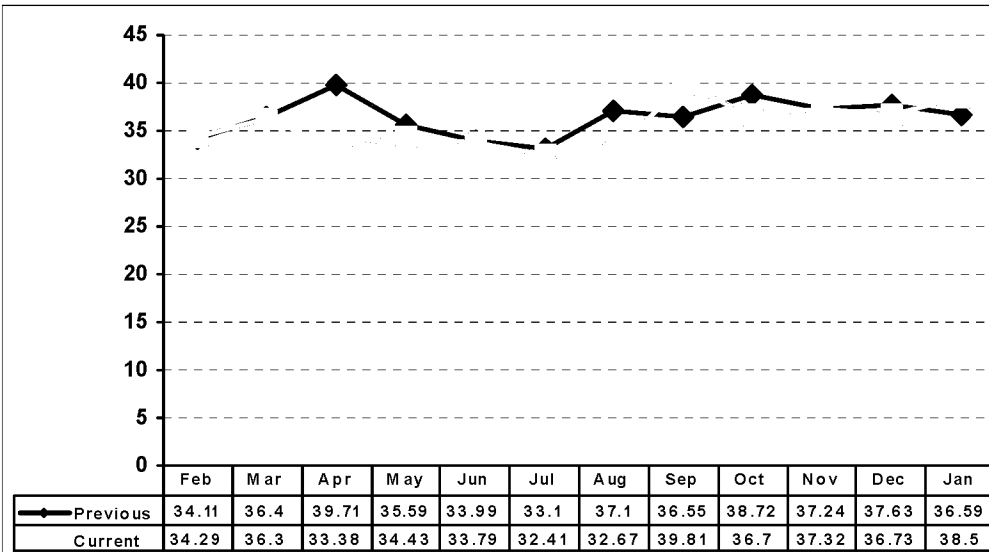
Original FICO - Retail



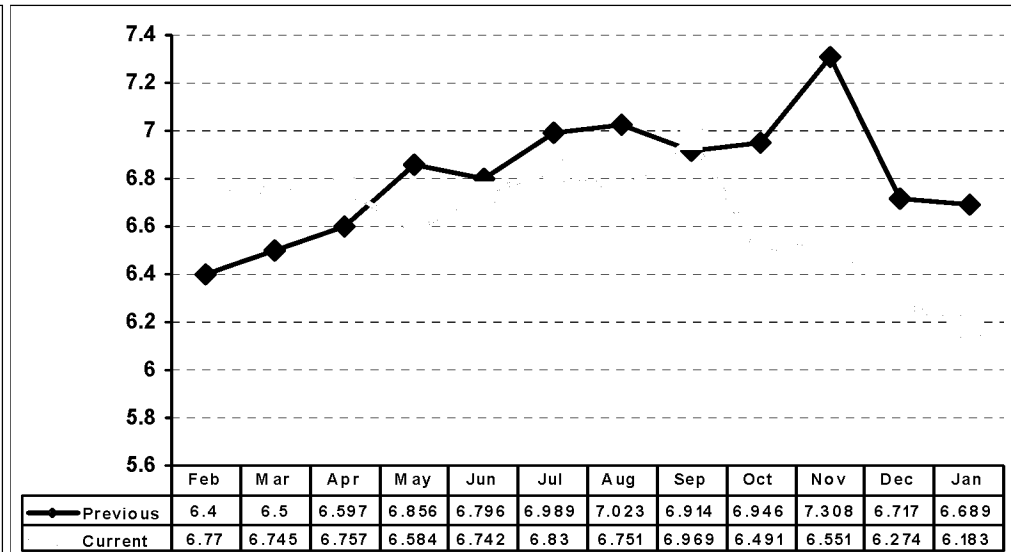
Original CLTV - Retail



Original DTI - Retail

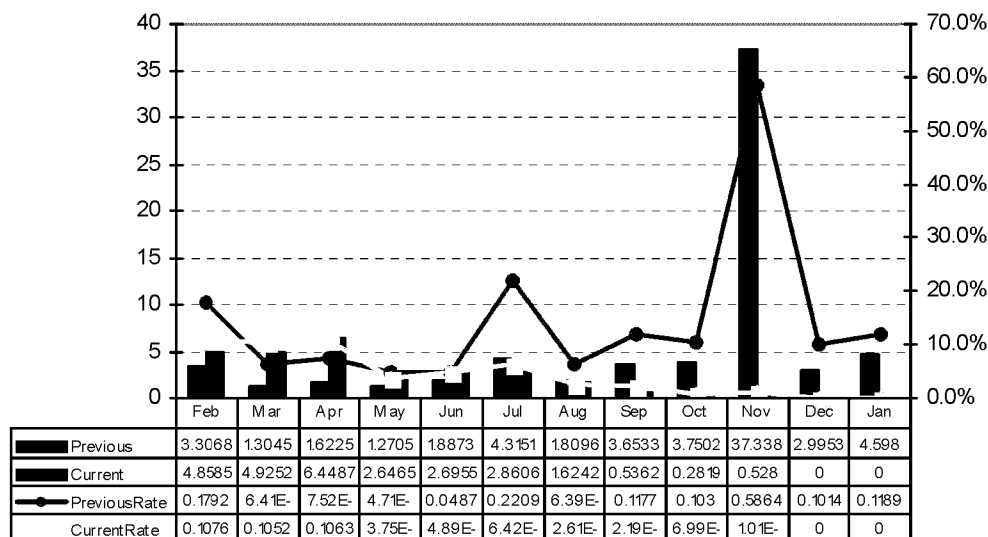


Original Interest Rate - Retail

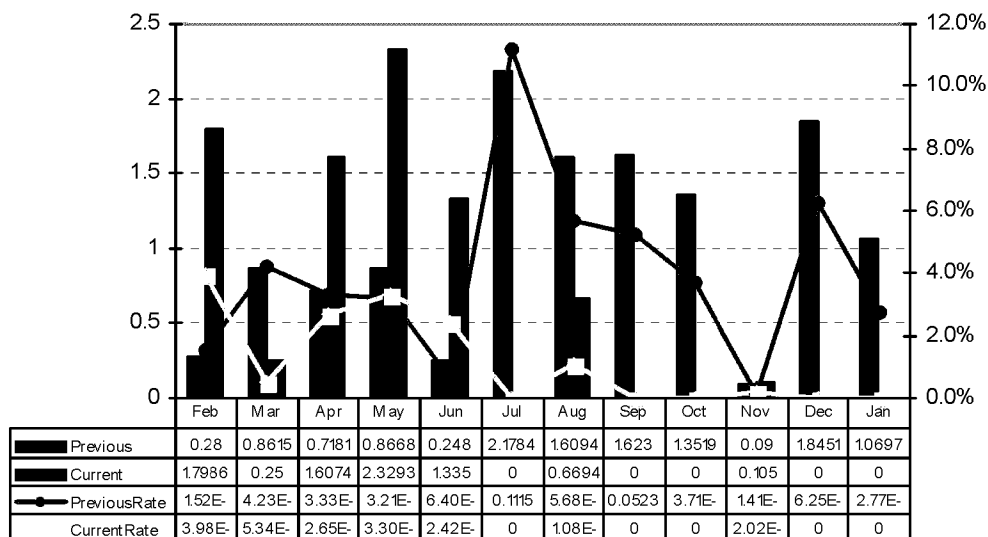


Aurora Originations - Retail

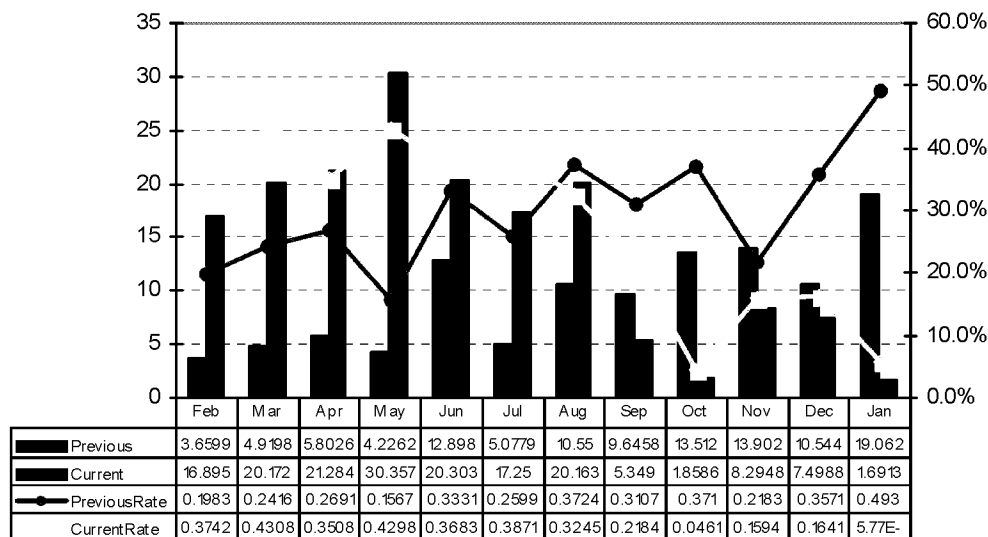
Original No Doc Documentation - Retail



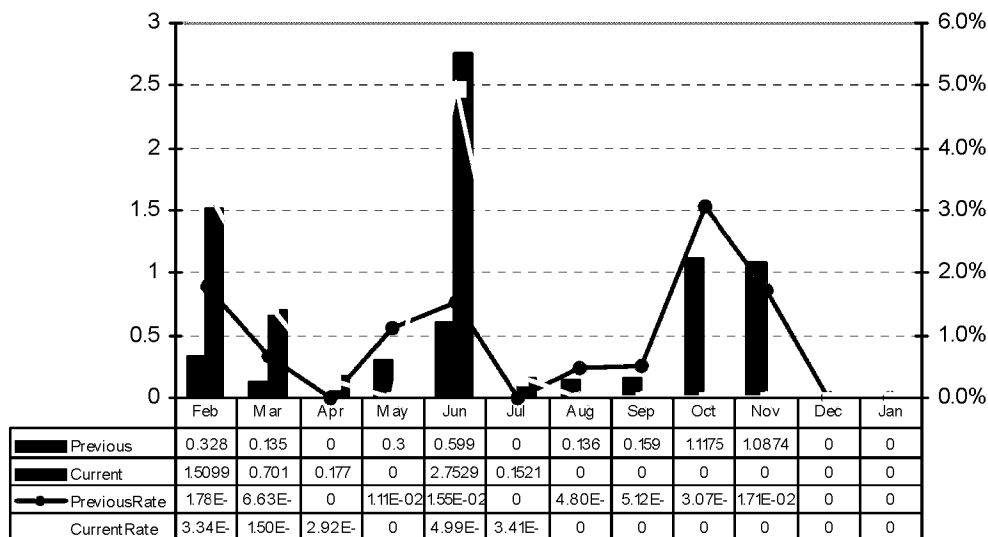
Original No Ratio Documentation - Retail



Original Stated Documentation - Retail



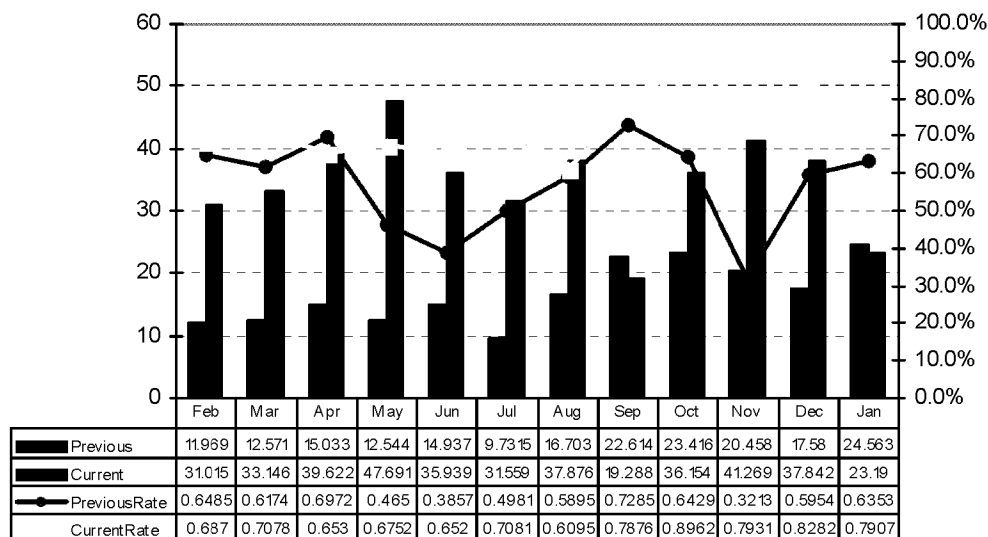
Original Stated-Stated - Retail



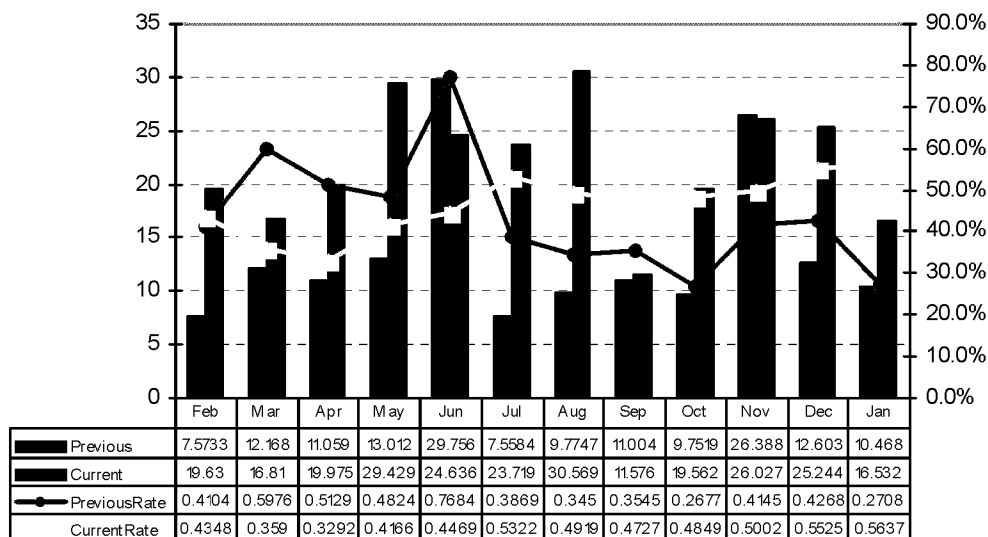
Aurora Originations - Retail

Aurora Risk Review

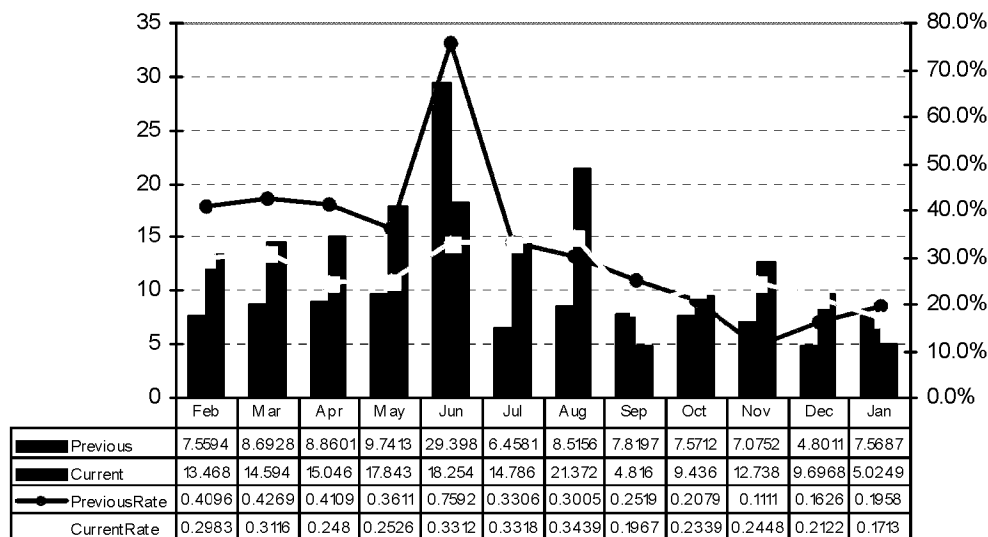
Original Fixed - Retail



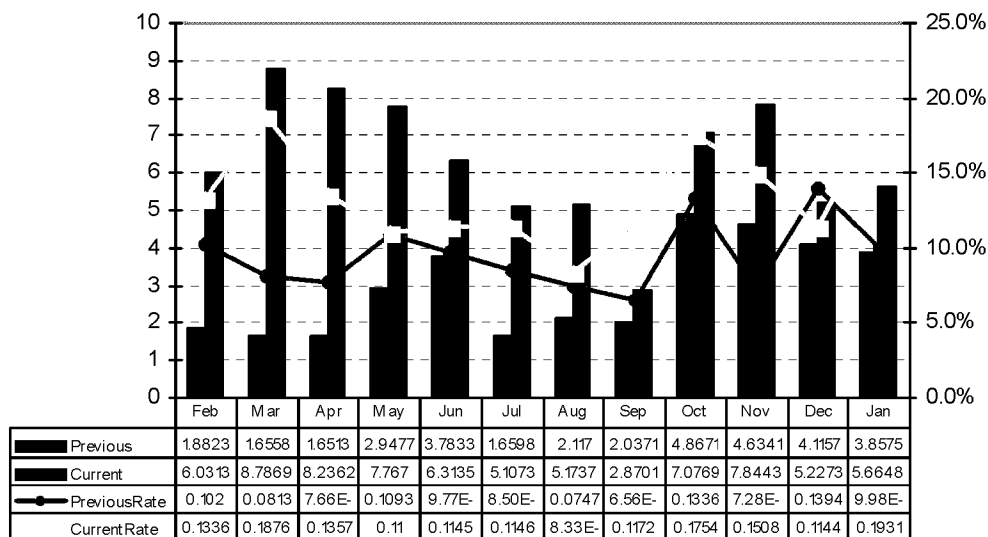
Original Cashout - Retail



Original Purchases - Retail



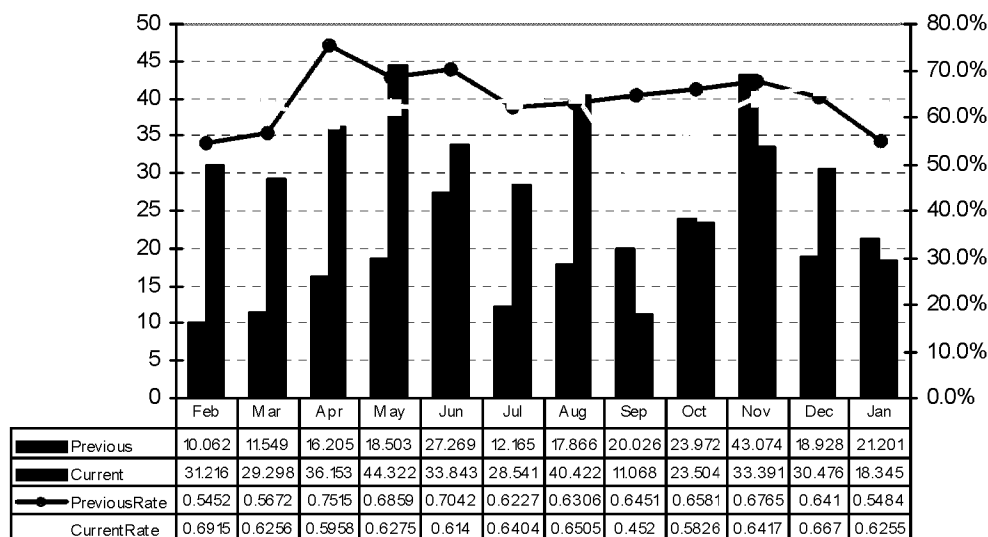
Original Non Owner Occupied - Retail



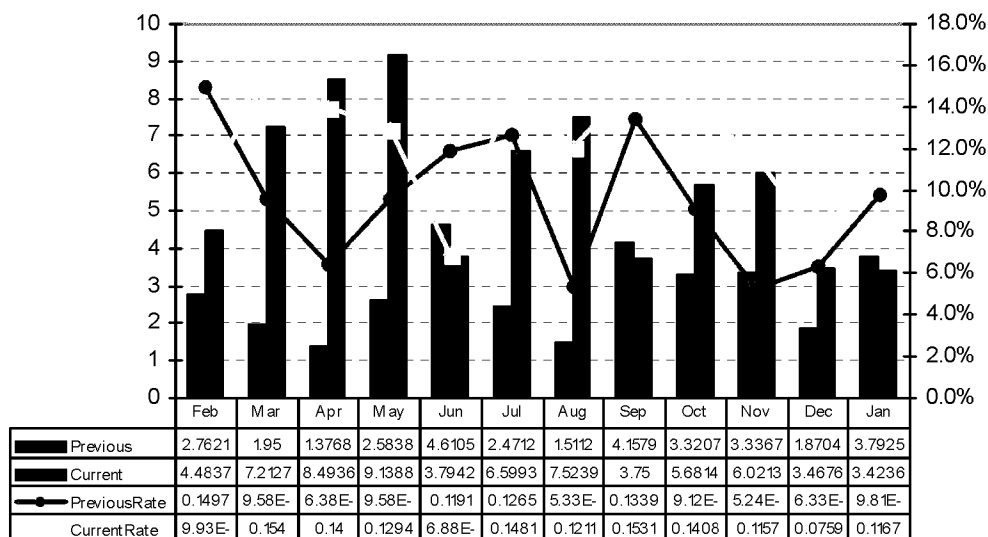
Aurora Originations - Retail

Aurora Risk Review

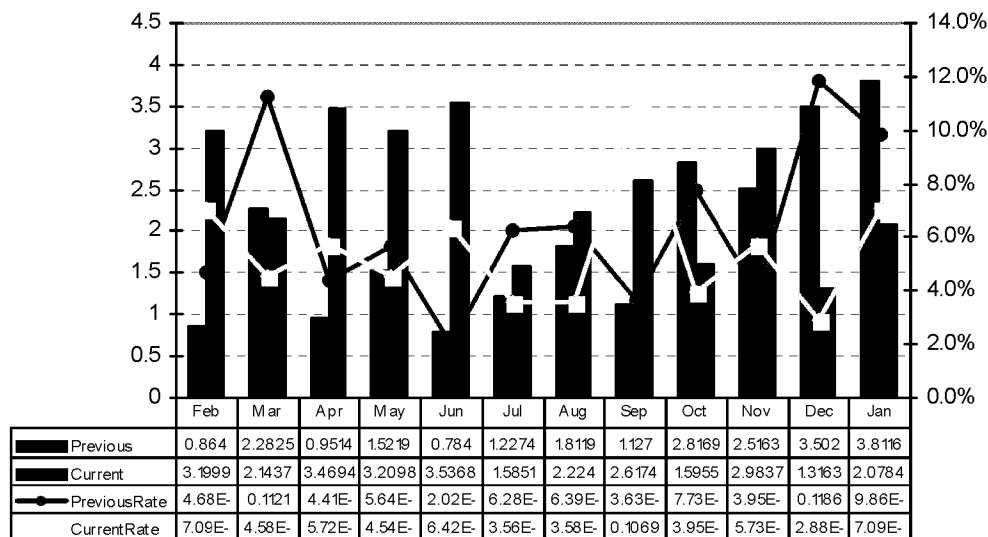
Original Single Family - Retail



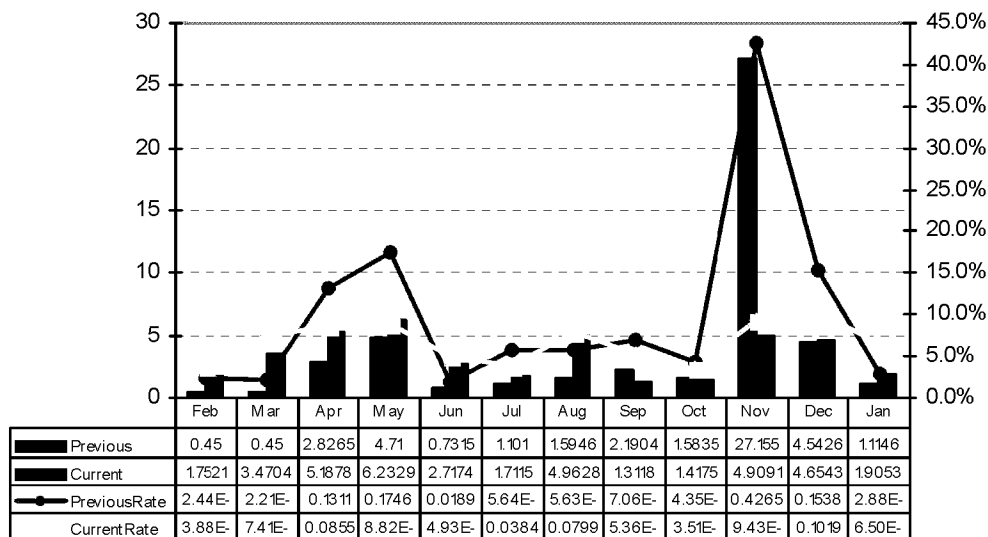
Original Condo - Retail



Original Multifamily - Retail

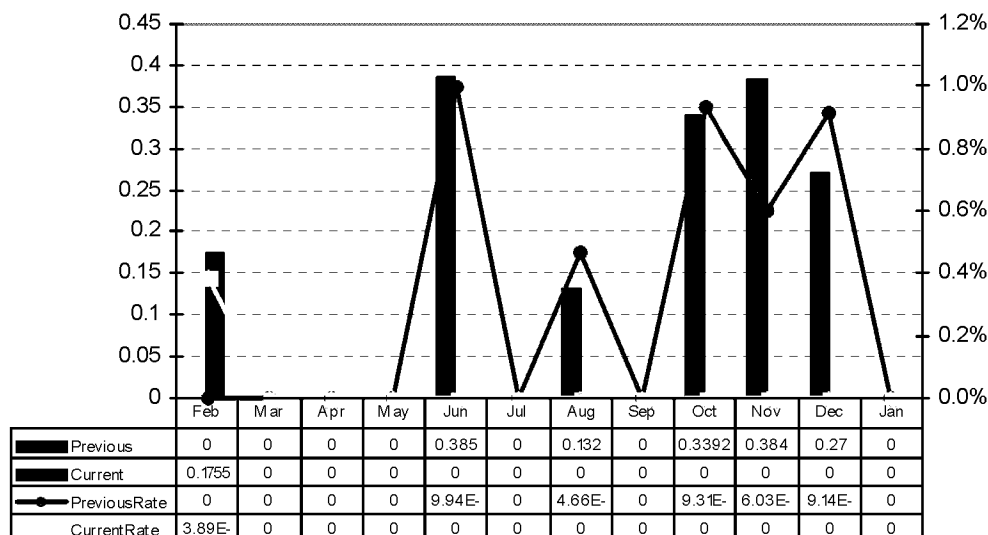


Original 2nd Homes - Retail

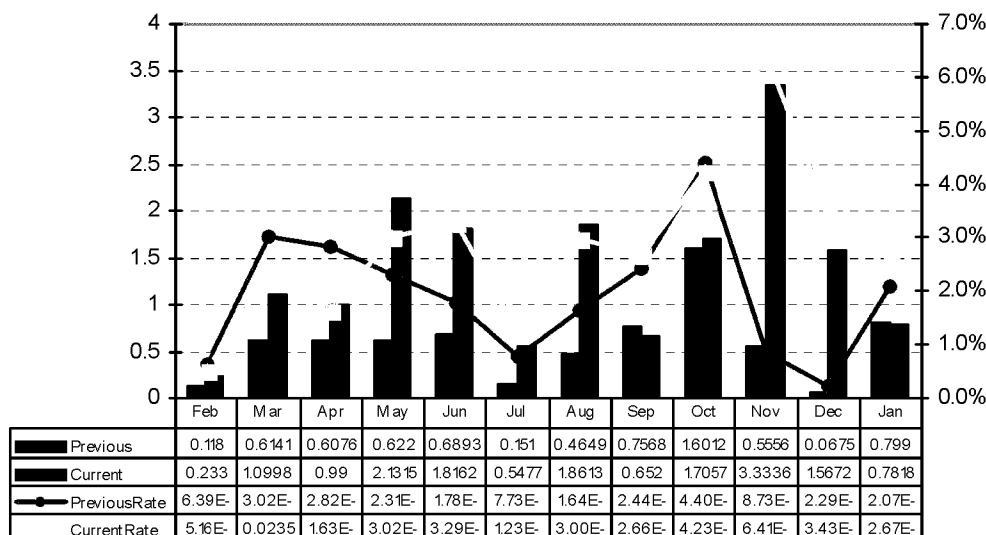


Aurora Originations - Retail

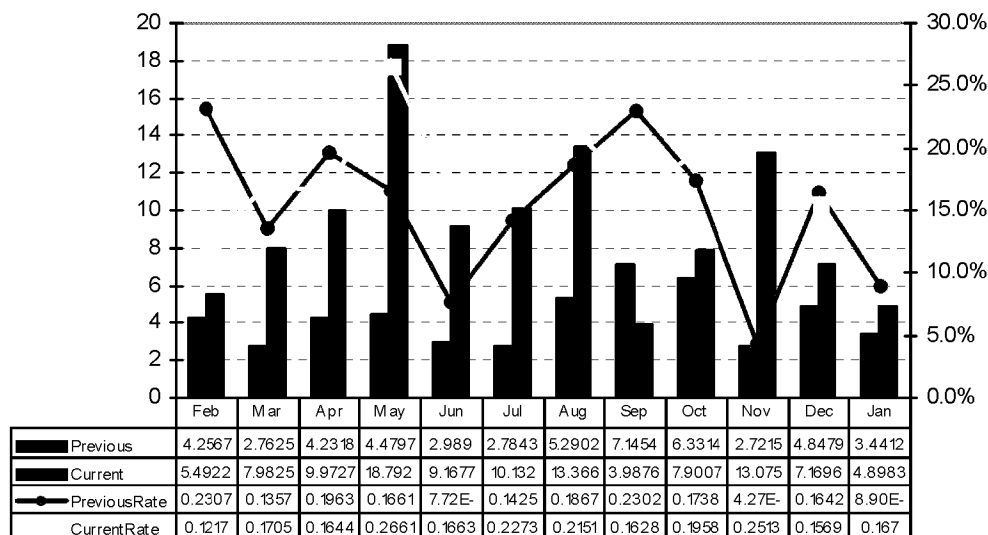
Original 40 Year - Retail



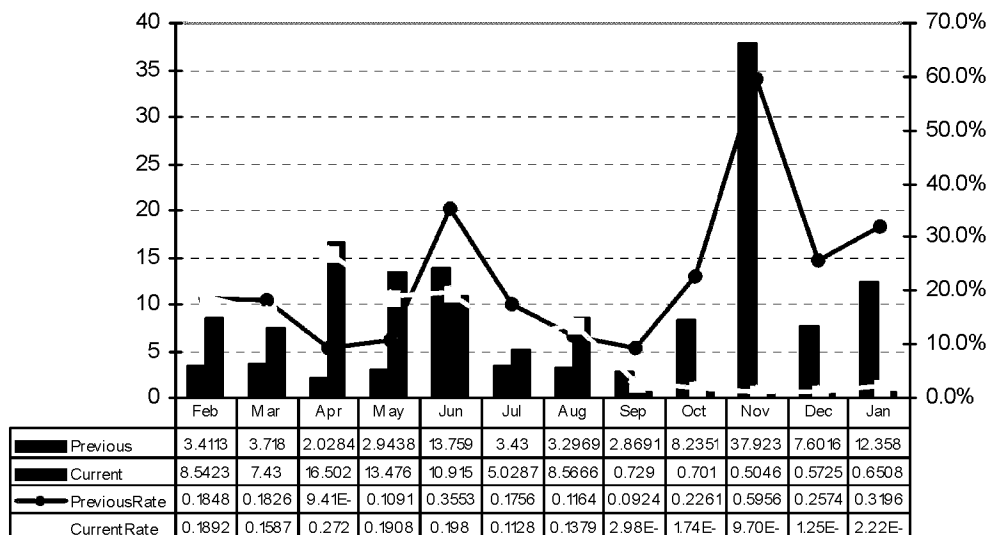
Original 15 and 20 Year - Retail



Original CA - Retail

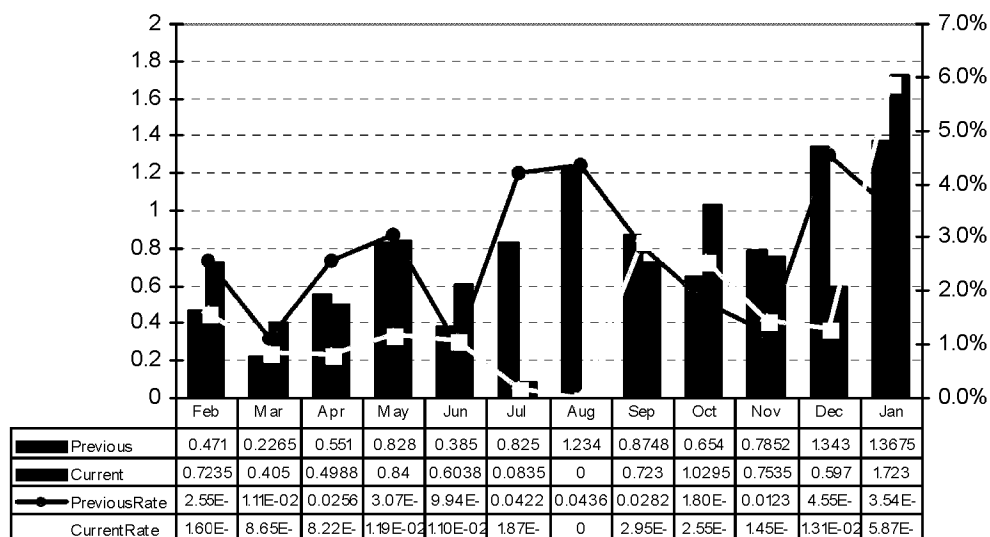


Original with Prepayment Penalty - Retail

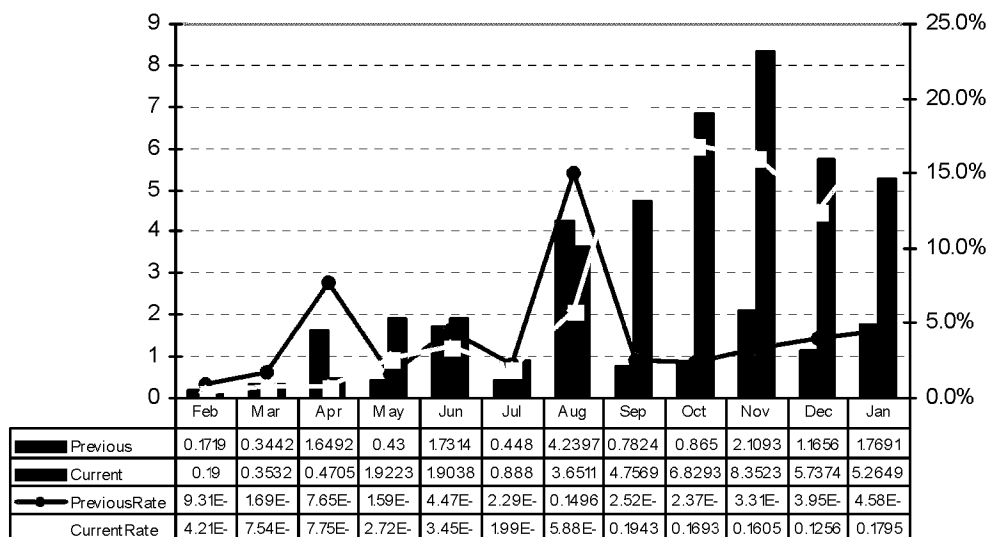


Aurora Originations - Retail

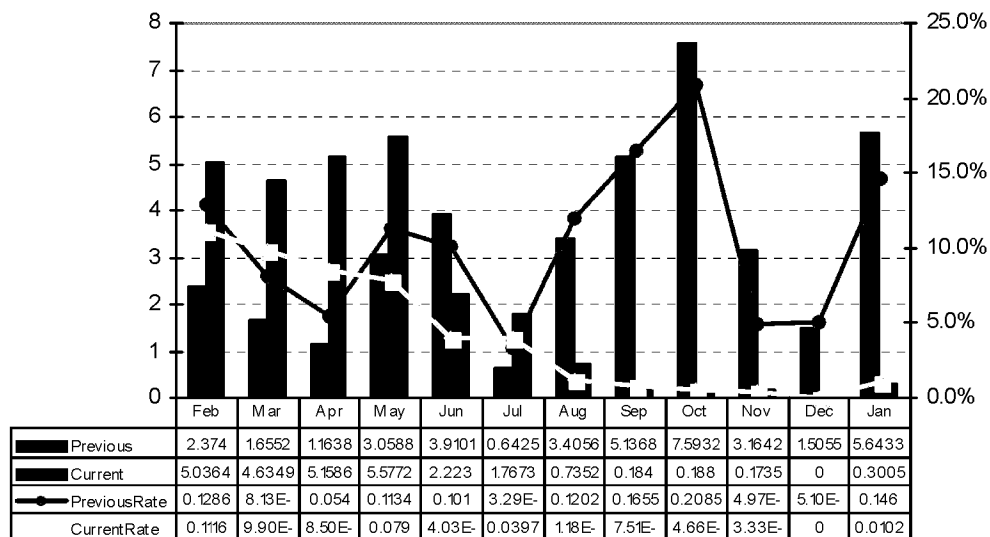
Original FICO < 620 - Retail



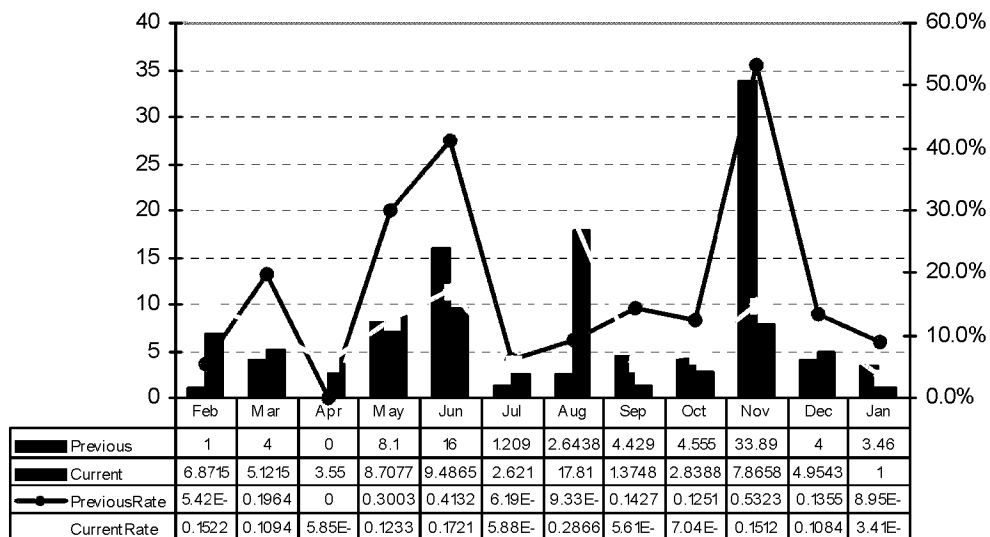
Original DTI > 50 - Retail



Original CLTV > 95 - Retail



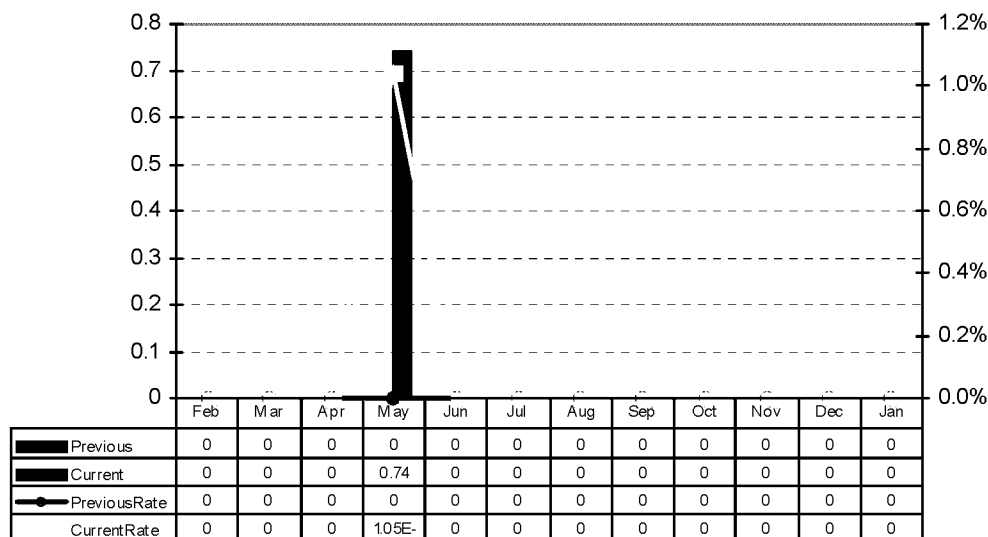
Original with Amounts >= 1MMM - Retail



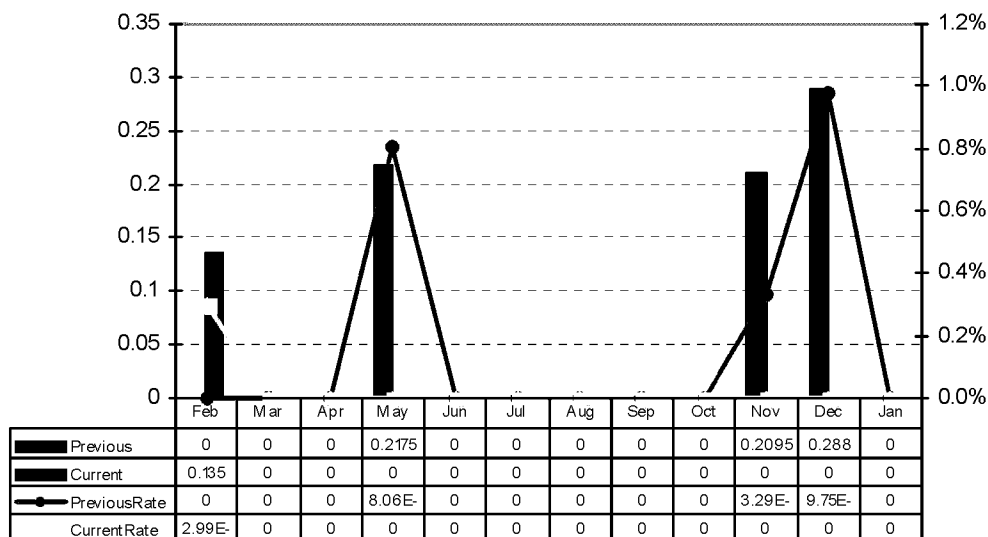
Aurora Originations - Retail

Aurora Risk Review

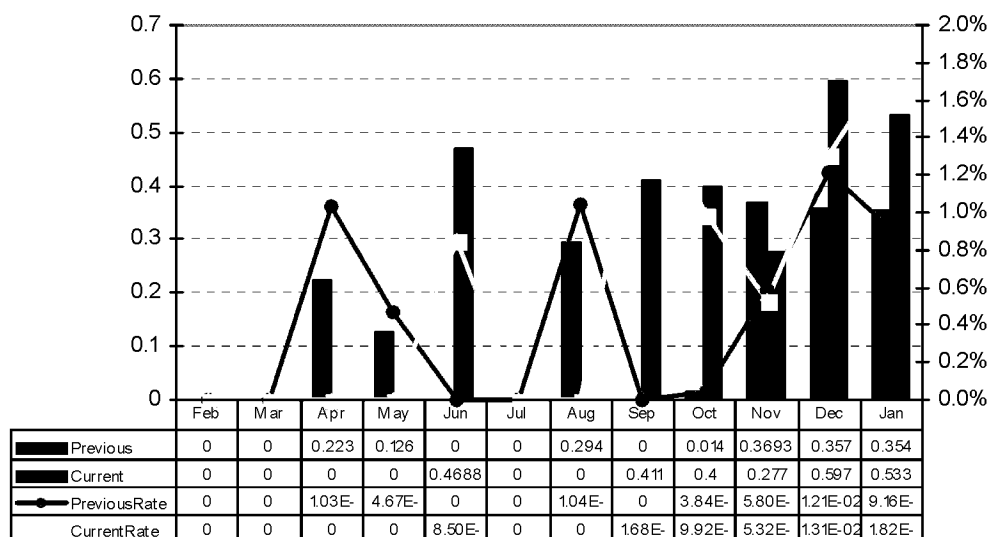
Original FICO < 620 and Amount > 650K - Retail



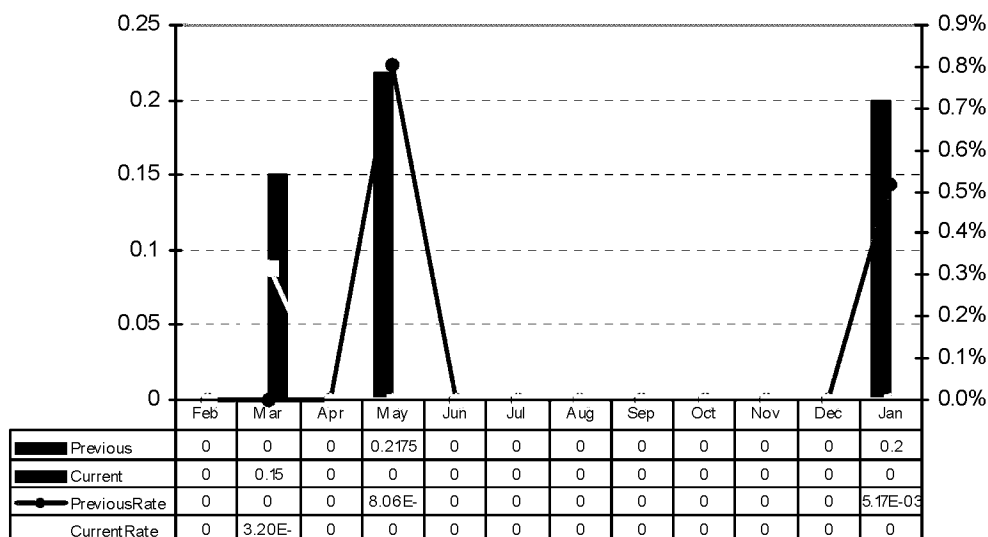
Original FICO < 620 and CLTV > 95 - Retail



Original FICO < 620 and DTI > 50 - Retail



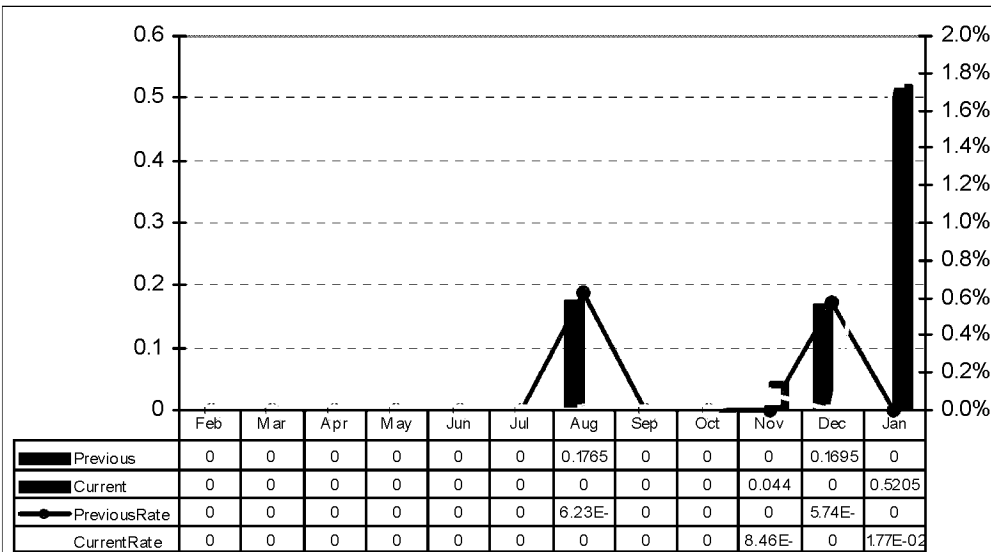
Original FICO < 620 and Purchase - Retail



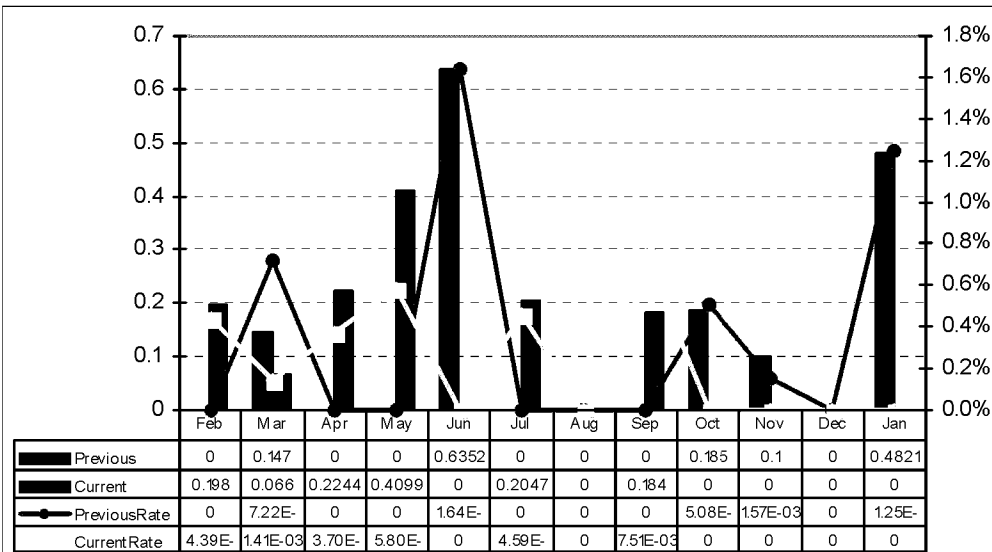
Aurora Originations - Retail

Aurora Risk Review

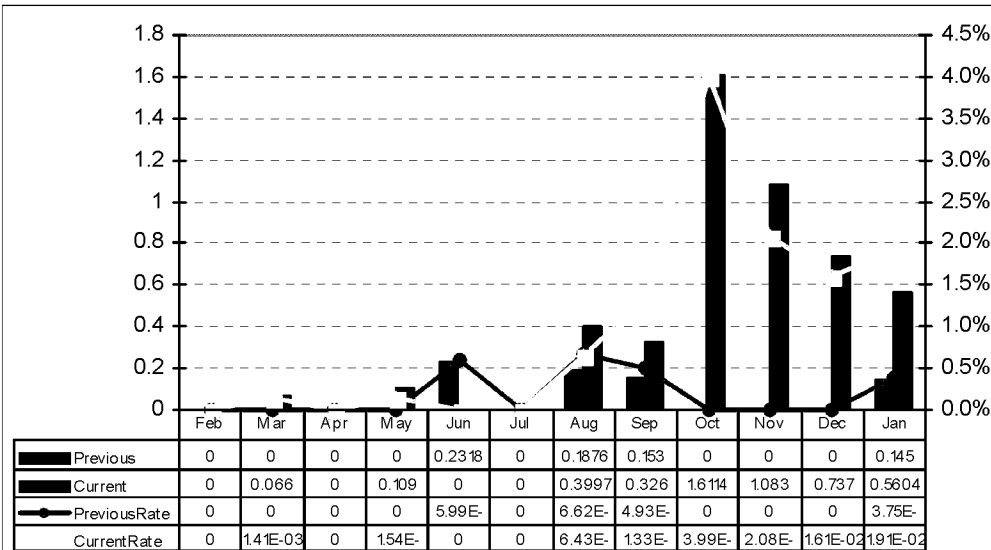
Original Non-Owner and FICO < 620 - Retail



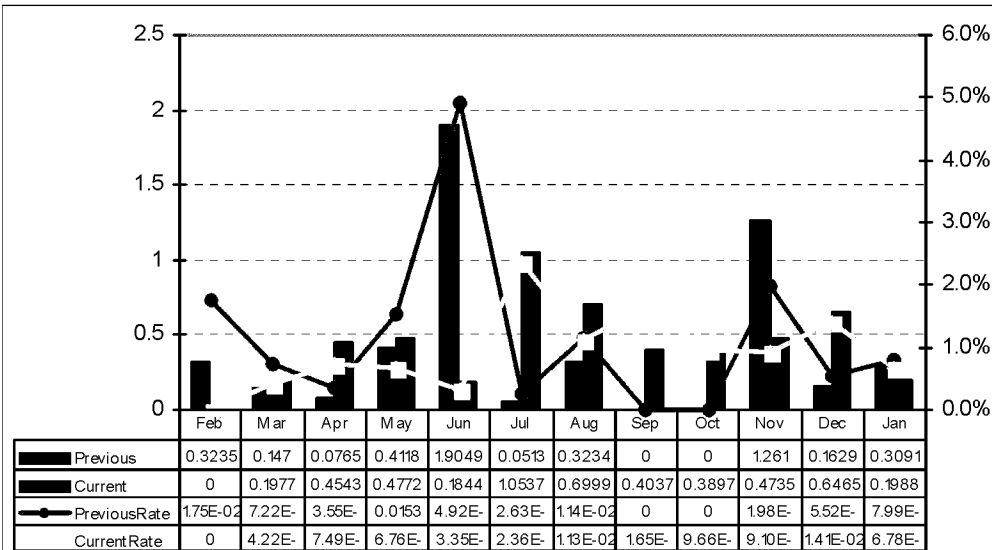
Original Non-Owner and CLTV > 95 - Retail



Original Non-Owner and DTI > 50 - Retail



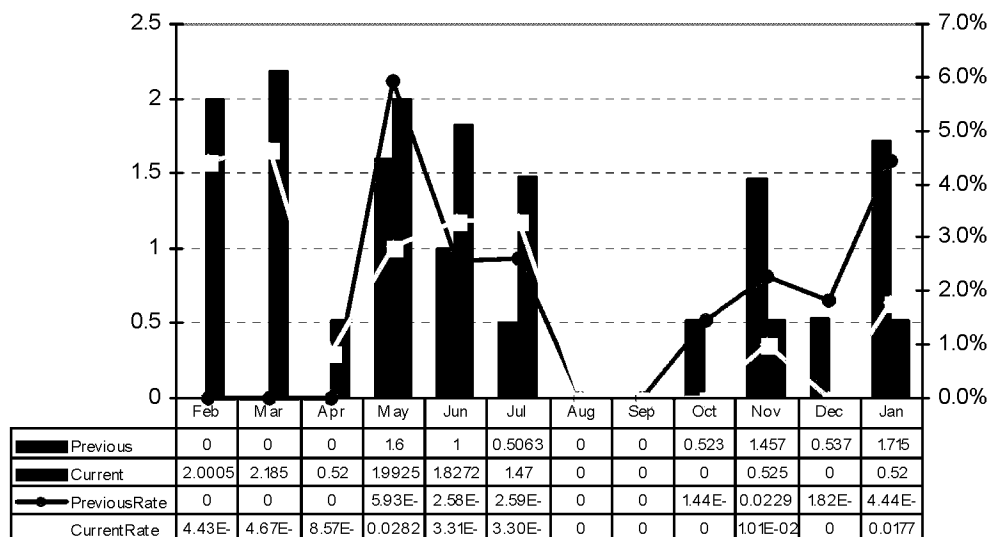
Original Non-Owner and Purchase - Retail



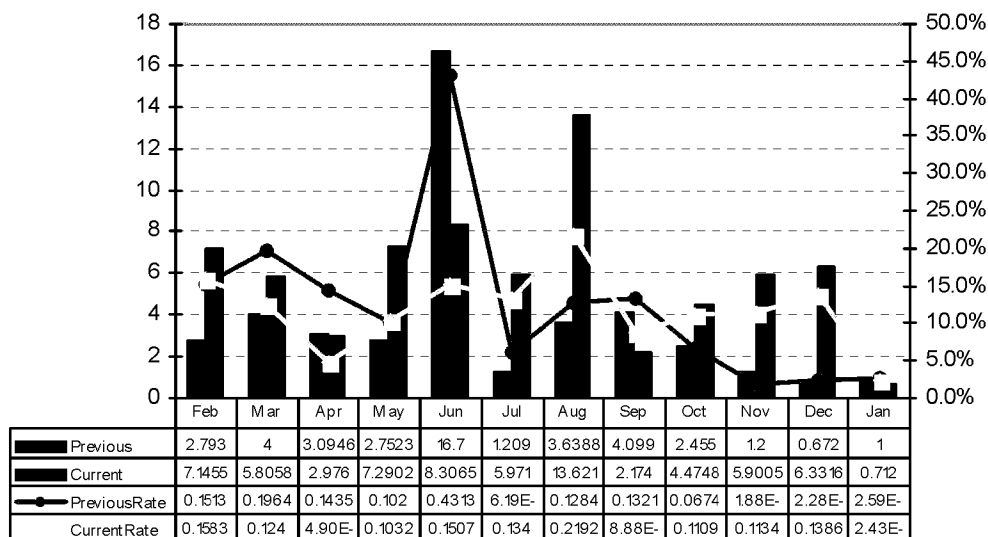
Aurora Originations - Retail

Aurora Risk Review

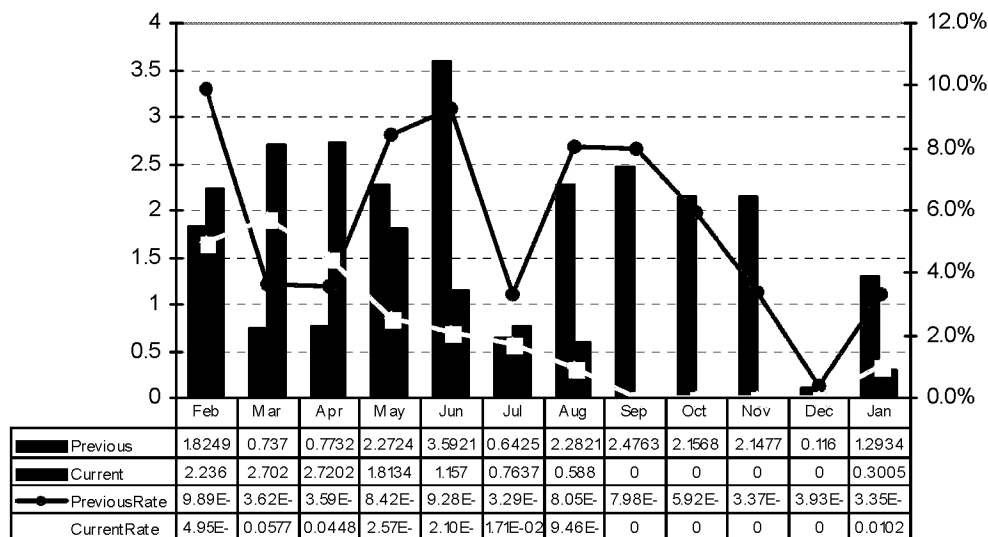
Original Non-Owner and Amount > 500K - Retail



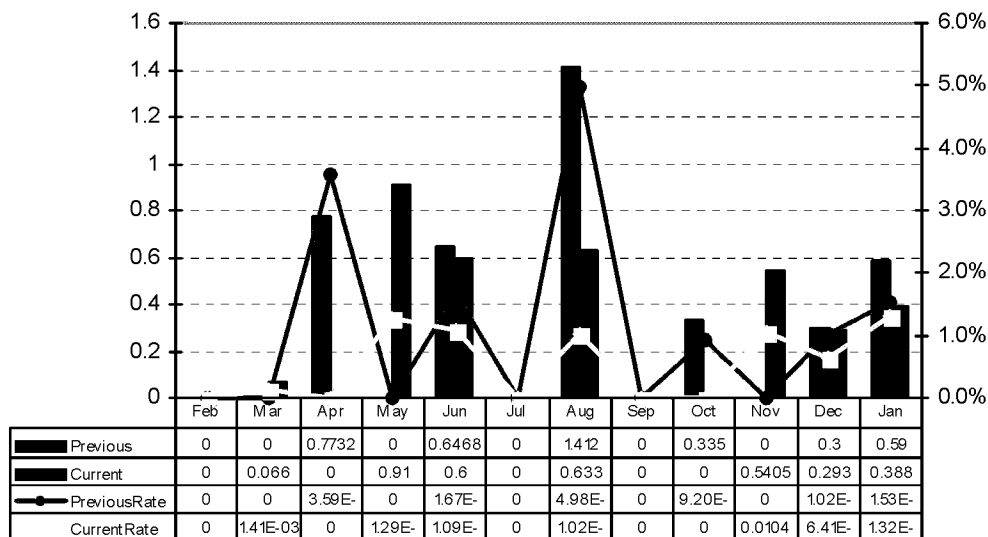
Original Purchase and Amount > 650K - Retail



Original Purchase and CLTV > 95 - Retail

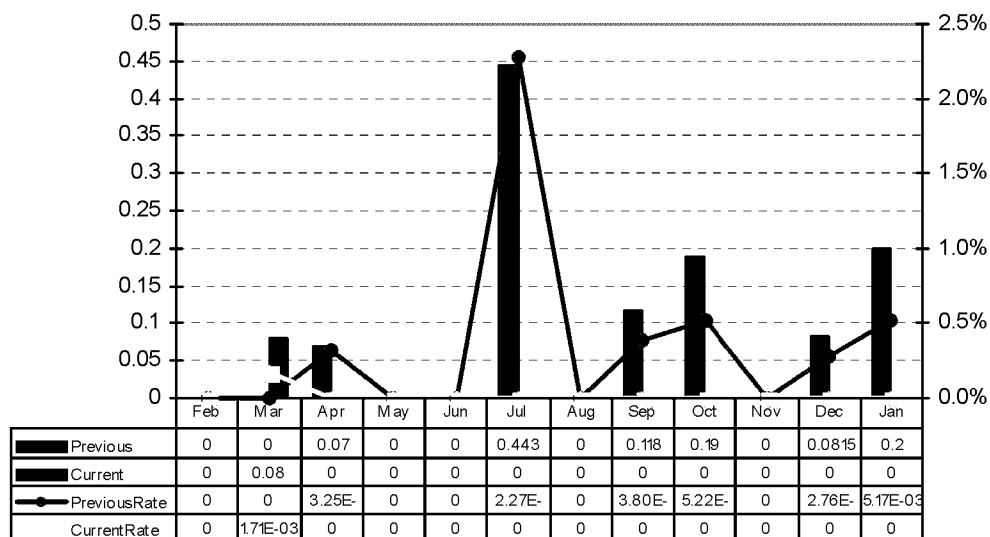


Original Purchase and DTI > 50 - Retail

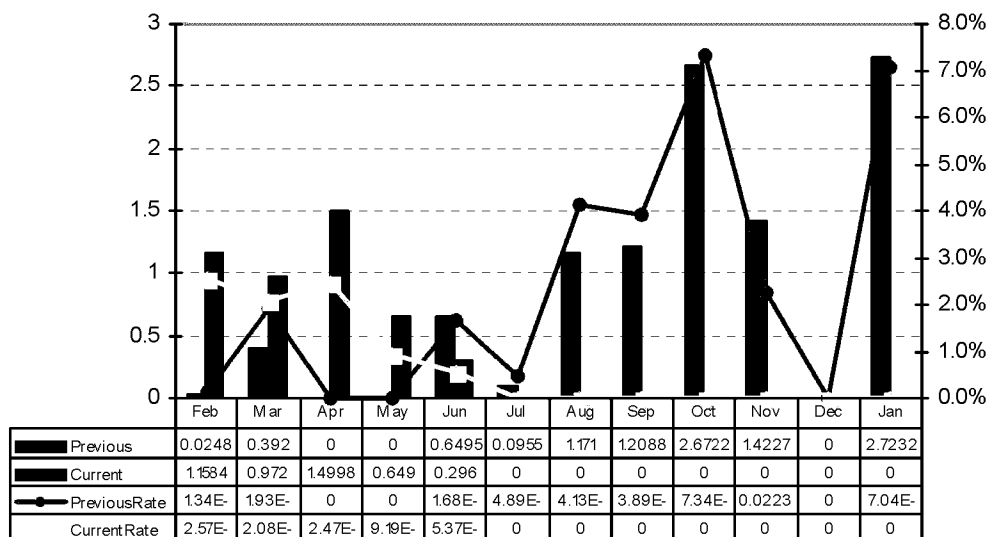


Aurora Originations - Retail

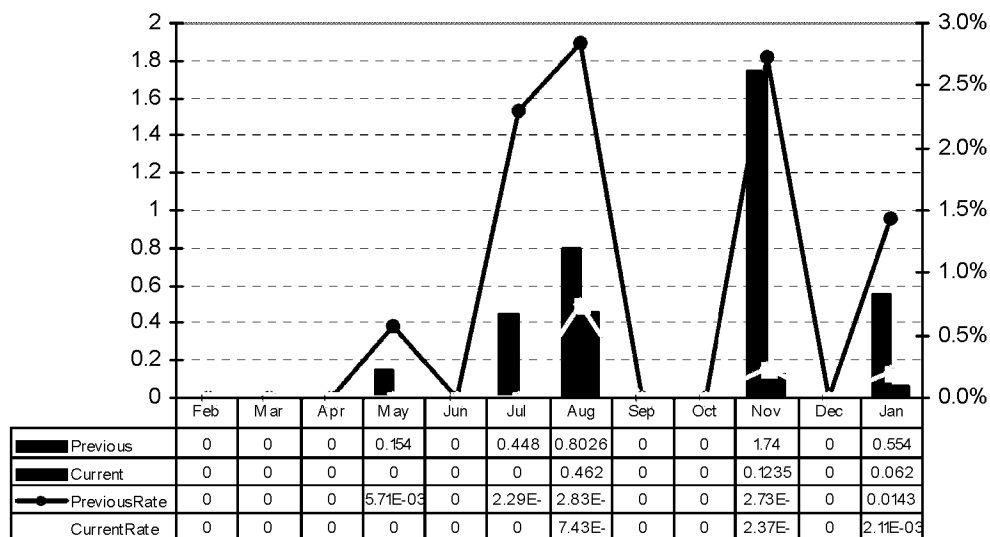
Original Stated Doc and FICO < 620 - Retail



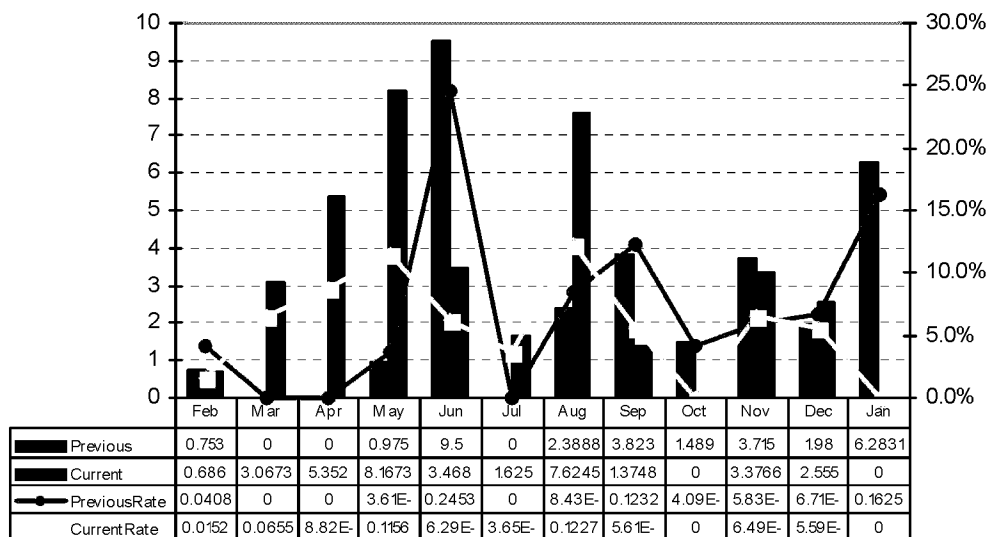
Original Stated Doc and CLTV > 95 - Retail



Original Stated Doc and DTI > 50 - Retail

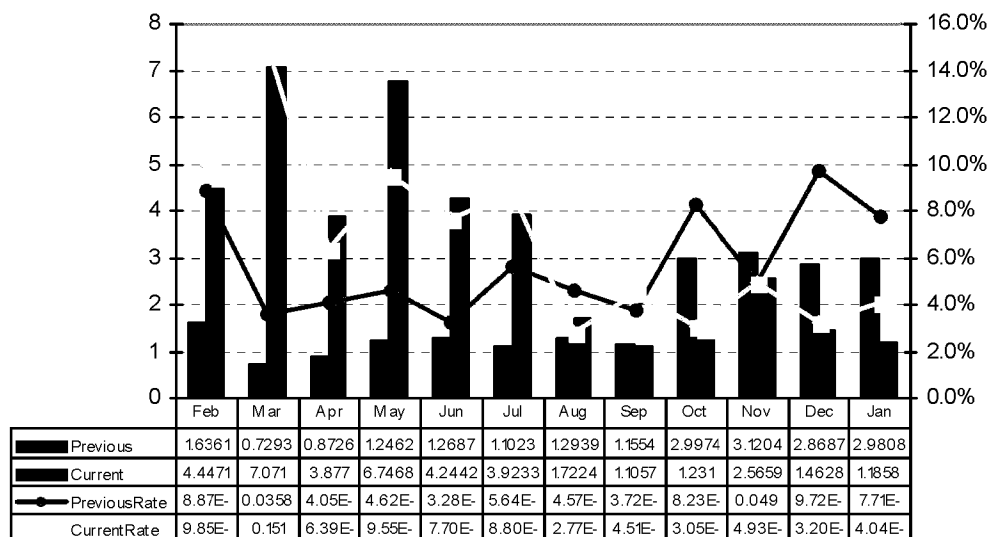


Original Stated Doc and Amount > 650K - Retail

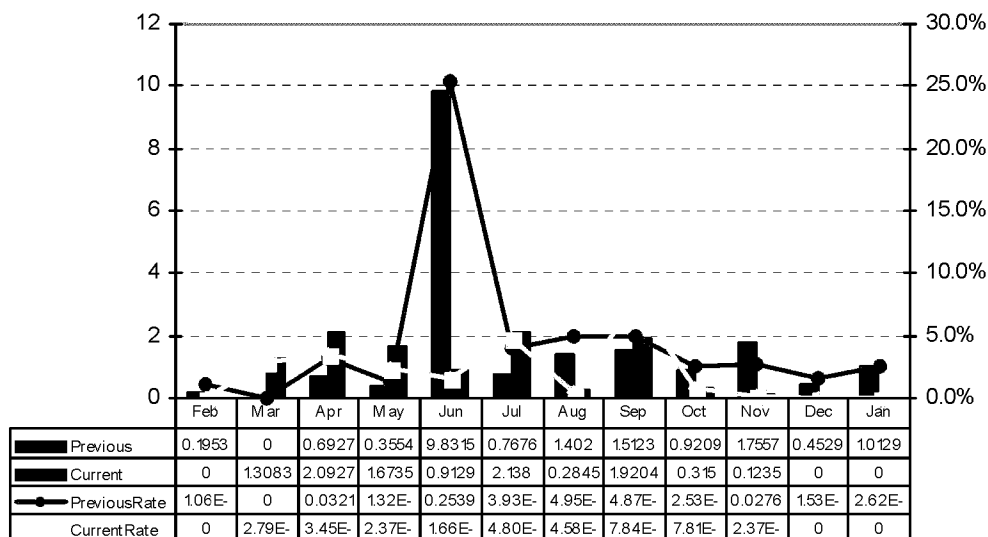


Aurora Originations - Retail

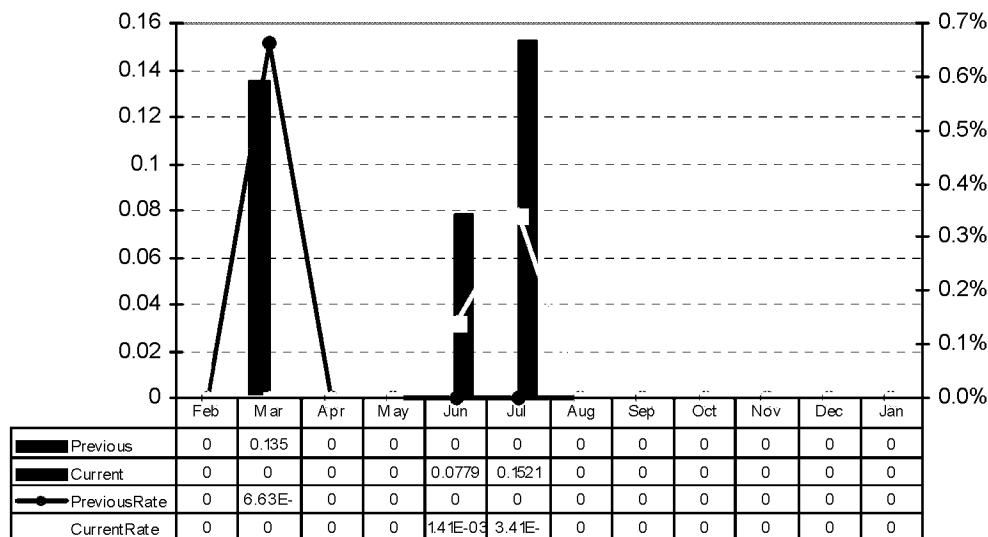
Original Stated Doc and Non-Owner - Retail



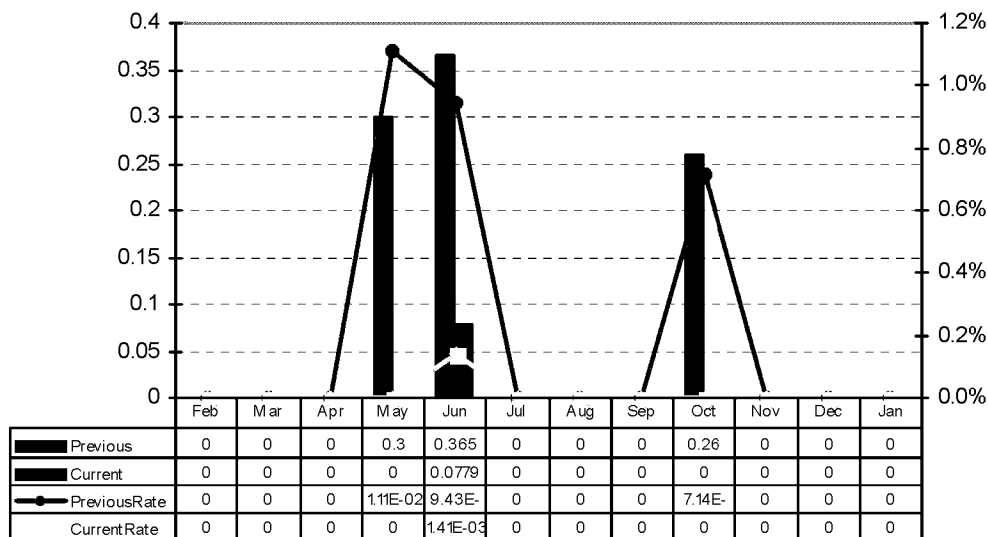
Original Stated Doc and Purchase - Retail



Original Stated-States Doc and Non-Owner - Retail

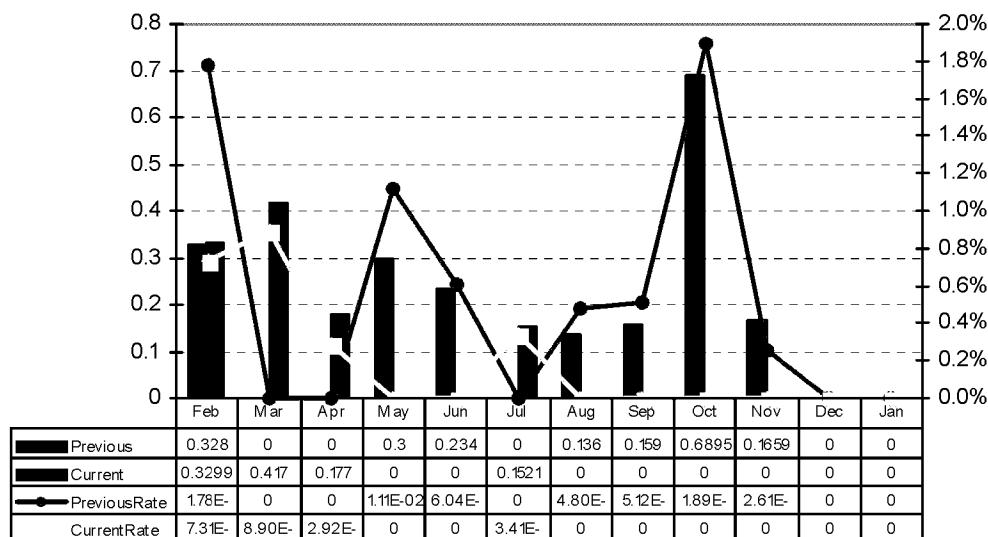


Original Stated-States Doc and Purchase - Retail

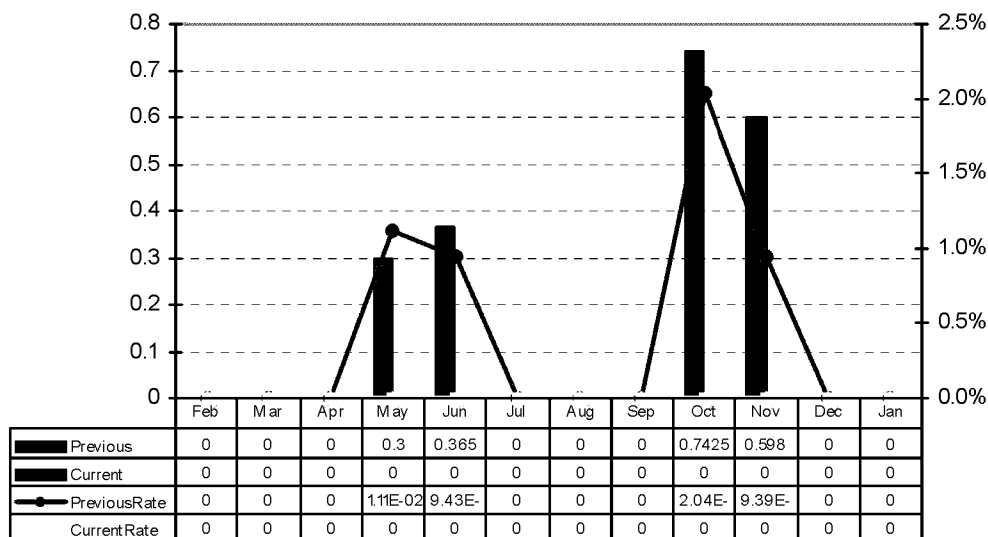


Aurora Originations - Retail

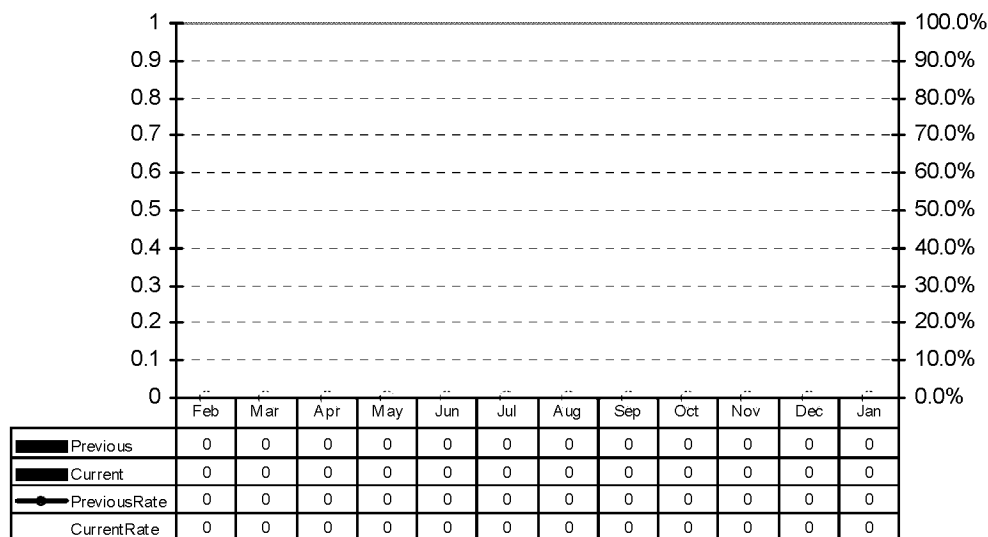
Original Stated-States Doc and FICO < 660 - Retail



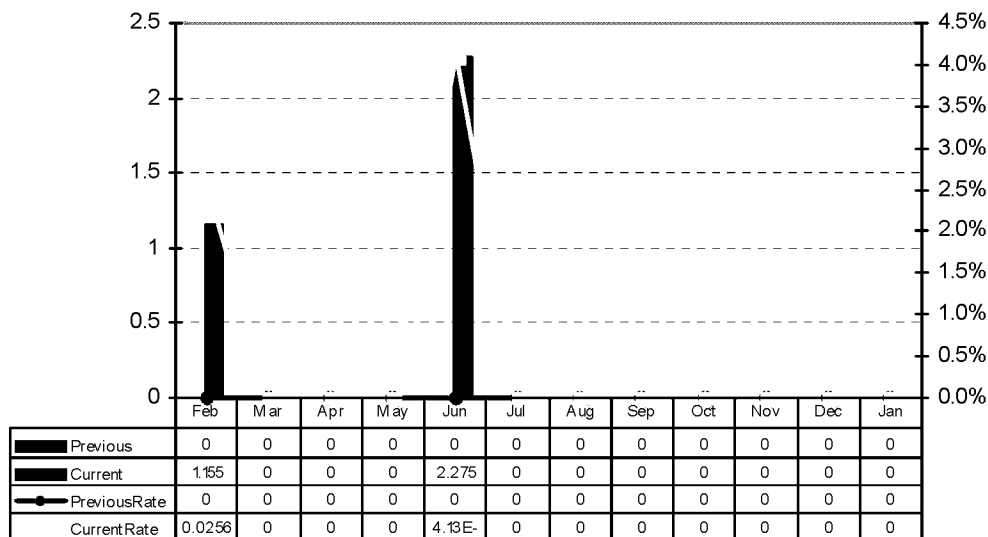
Original Stated-States Doc and CLTV > 95 - Retail



Original Stated-States Doc and DTI > 50 - Retail

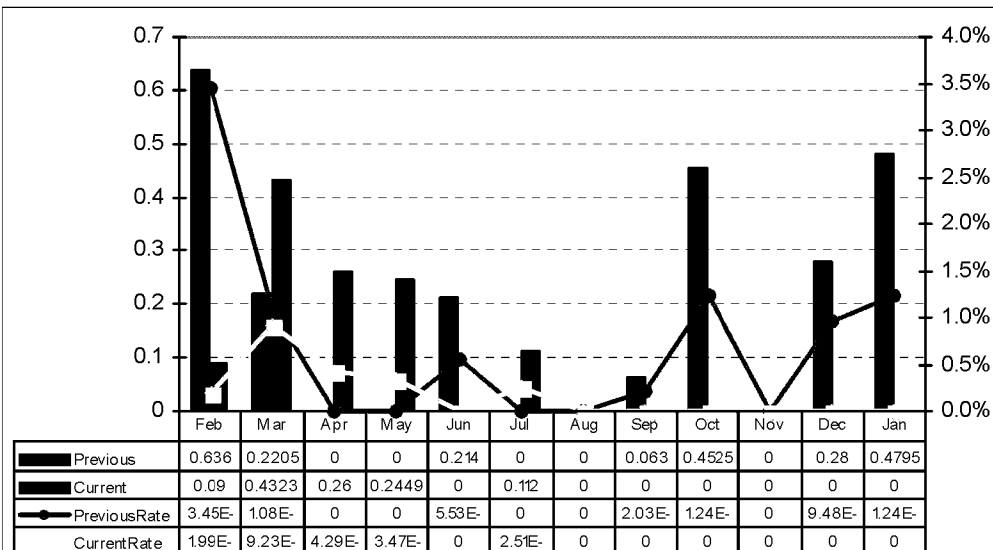


Original Stated-States Doc and Amount > 650K - Retail

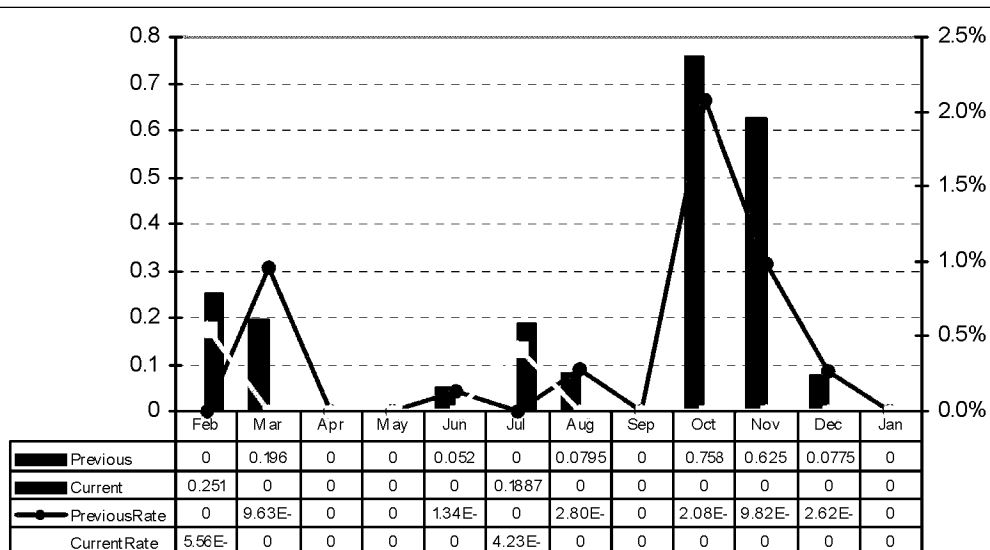


Aurora Originations - Retail

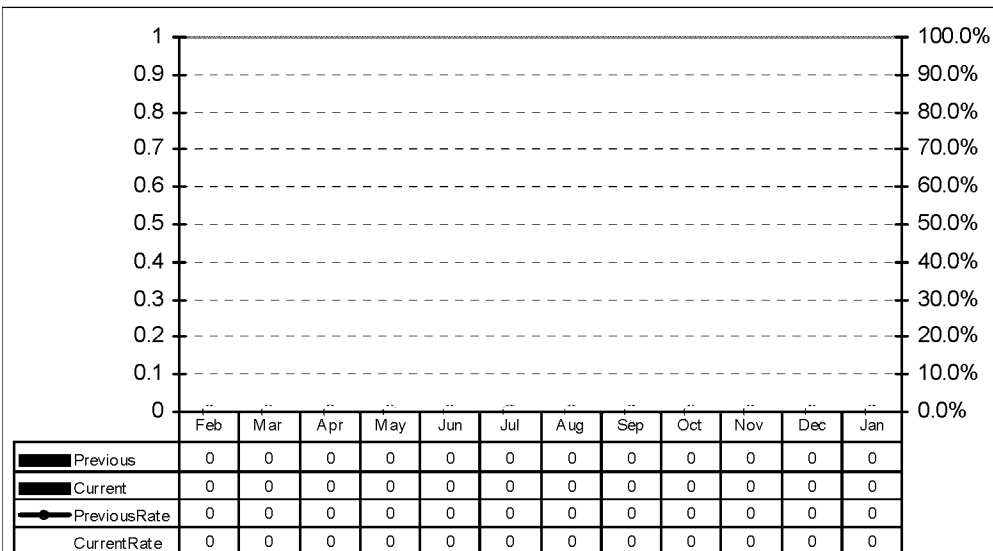
Original No Doc Doc and FICO < 640 - Retail



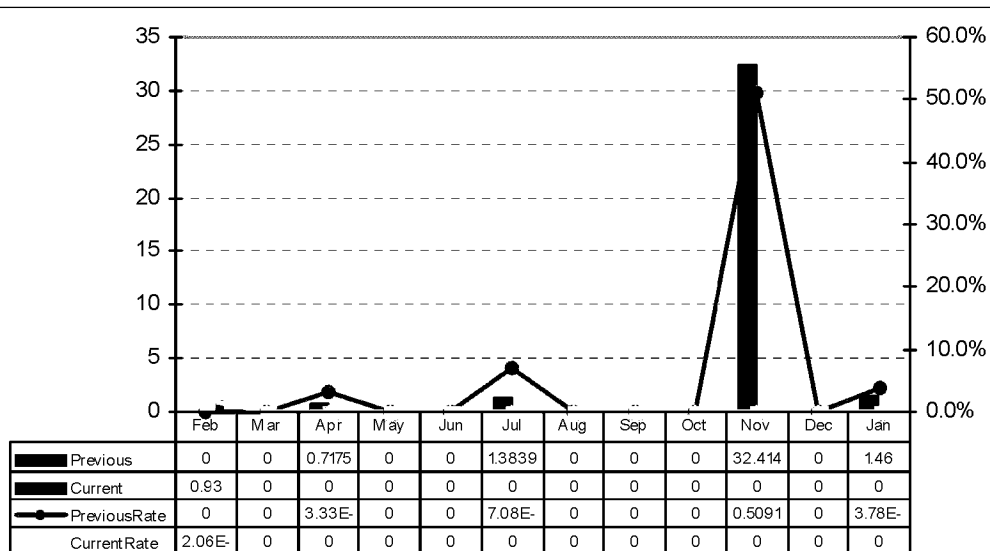
Original No Doc Doc and CLTV > 95 - Retail



Original No Doc Doc and DTI > 50 - Retail

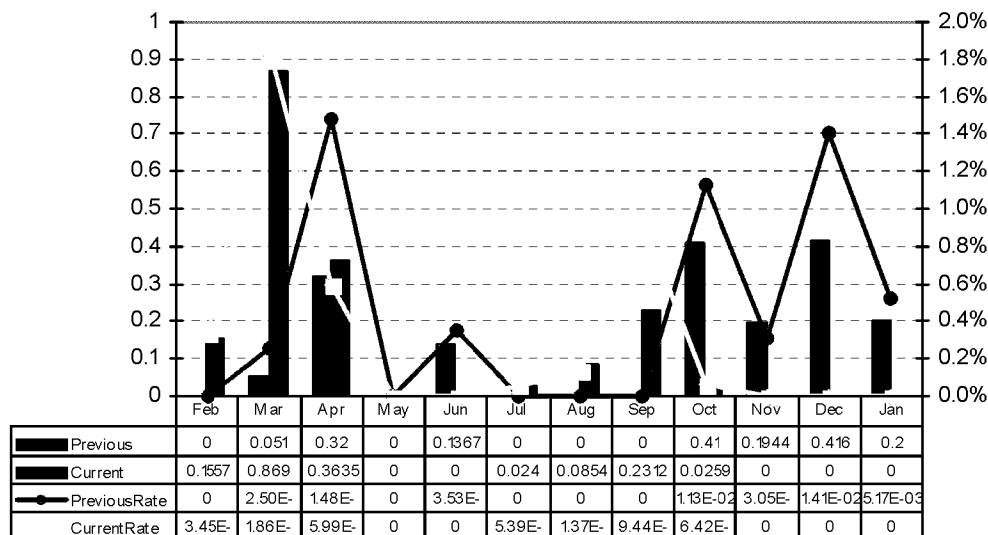


Original No Doc Doc and Amount > 650K - Retail

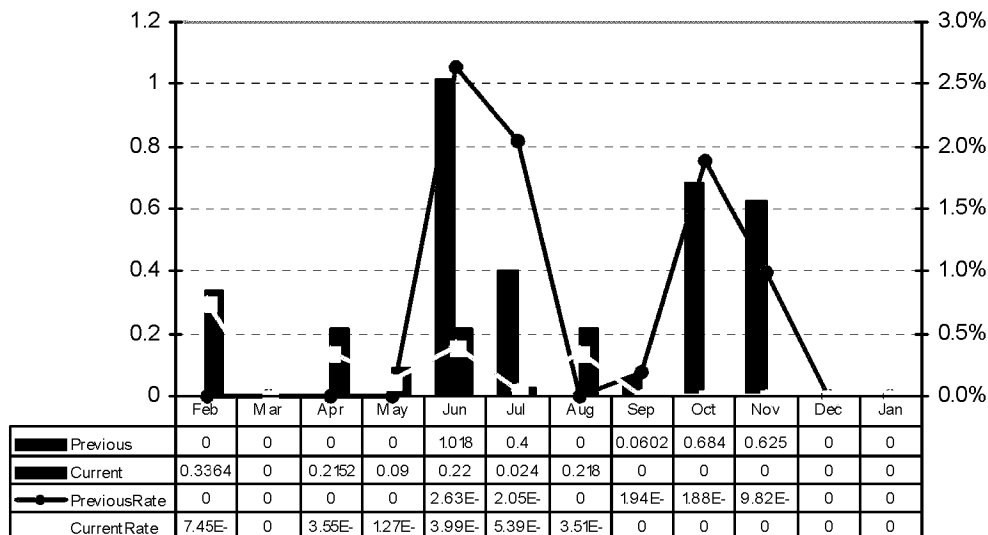


Aurora Originations - Retail

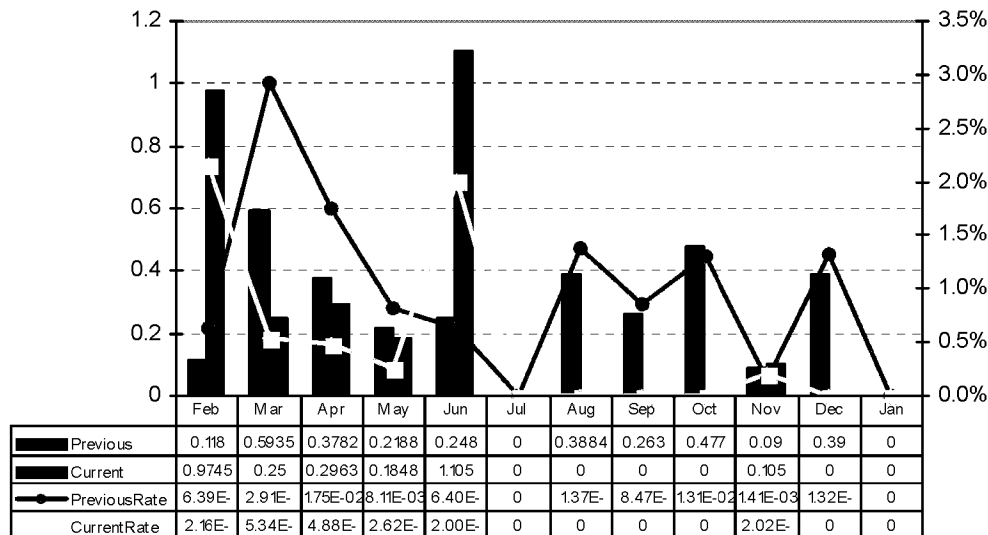
Original No Doc Doc and Non-Owner - Retail



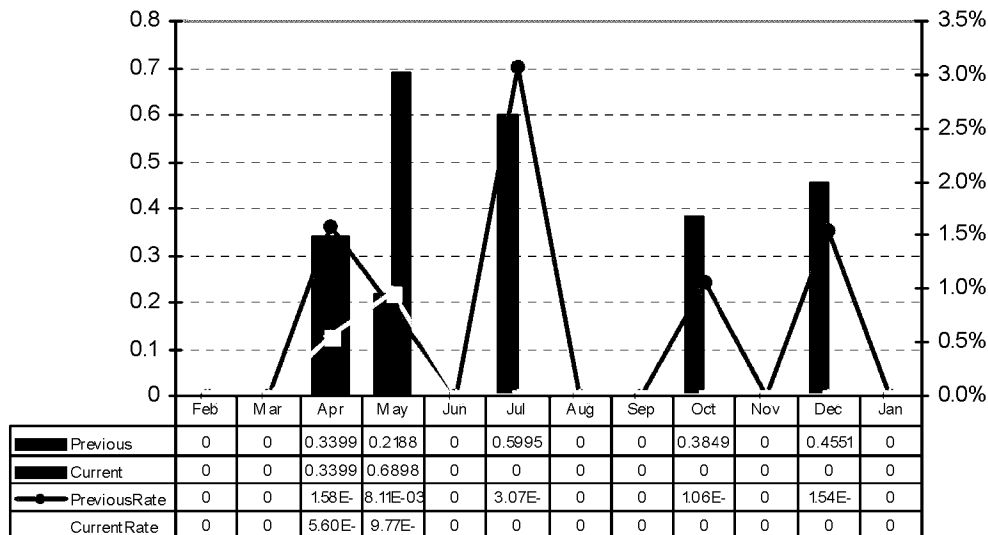
Original No Doc Doc and Purchase - Retail



Original No Ratio Doc and Non-Owner - Retail

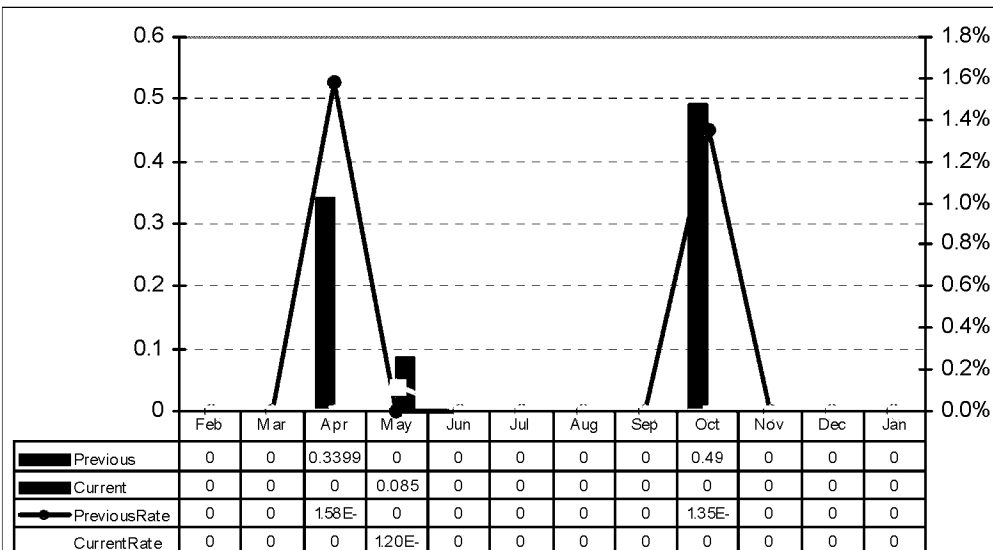


Original No Ratio Doc and Purchase - Retail

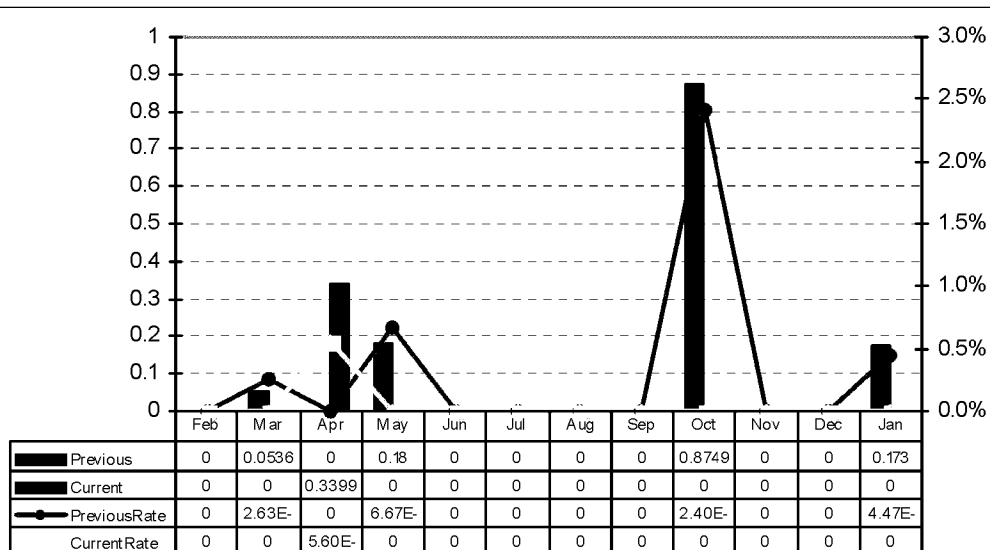


Aurora Originations - Retail

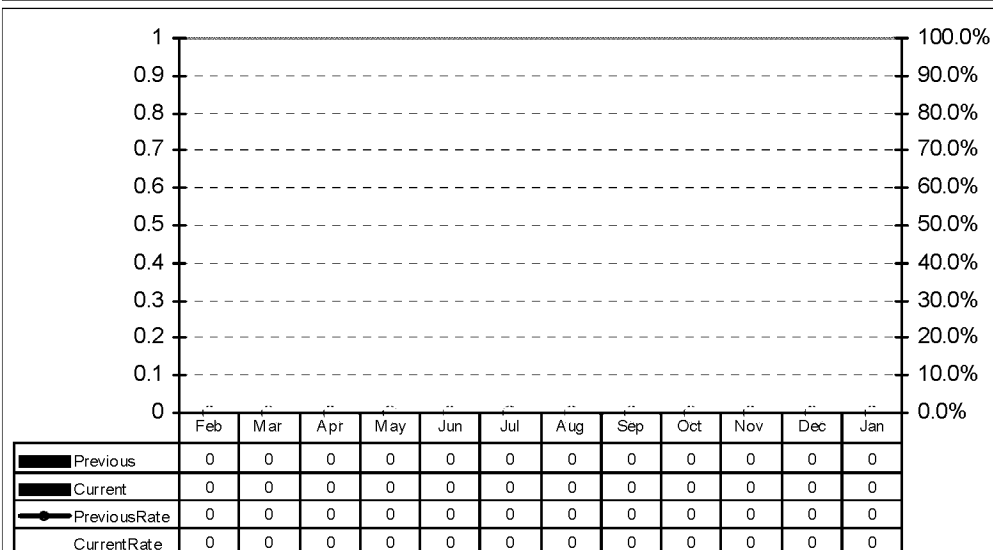
Original No Ratio Doc and FICO < 640 - Retail



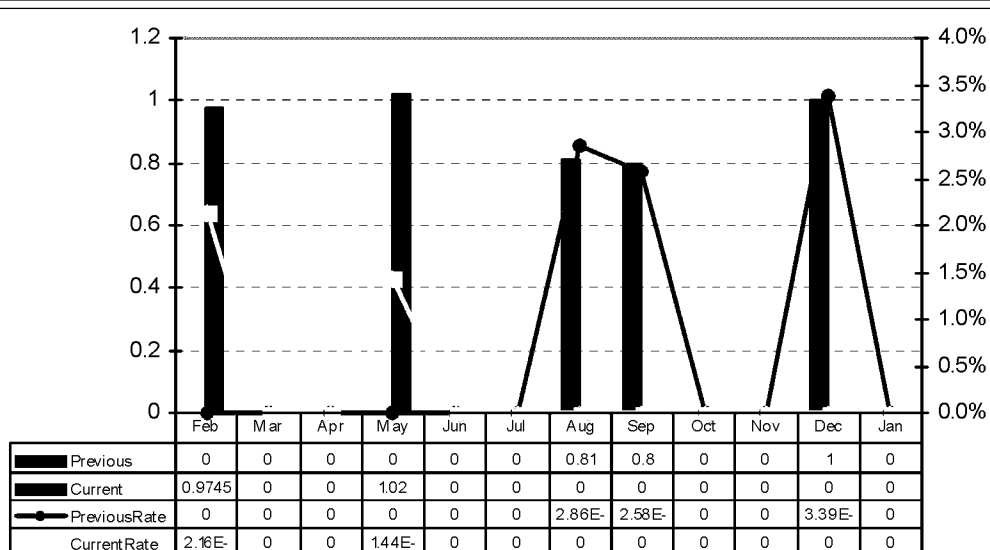
Original No Ratio Doc and CLTV > 95 - Retail



Original No Ratio Doc and DTI > 50 - Retail

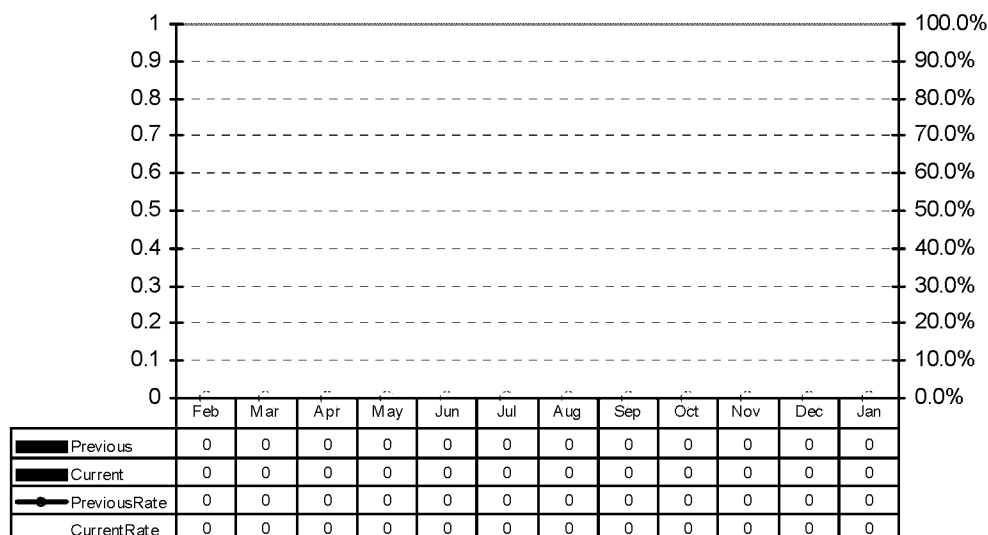


Original No Ratio Doc and Amount > 650K - Retail

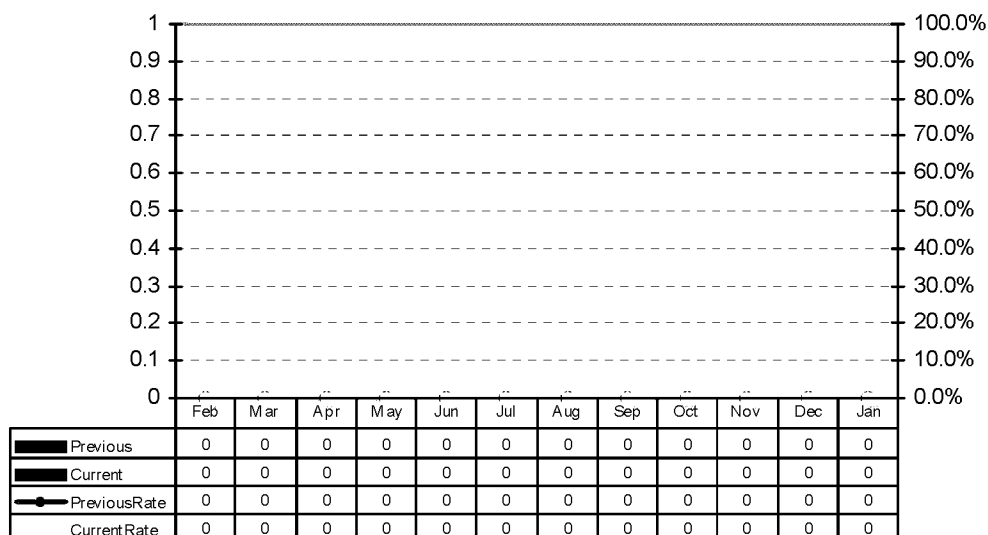


Aurora Originations - Retail

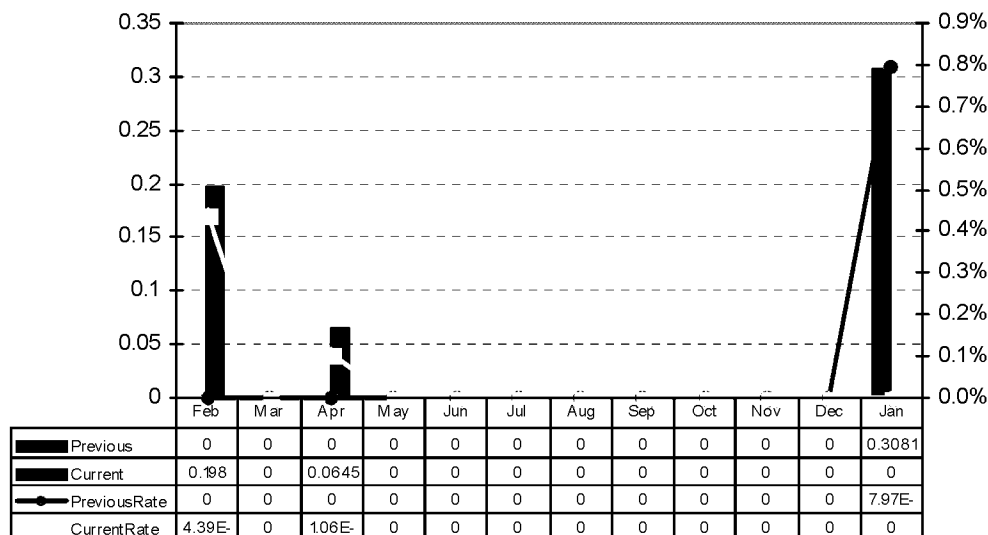
Original Stated, FICO <620 and CLTV > 95 - Retail



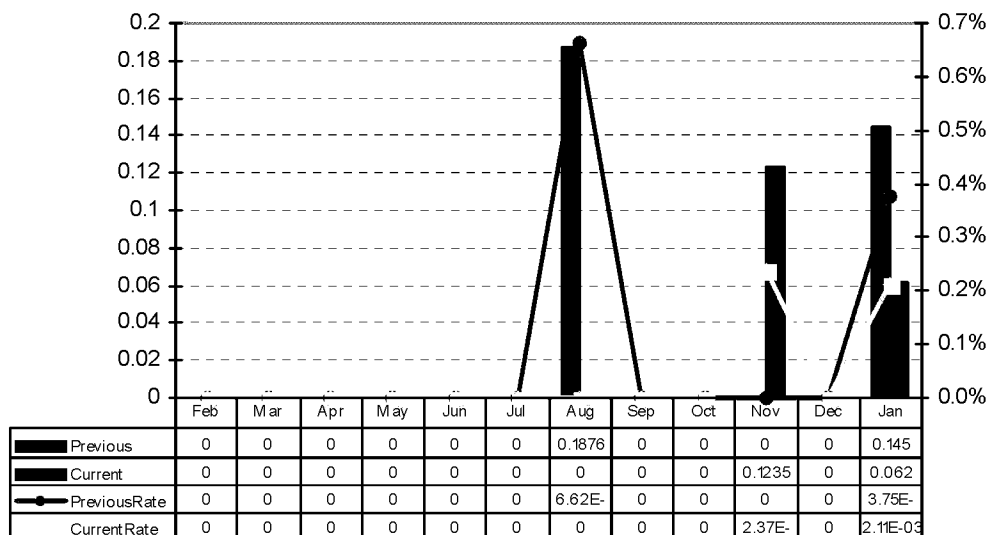
Original Stated, FICO <620 and DTI > 50 - Retail



Original Stated, Non Owner and CLTV > 95 - Retail

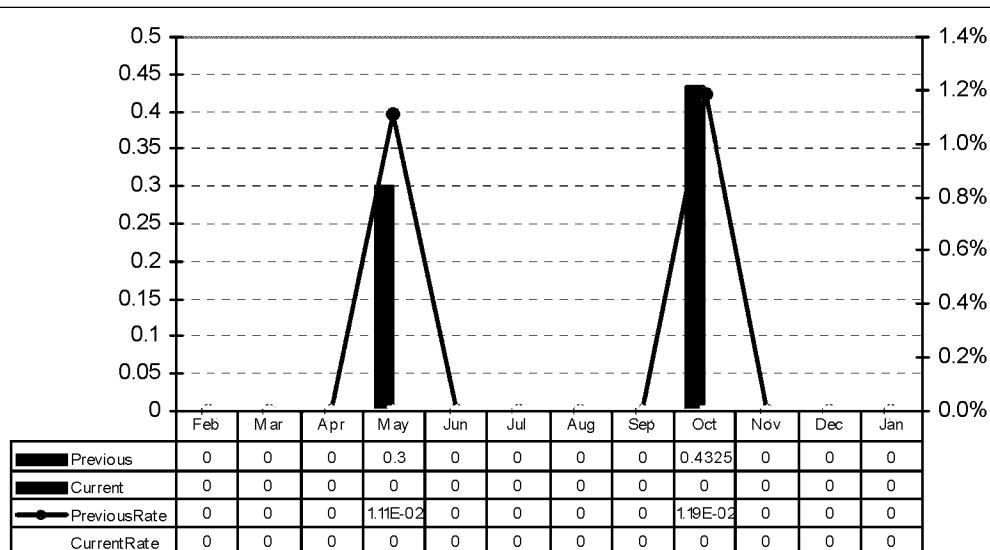


Original Stated, Non Owner and DTI > 50 - Retail

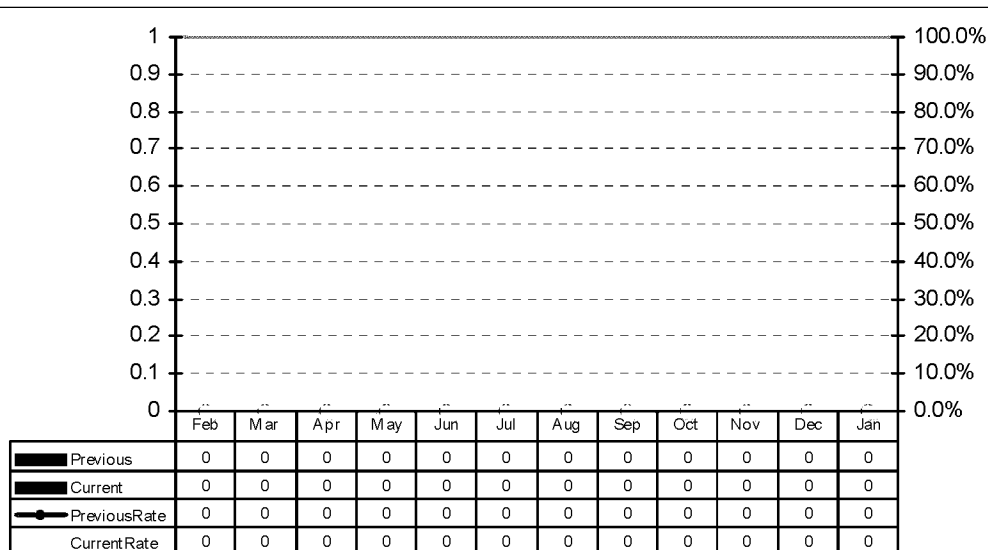


Aurora Originations - Retail

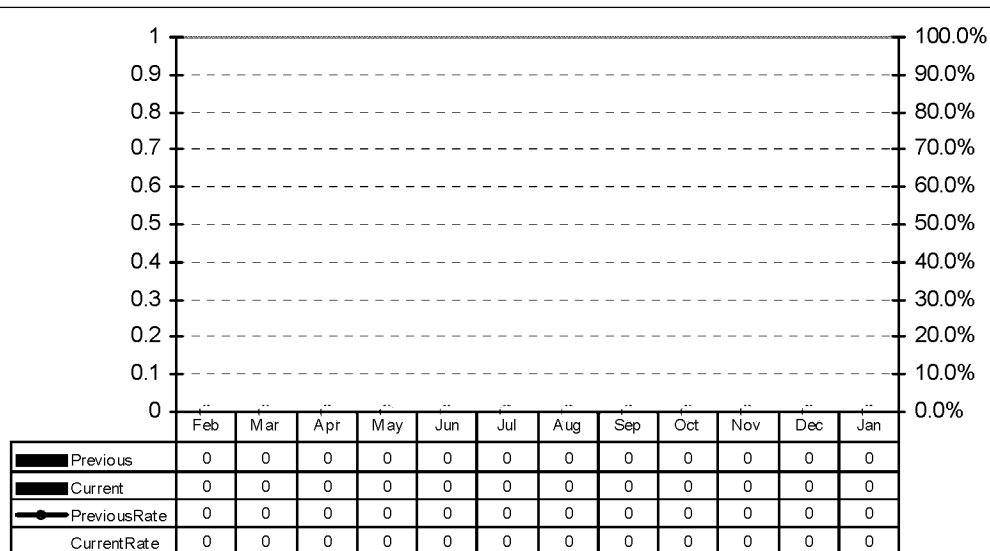
Original Stated-Stated, FICO <660 and CLTV > 95 - Retail



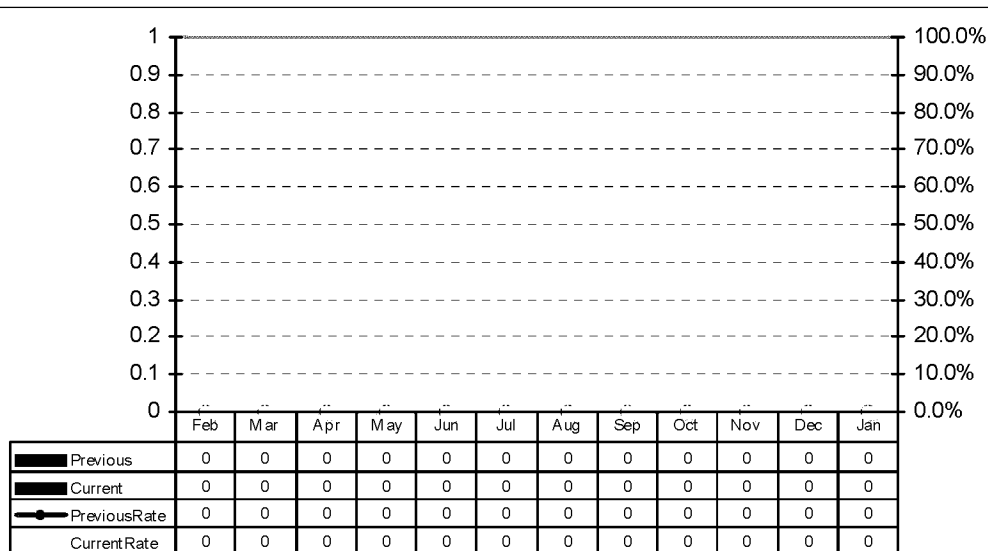
Original Stated-Stated, FICO <660 and DTI > 50 - Retail



Original Stated-Stated, Non Owner and CLTV > 95 - Retail

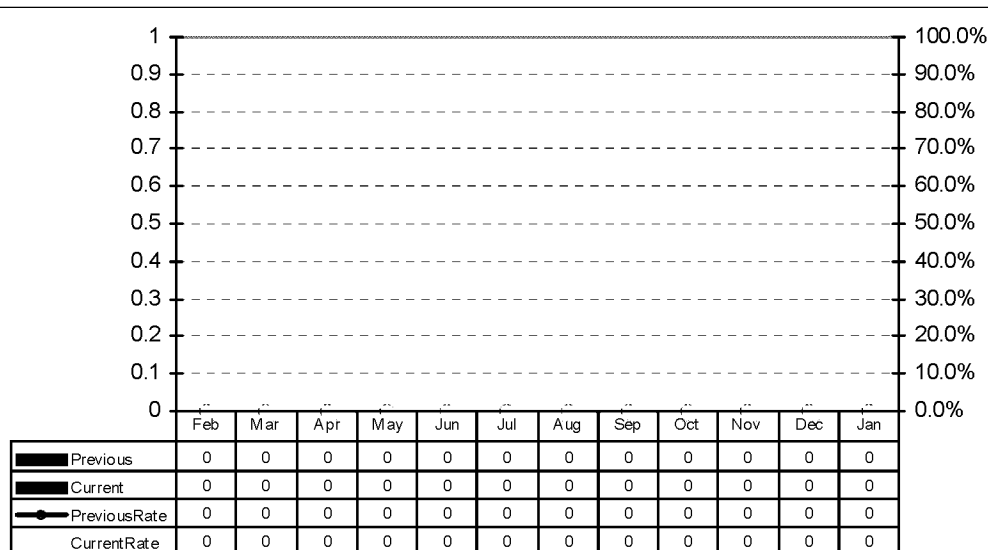


Original Stated-Stated, Non Owner and DTI > 50 - Retail

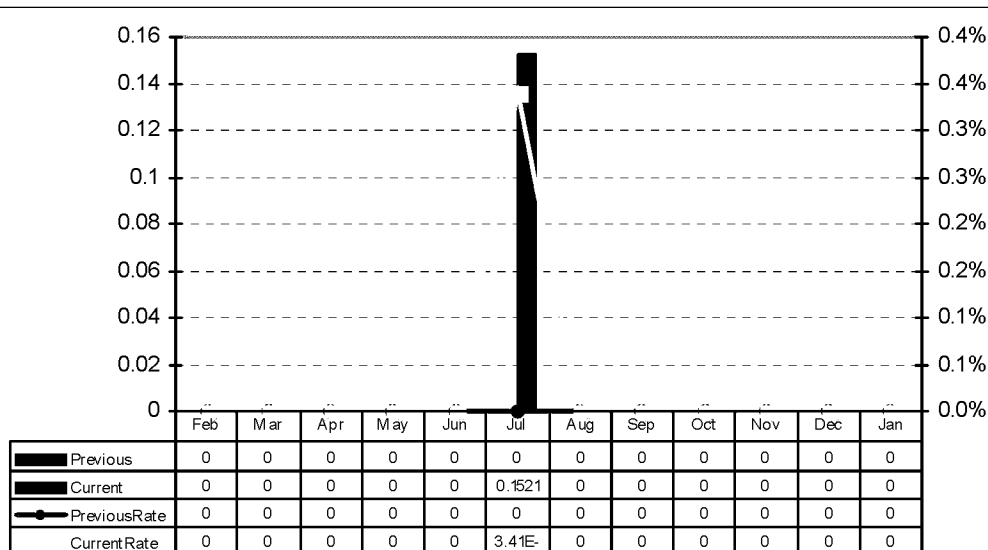


Aurora Originations - Retail

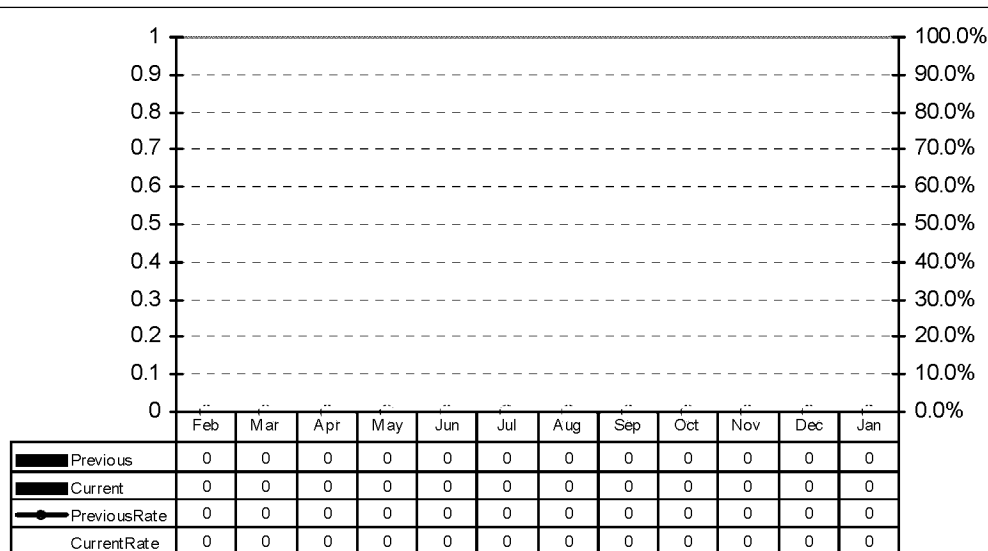
Original Stated, Non Owner and FICO < 620 - Retail



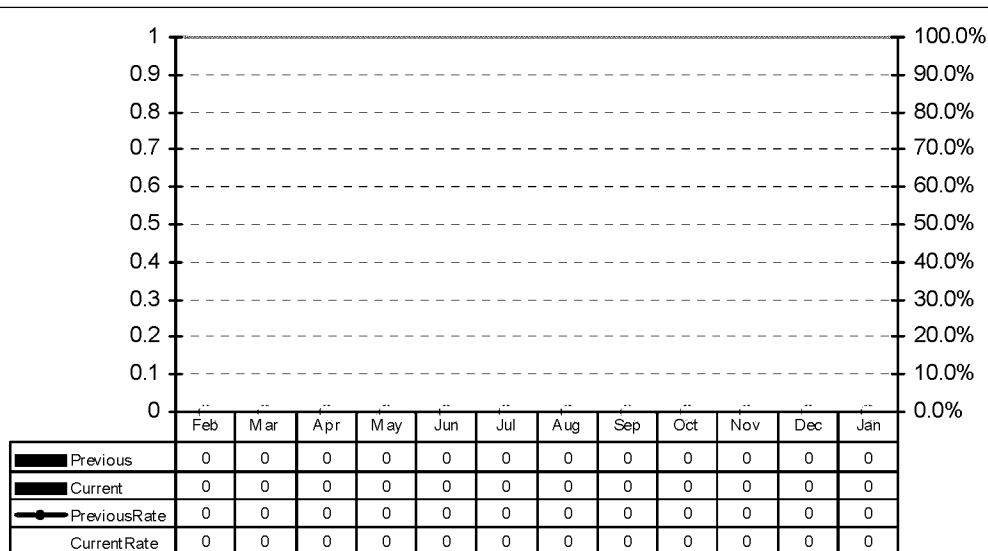
Original Stated-Stated, Non Owner and FICO < 660 - Retail



Original Non Owner, FICO <620 and CLTV > 95 - Retail



Original Non Owner, FICO <620 and DTI > 50 - Retail

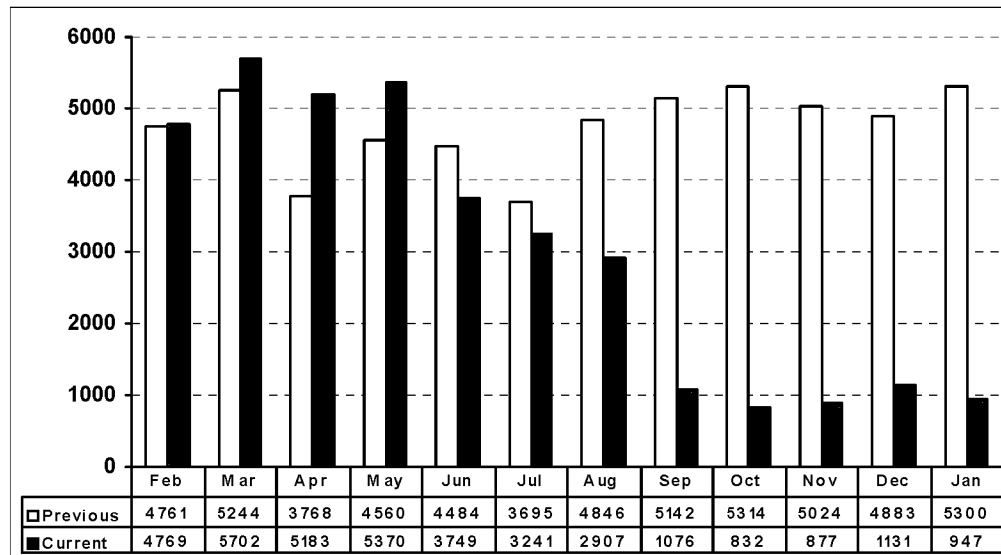


Aurora Originations - Wholesale

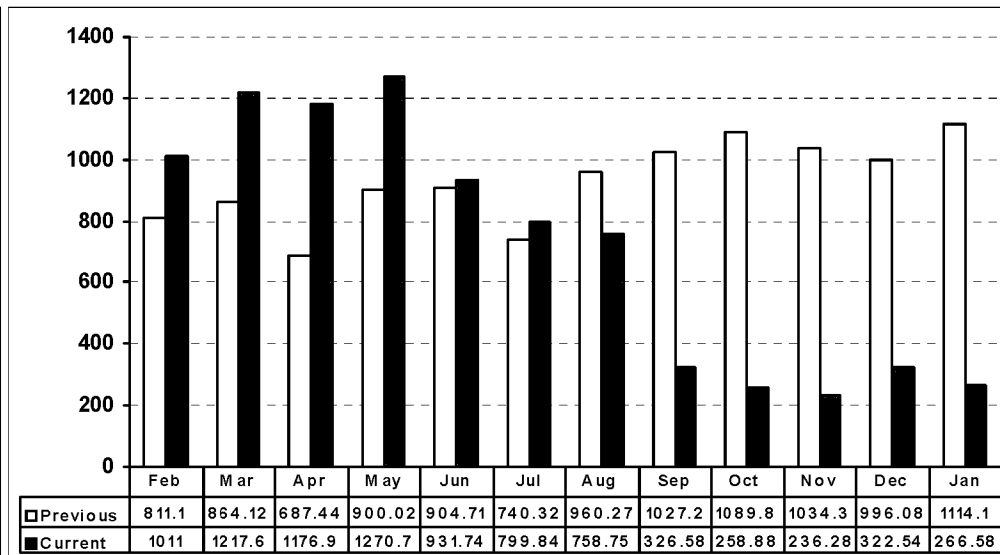
LEHMAN BROTHERS

Aurora Originations - Wholesale

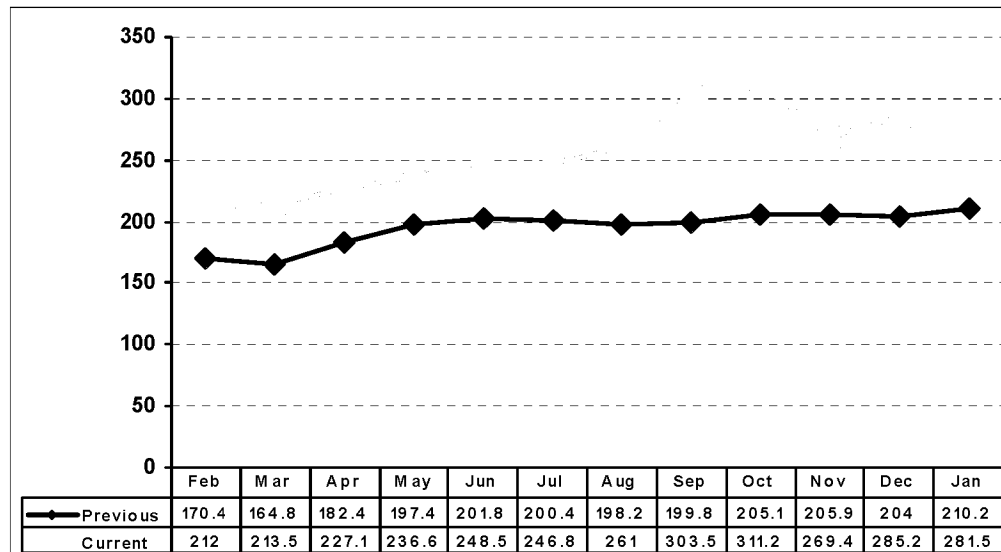
Original Units - Wholesale



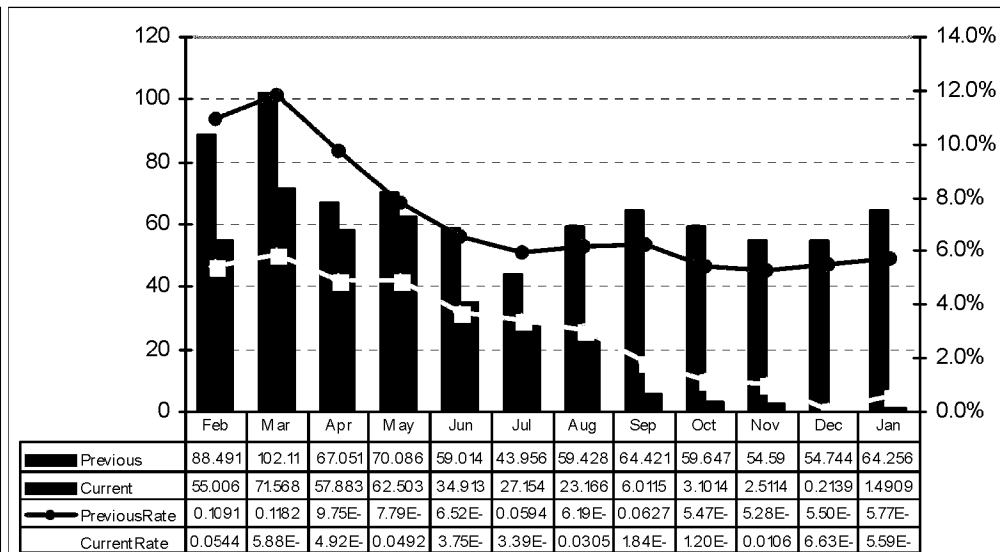
Original Balances - Wholesale



Average Balances - Wholesale



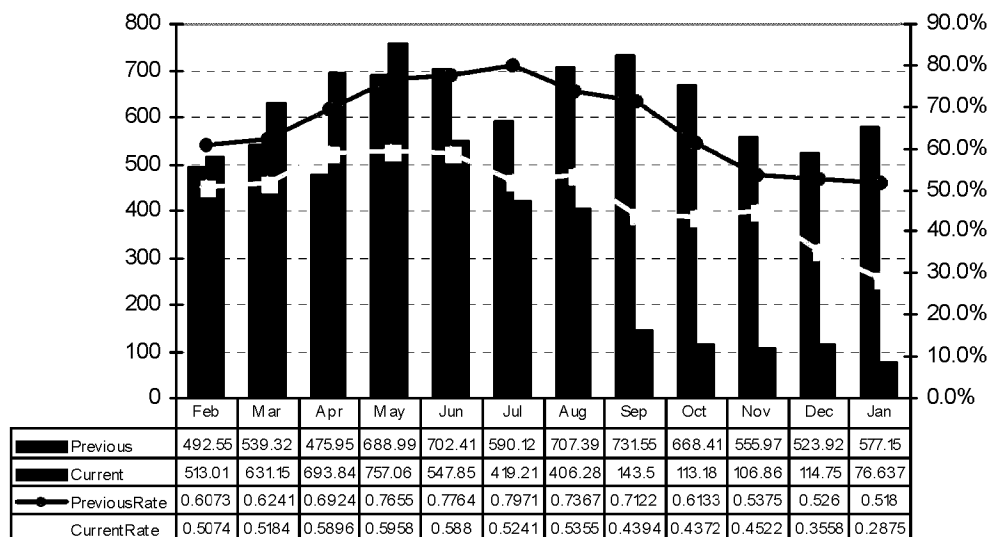
Original 2nd Liens - Wholesale



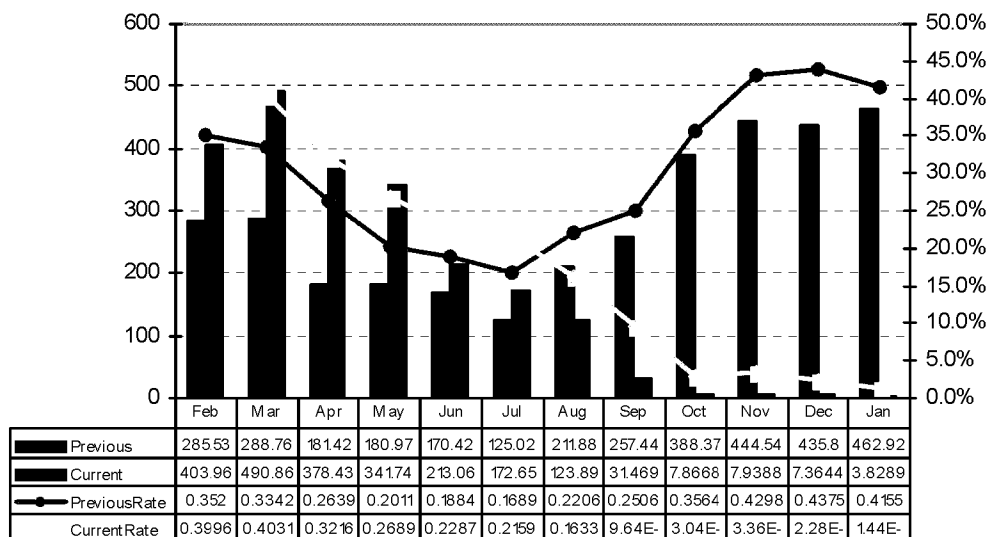
Aurora Originations - Wholesale

Aurora Risk Review

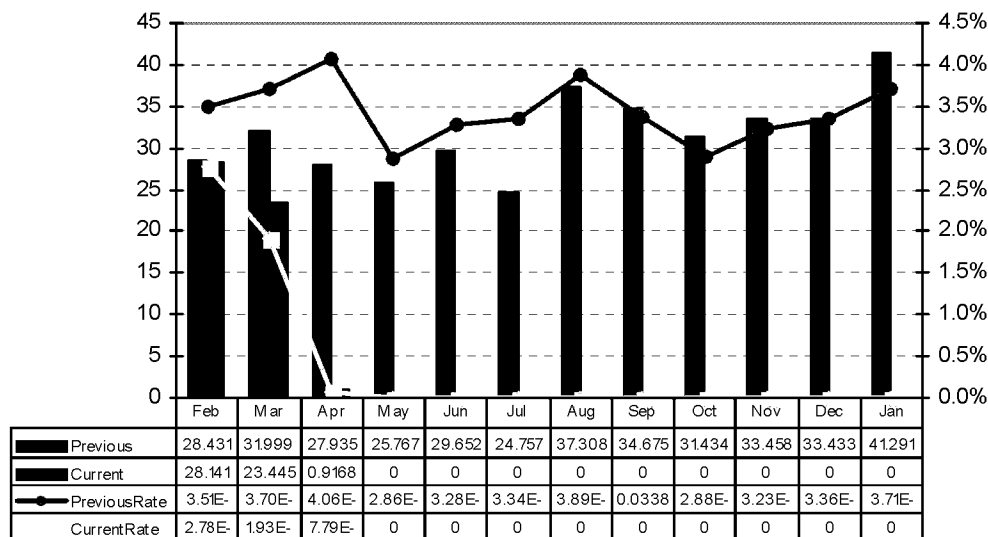
Original Alt-A - Wholesale



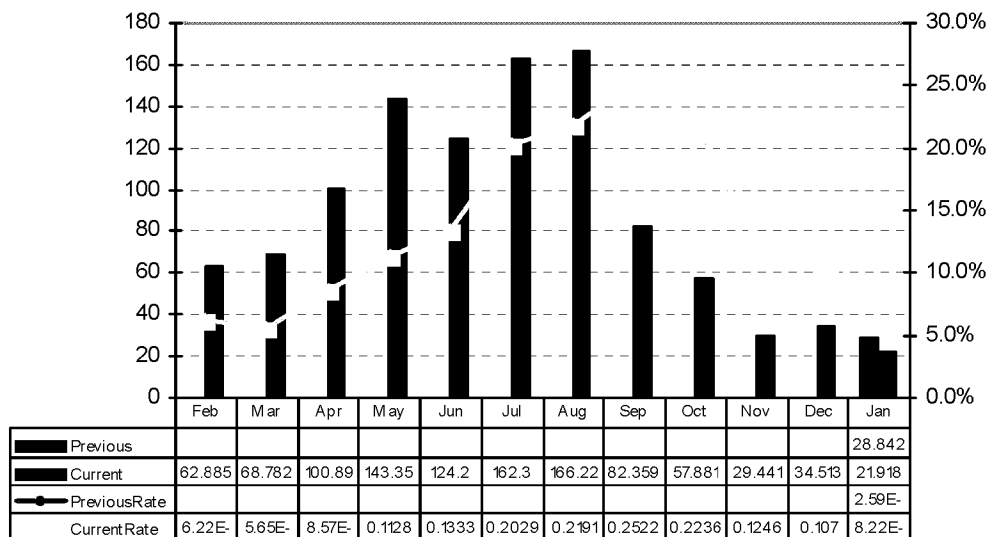
Original Mortgage Maker - Wholesale



Original Expanded Options - Wholesale

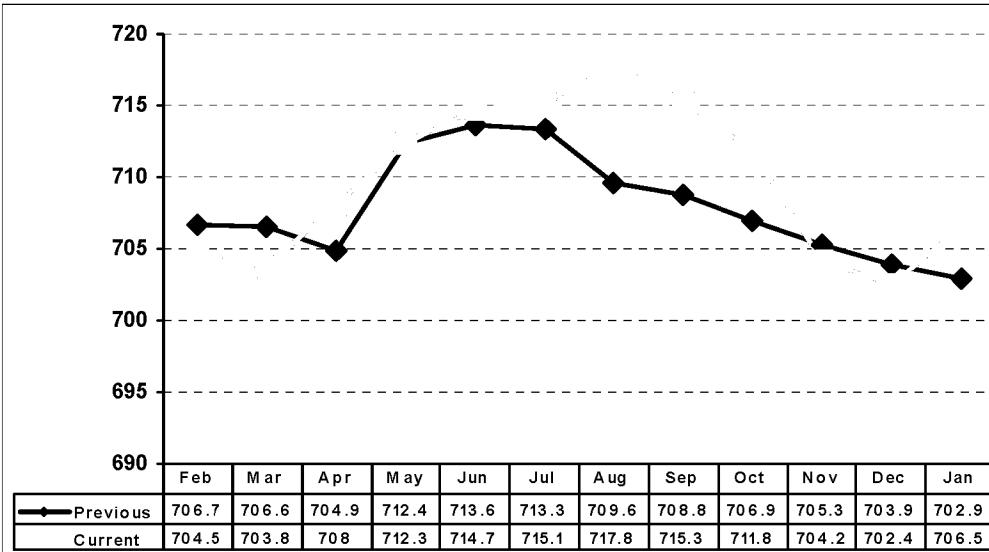


Original Choice Advantage - Wholesale

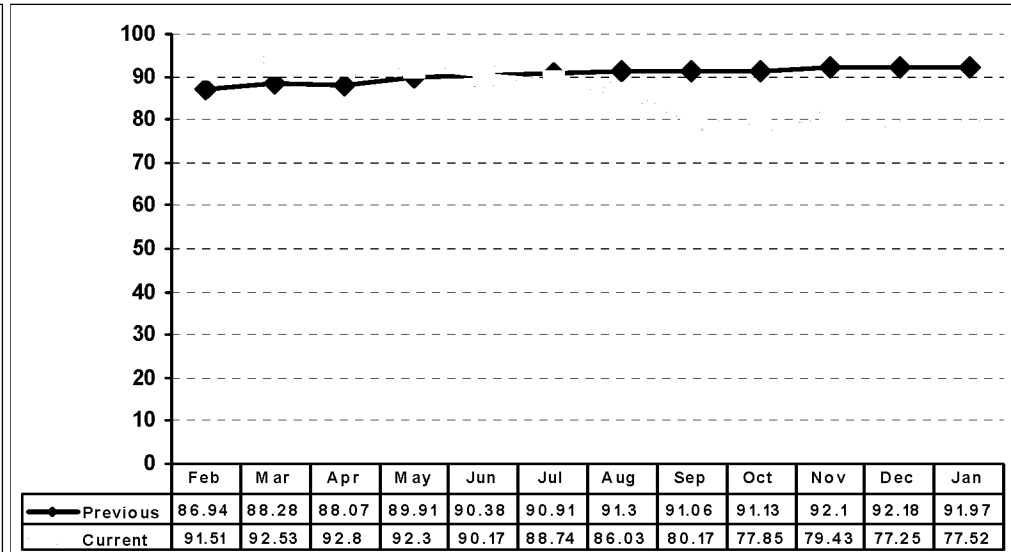


Aurora Originations - Wholesale

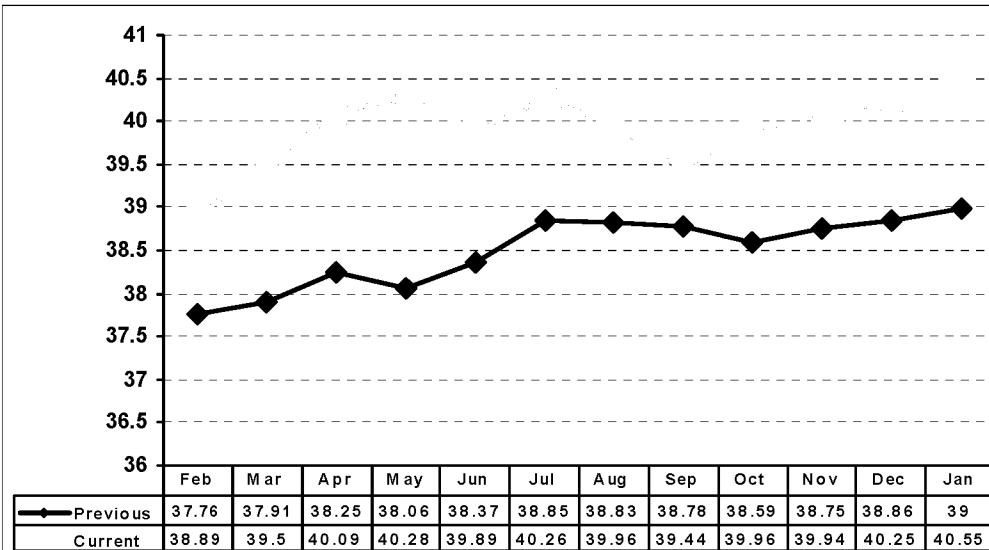
Original FICO - Wholesale



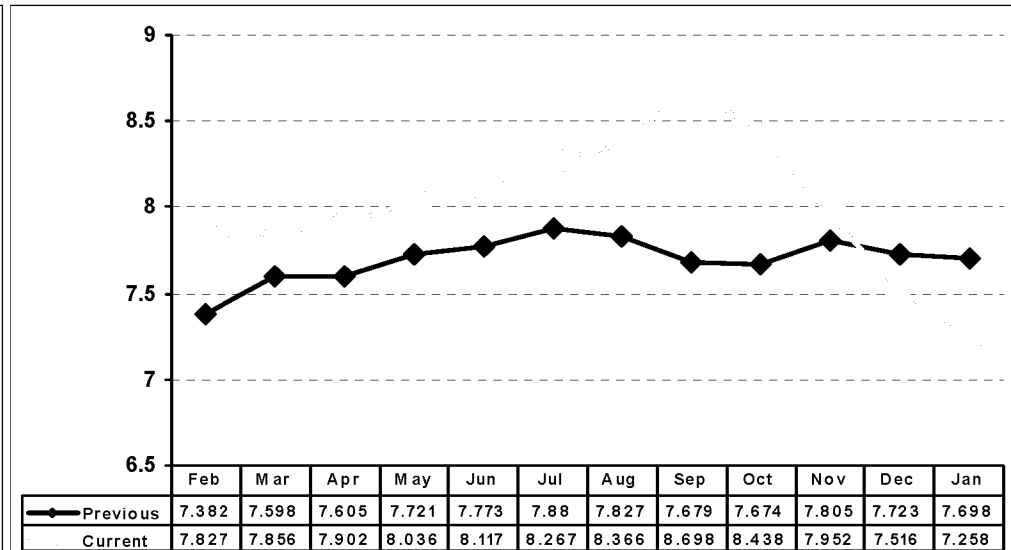
Original CLTV - Wholesale



Original DTI - Wholesale

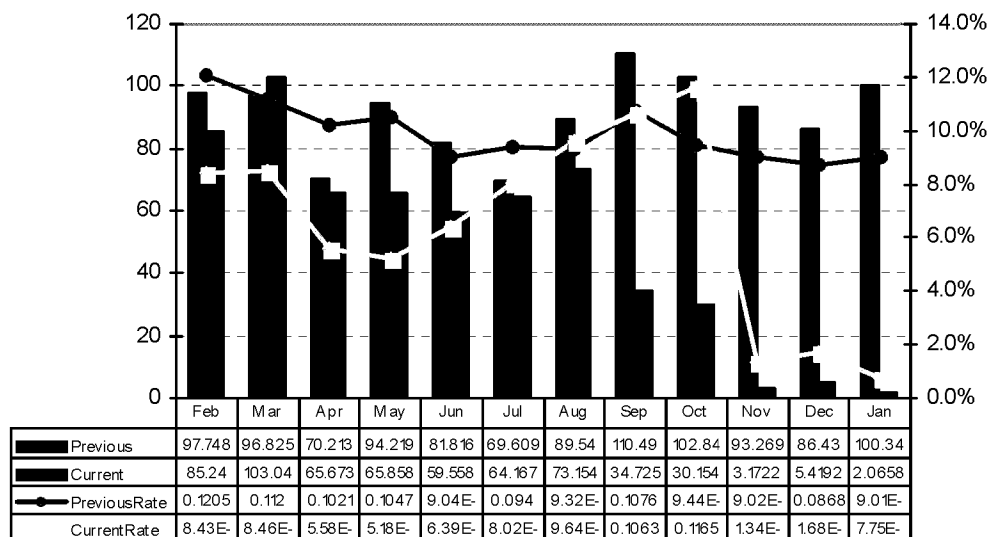


Original Interest Rate - Wholesale

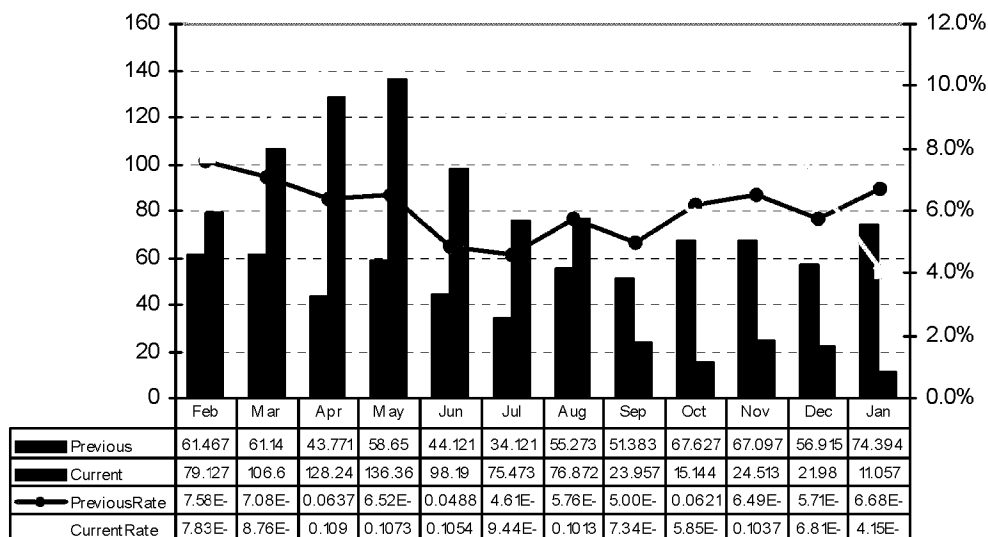


Aurora Originations - Wholesale

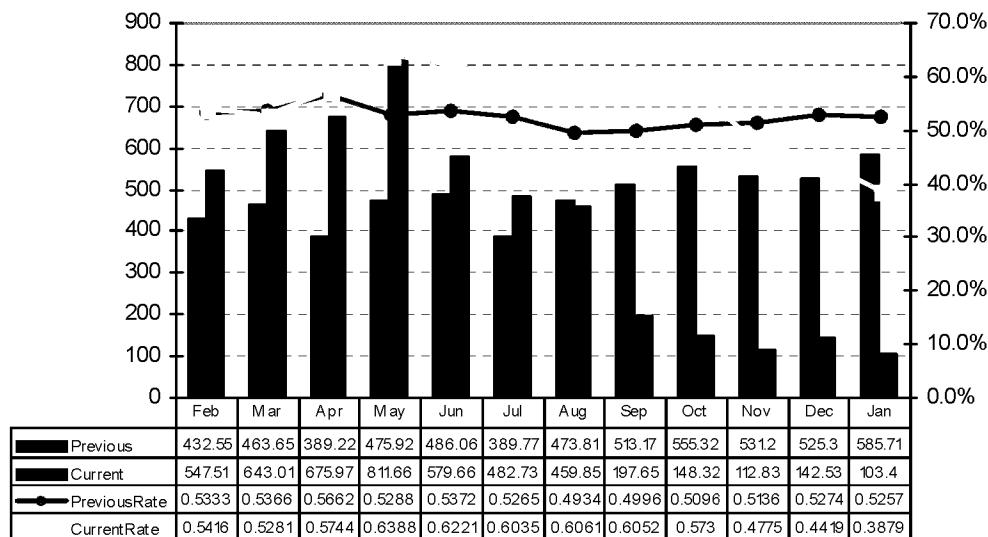
Original No Doc Documentation - Wholesale



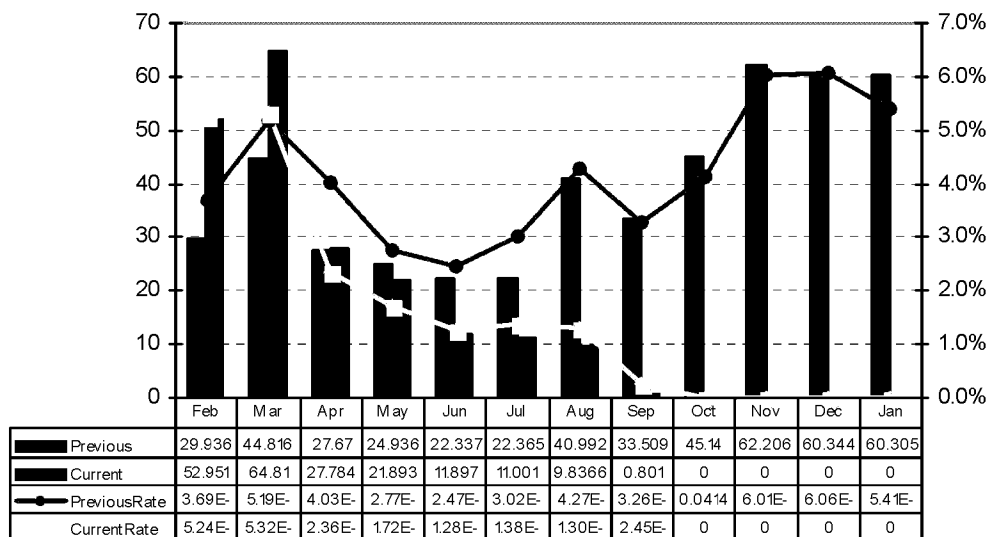
Original No Ratio Documentation - Wholesale



Original Stated Documentation - Wholesale



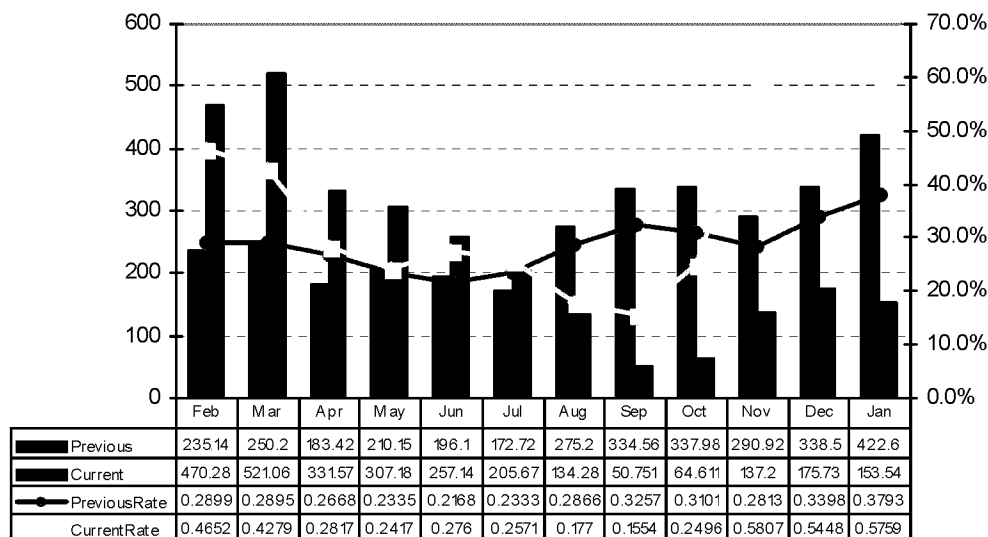
Original Stated-Stated - Wholesale



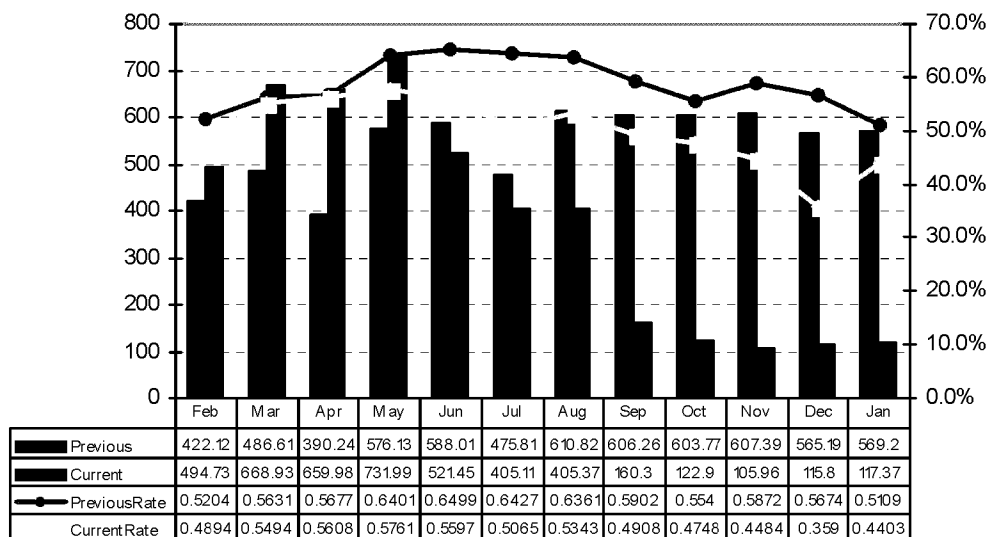
Aurora Originations - Wholesale

Aurora Risk Review

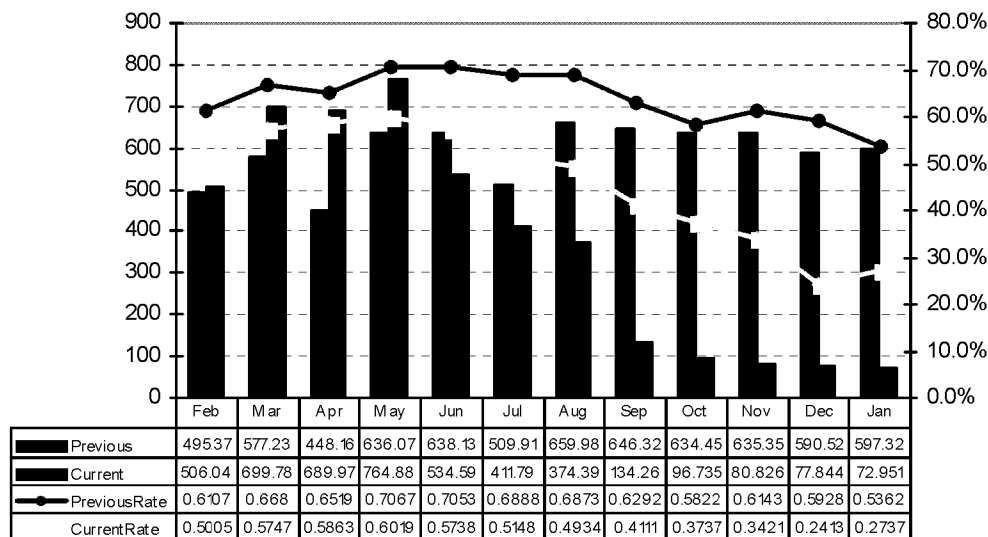
Original Fixed - Wholesale



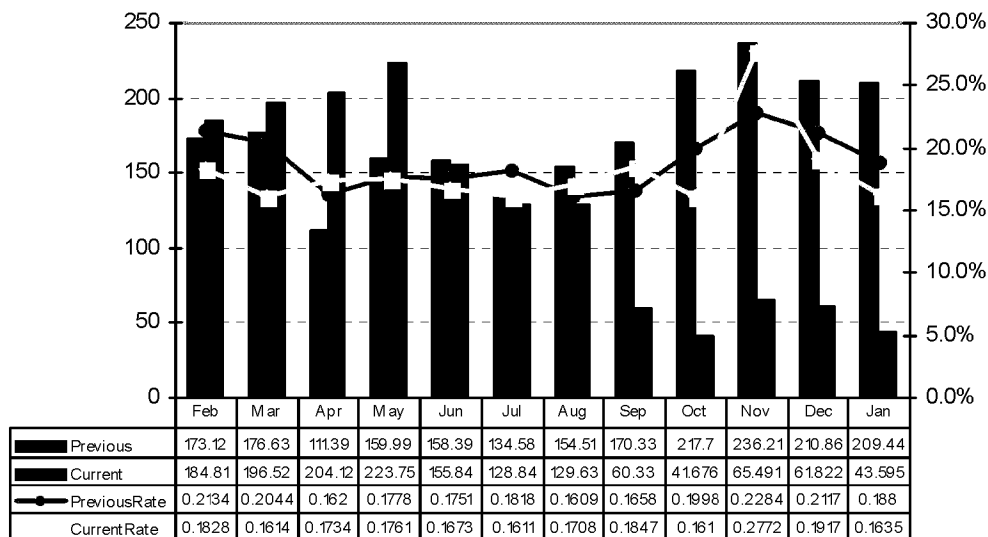
Original Cashout - Wholesale



Original Purchases - Wholesale

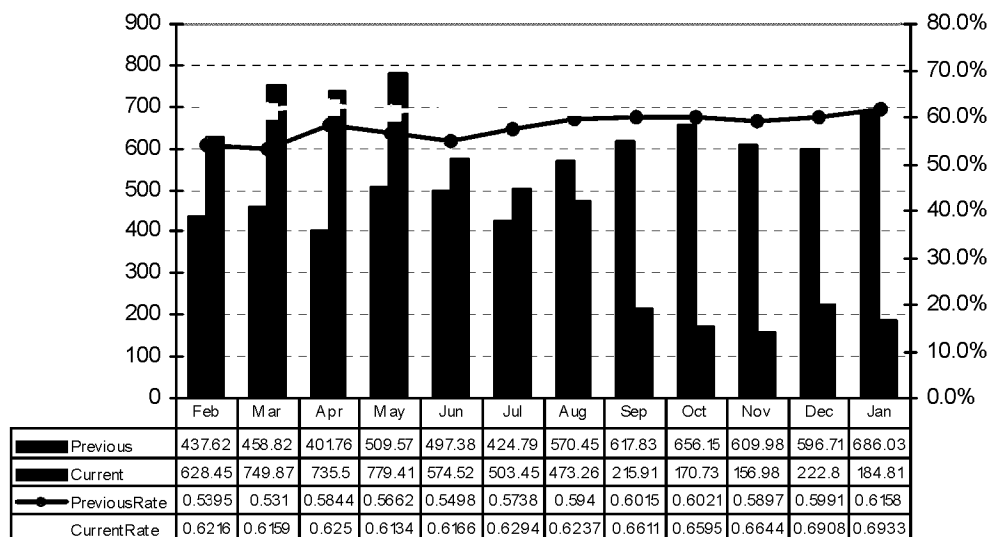


Original Non Owner Occupied - Wholesale

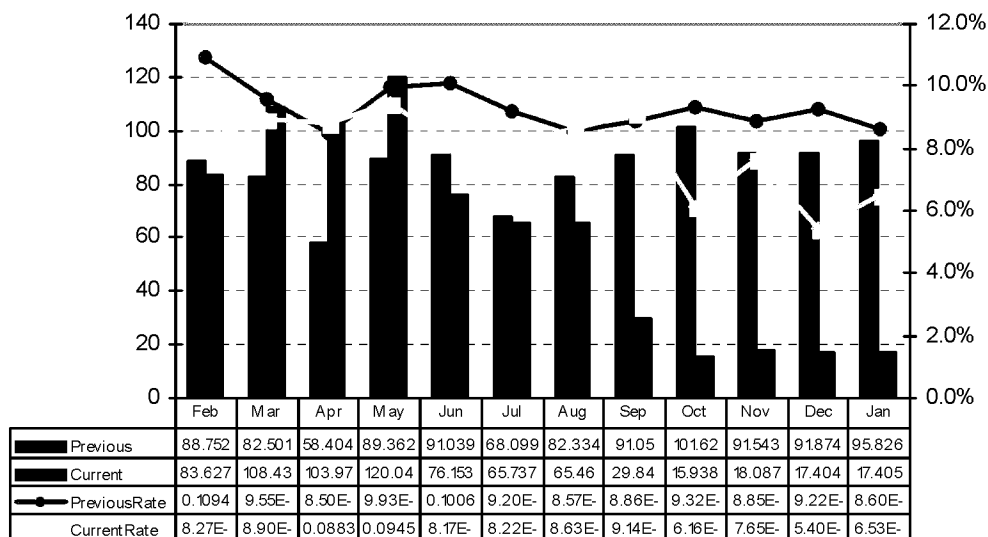


Aurora Originations - Wholesale

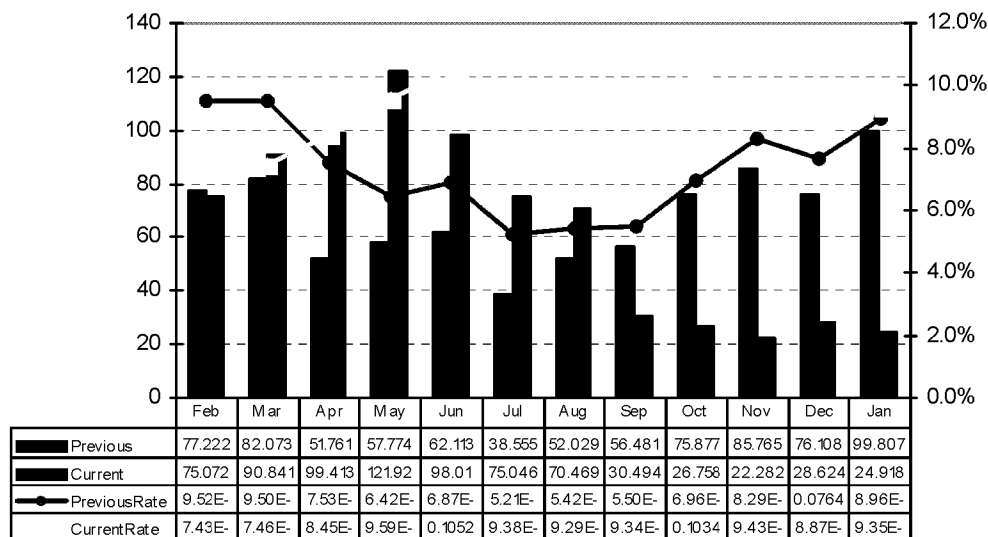
Original Single Family - Wholesale



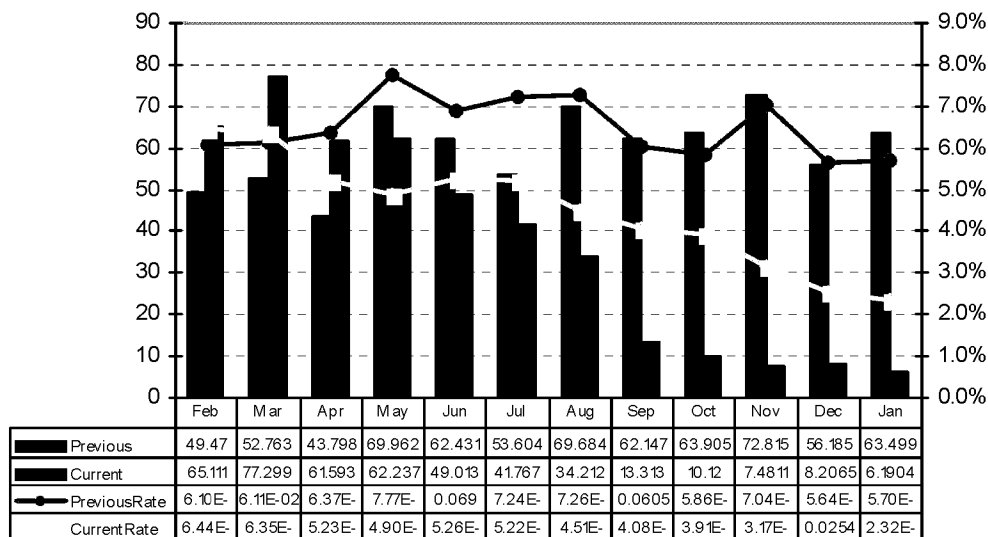
Original Condo - Wholesale



Original Multifamily - Wholesale



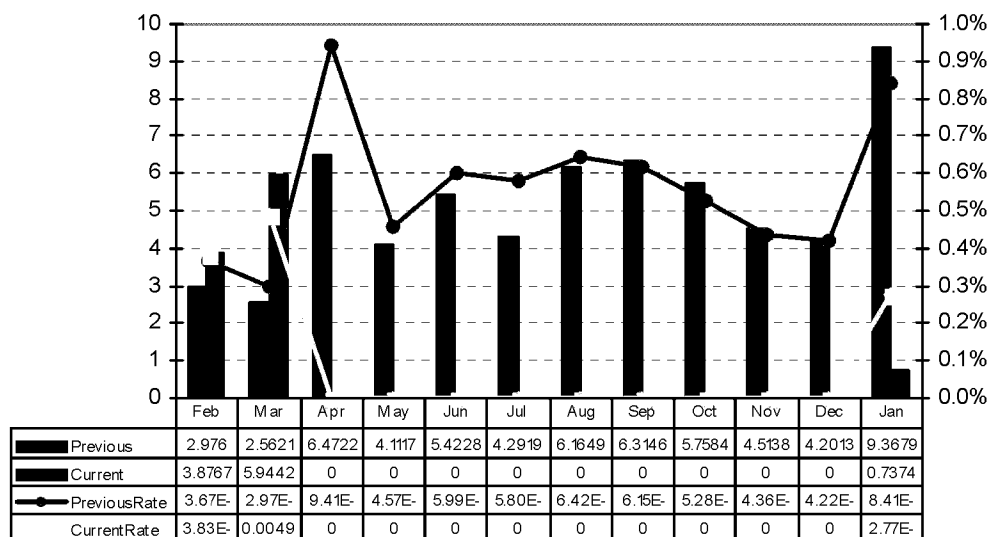
Original 2nd Homes - Wholesale



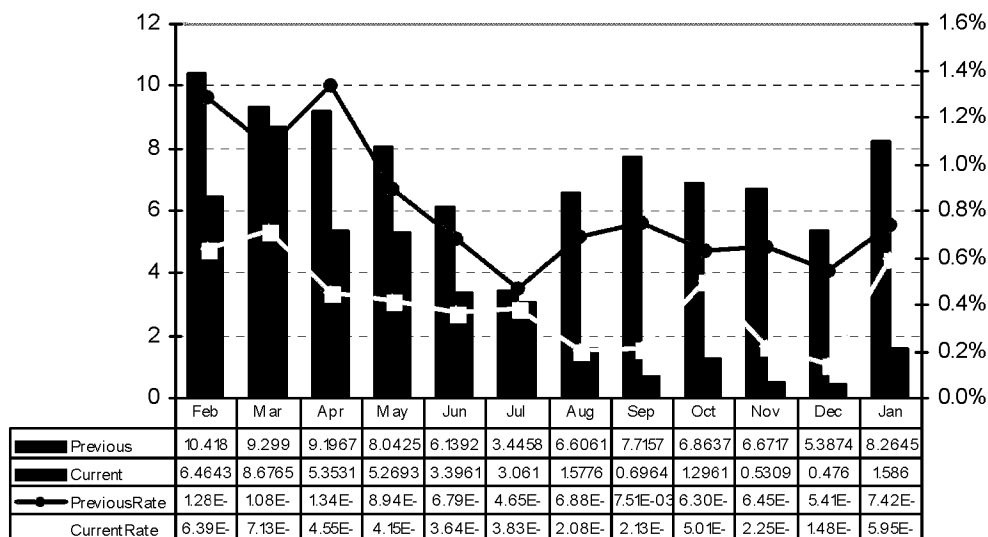
Aurora Originations - Wholesale

Aurora Risk Review

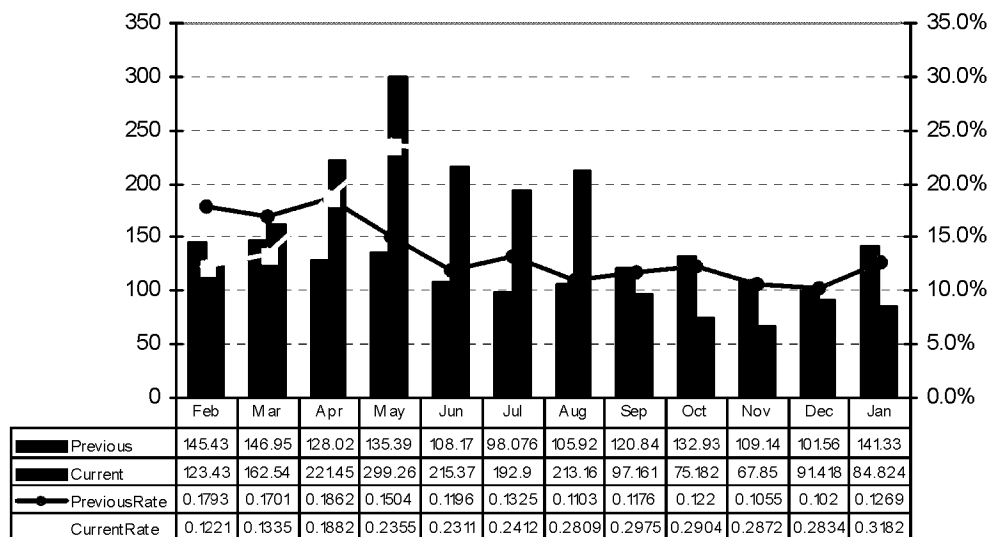
Original 40 Year - Wholesale



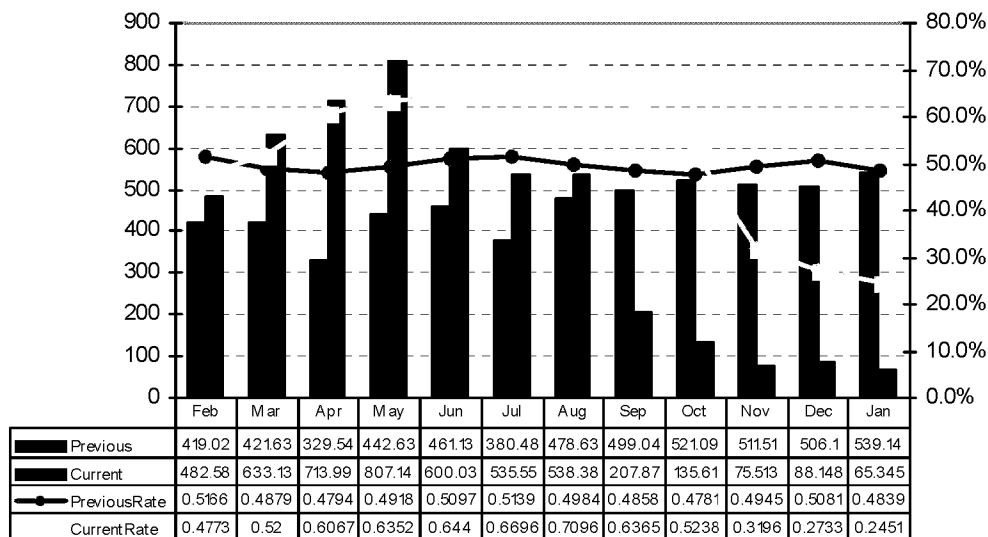
Original 15 and 20 Year - Wholesale



Original CA - Wholesale



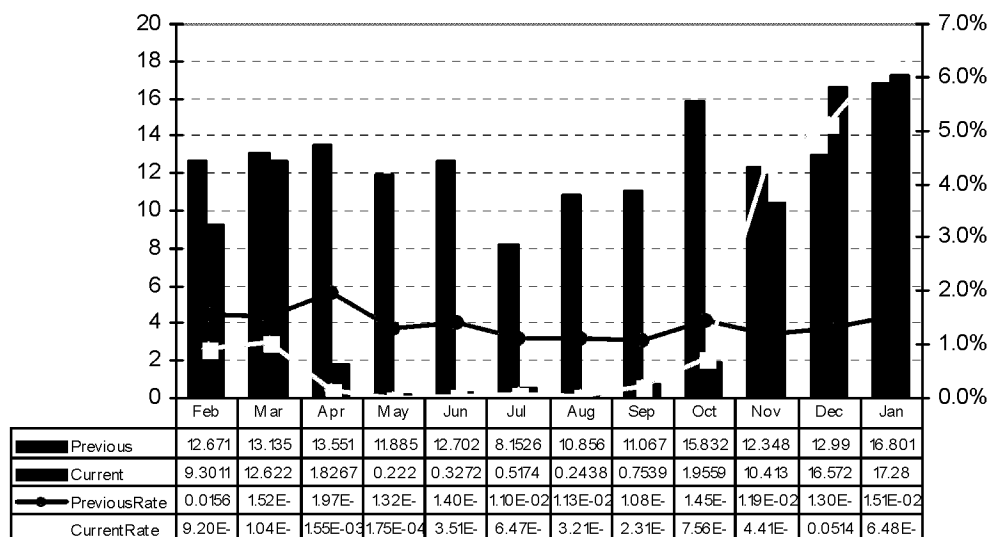
Original with Prepayment Penalty - Wholesale



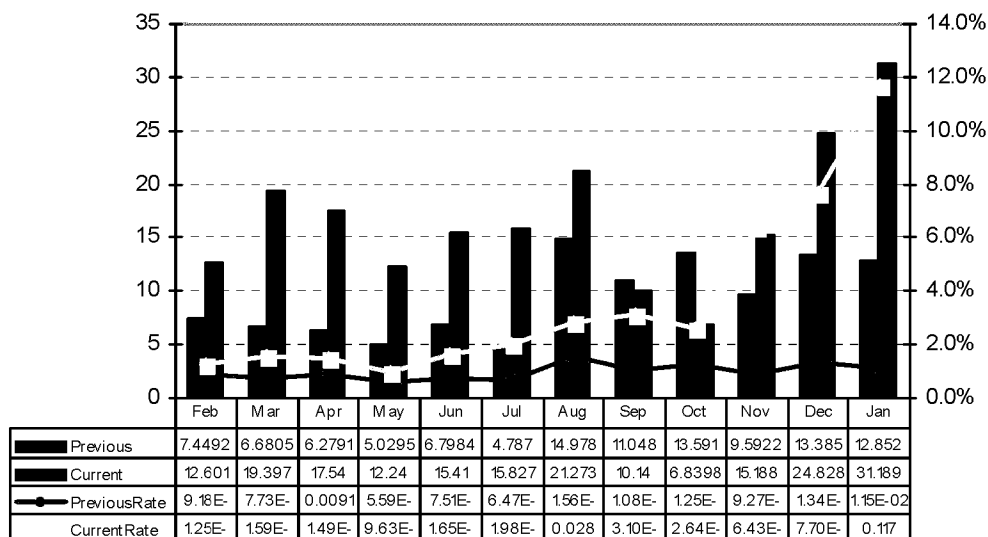
Aurora Originations - Wholesale

Aurora Risk Review

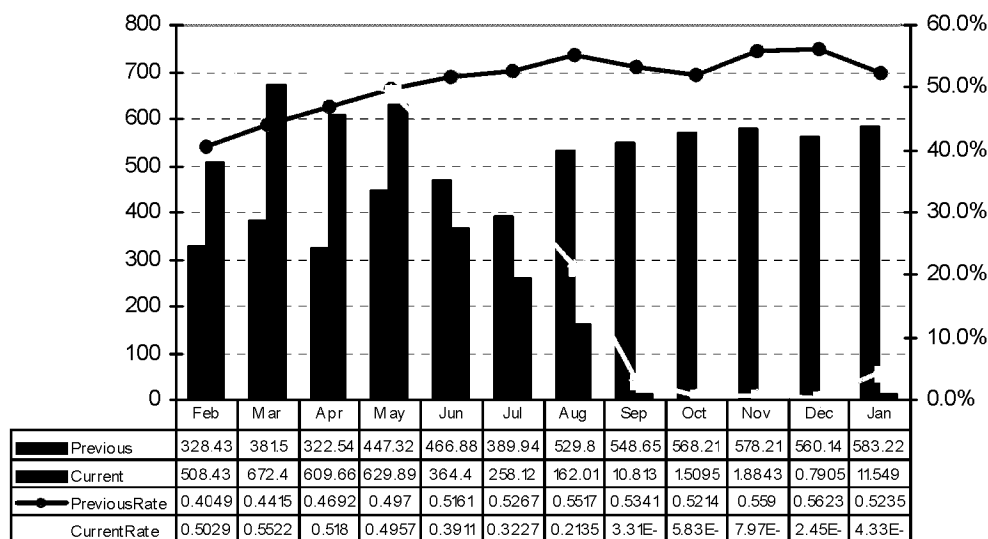
Original FICO < 620 - Wholesale



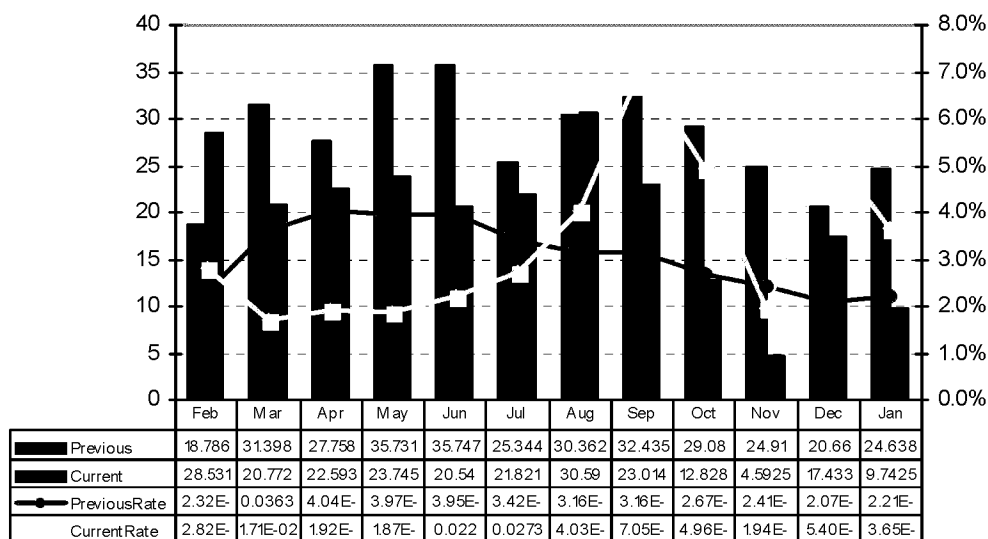
Original DTI > 50 - Wholesale



Original CLTV > 95 - Wholesale

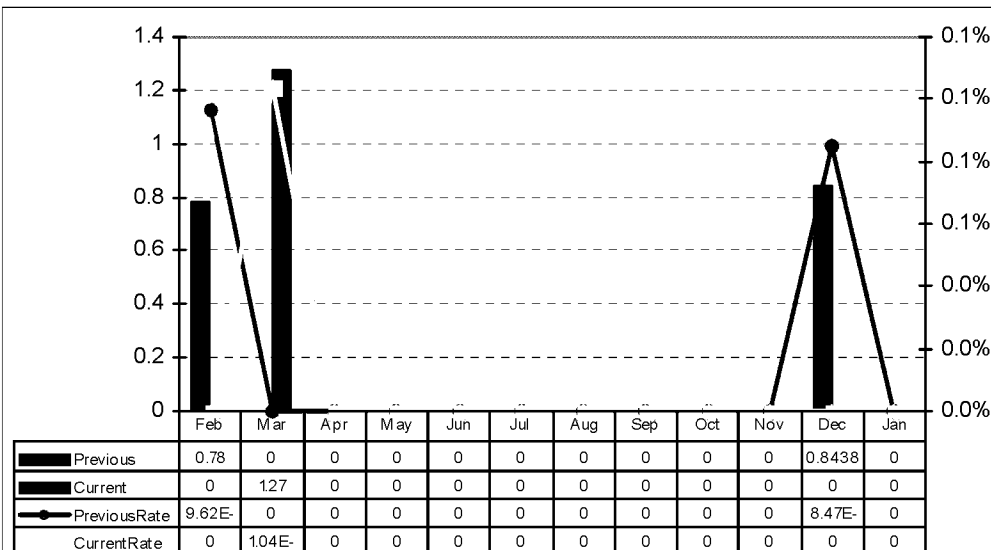


Original with Amounts >= 1MMM - Wholesale

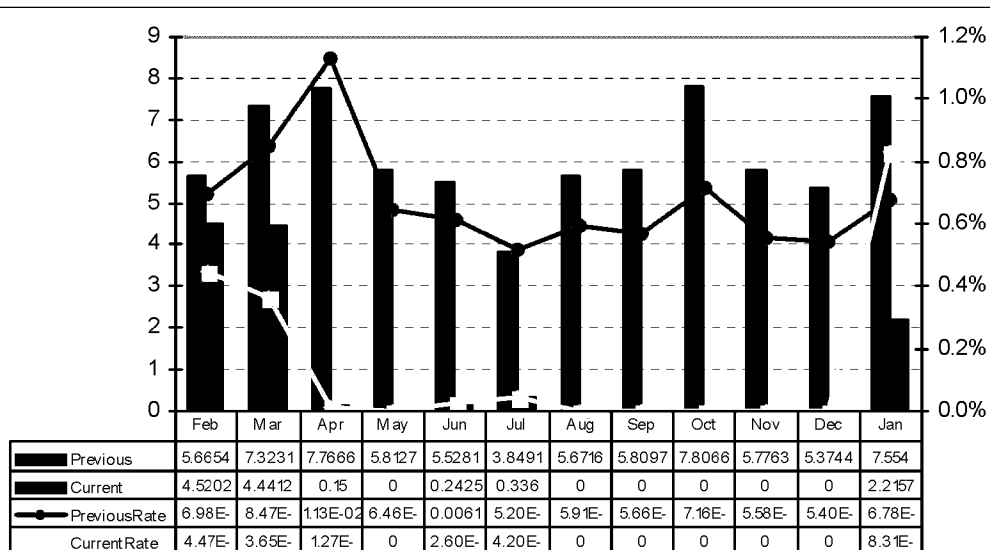


Aurora Originations - Wholesale

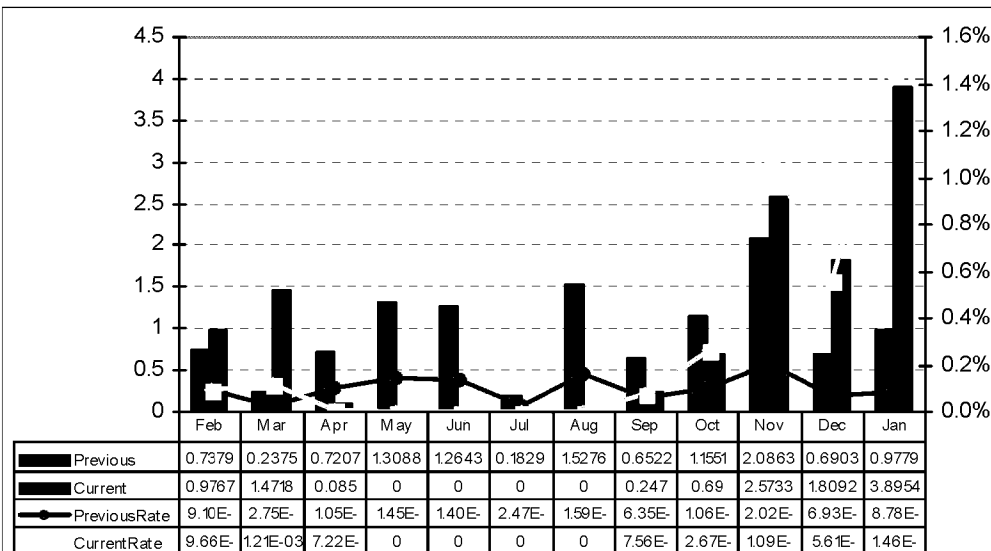
Original FICO < 620 and Amount > 650K - Wholesale



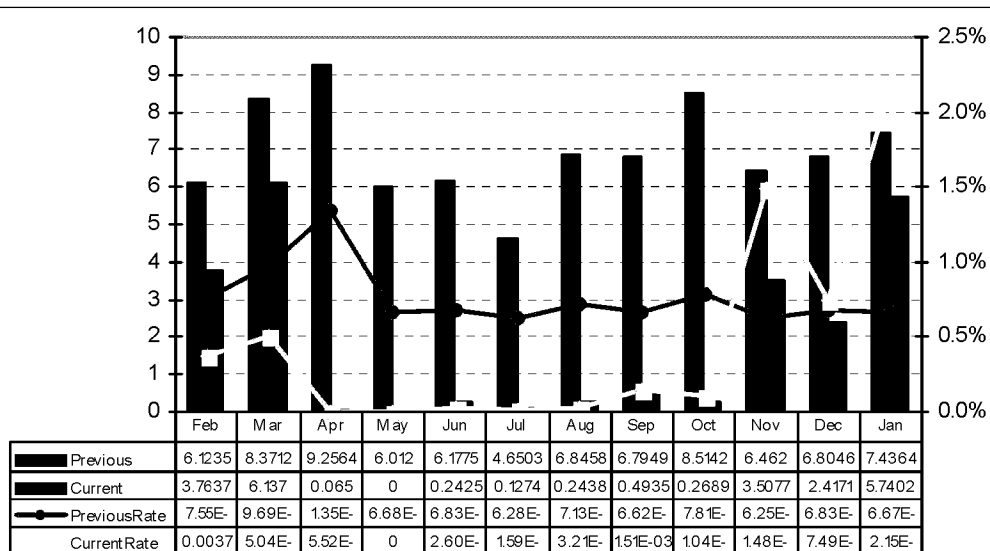
Original FICO < 620 and CLTV > 95 - Wholesale



Original FICO < 620 and DTI > 50 - Wholesale

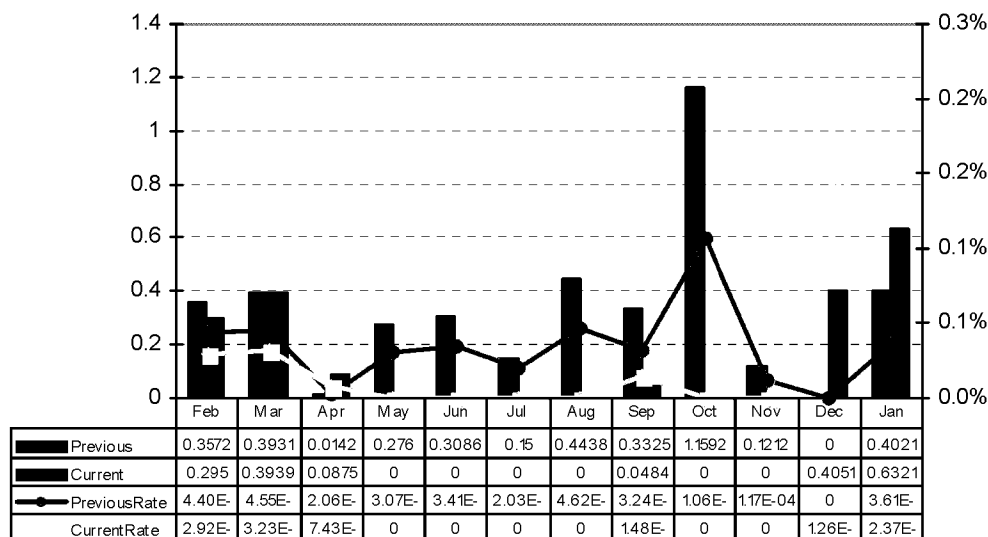


Original FICO < 620 and Purchase - Wholesale

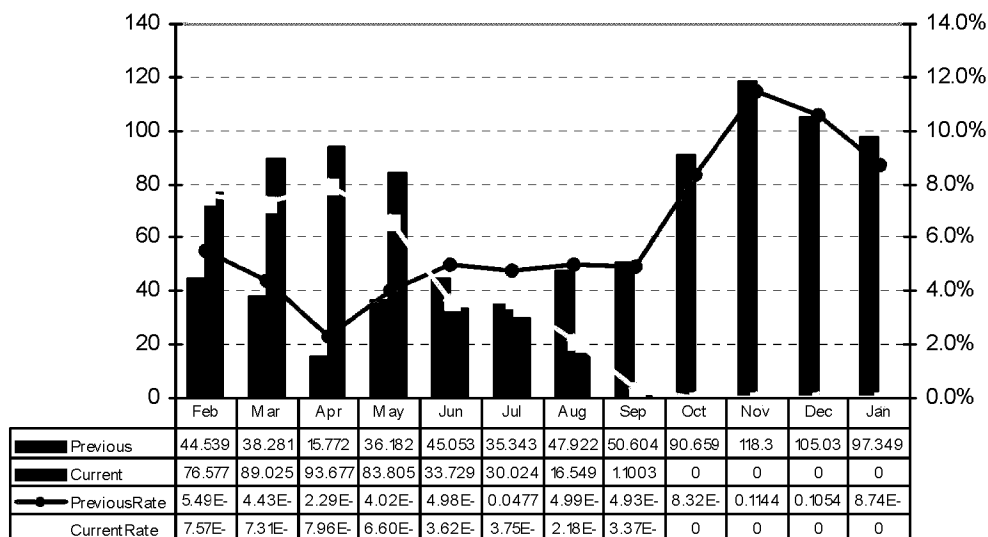


Aurora Originations - Wholesale

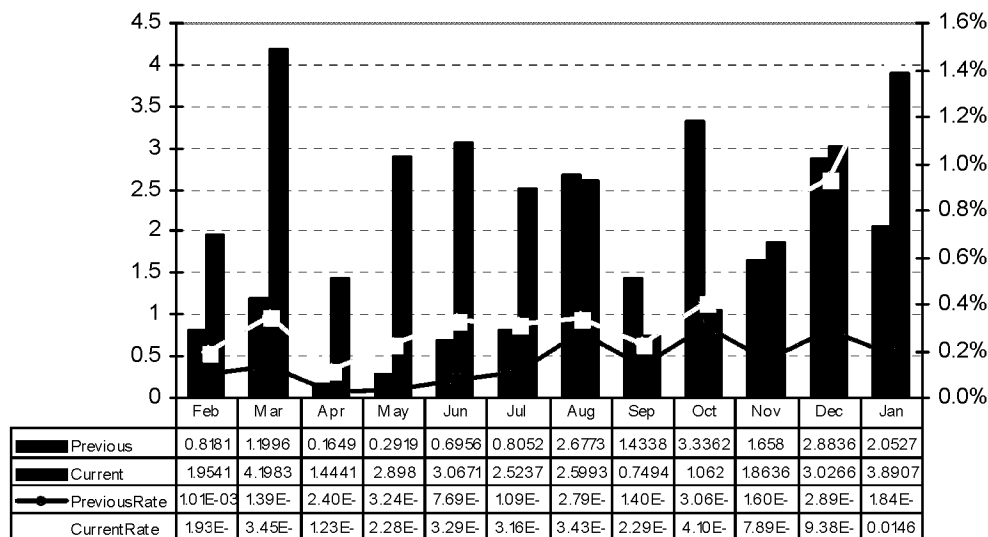
Original Non-Owner and FICO < 620 - Wholesale



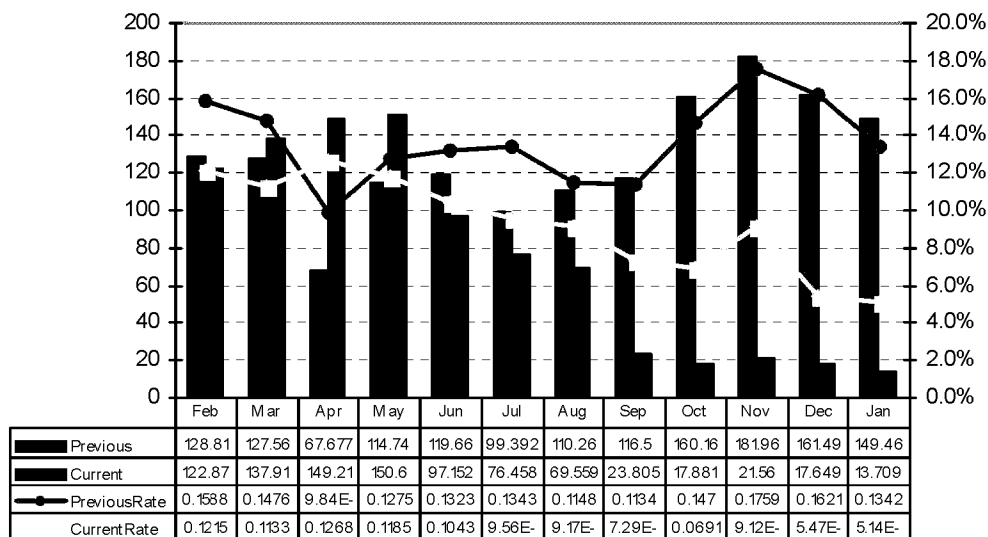
Original Non-Owner and CLTV > 95 - Wholesale



Original Non-Owner and DTI > 50 - Wholesale

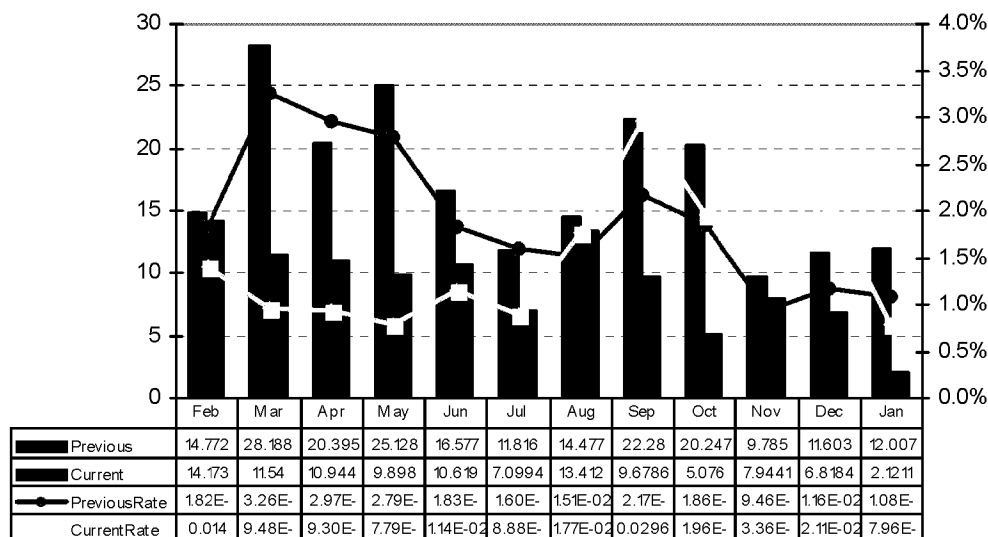


Original Non-Owner and Purchase - Wholesale

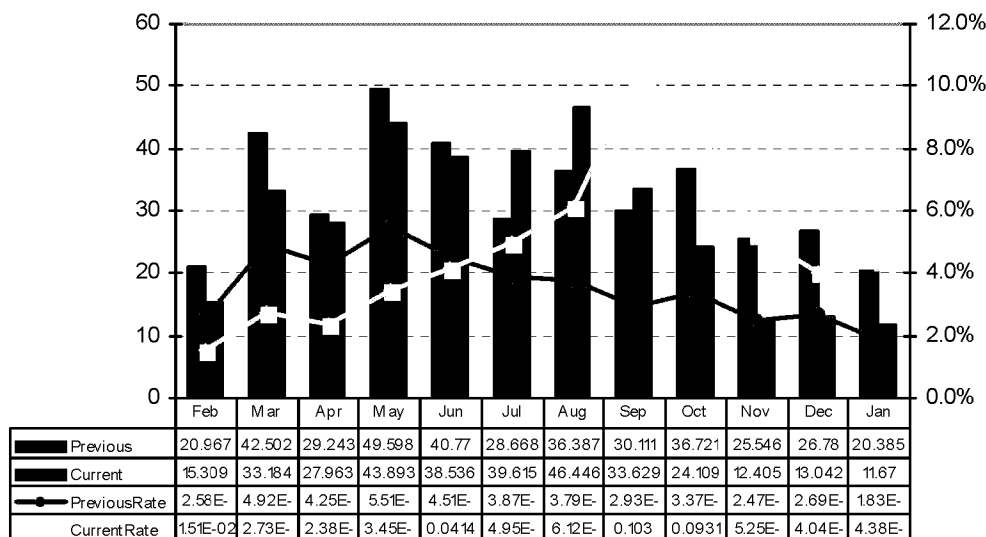


Aurora Originations - Wholesale

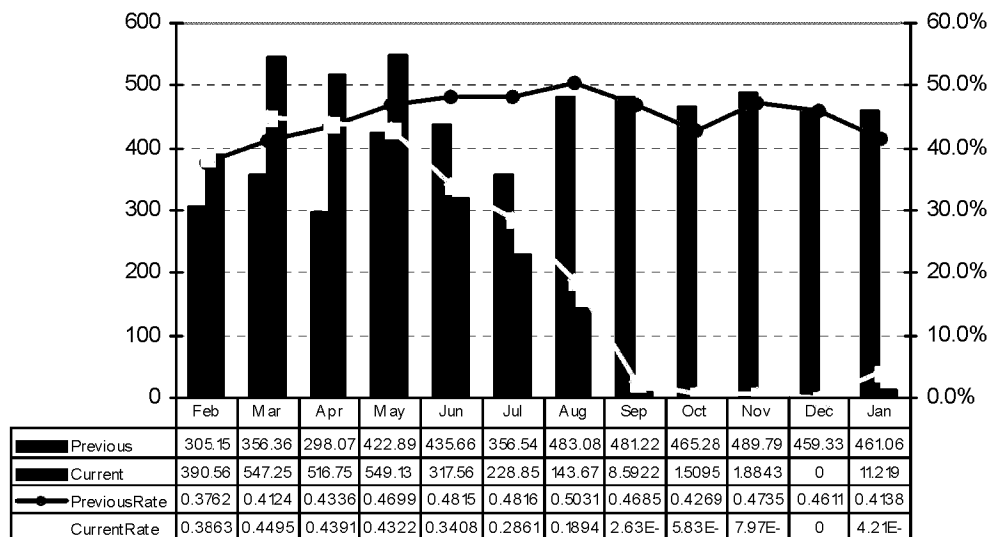
Original Non-Owner and Amount > 500K - Wholesale



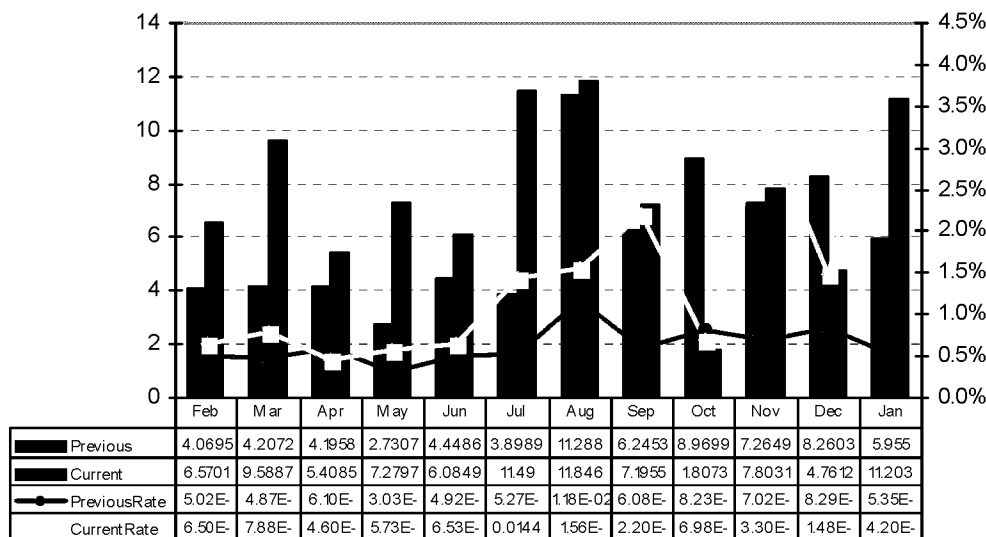
Original Purchase and Amount > 650K - Wholesale



Original Purchase and CLTV > 95 - Wholesale



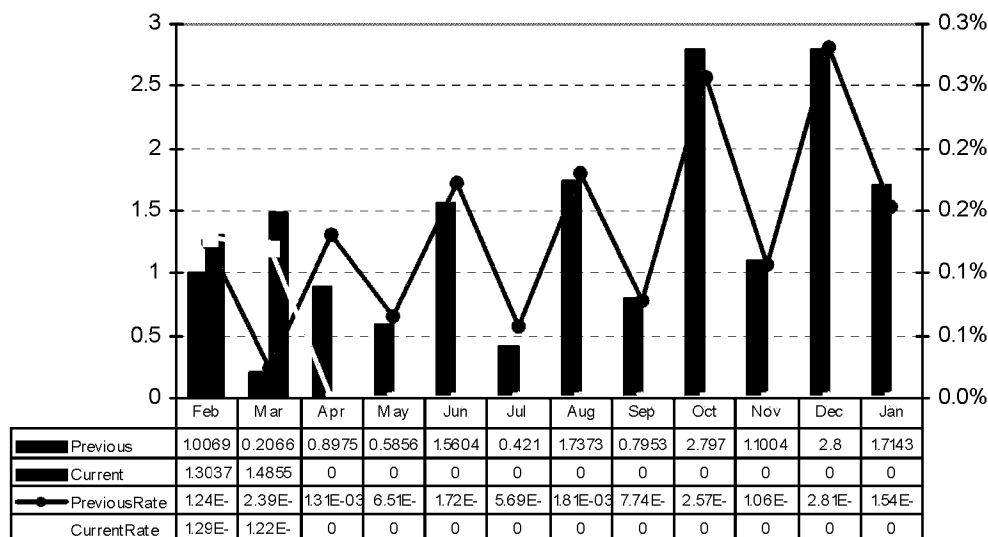
Original Purchase and DTI > 50 - Wholesale



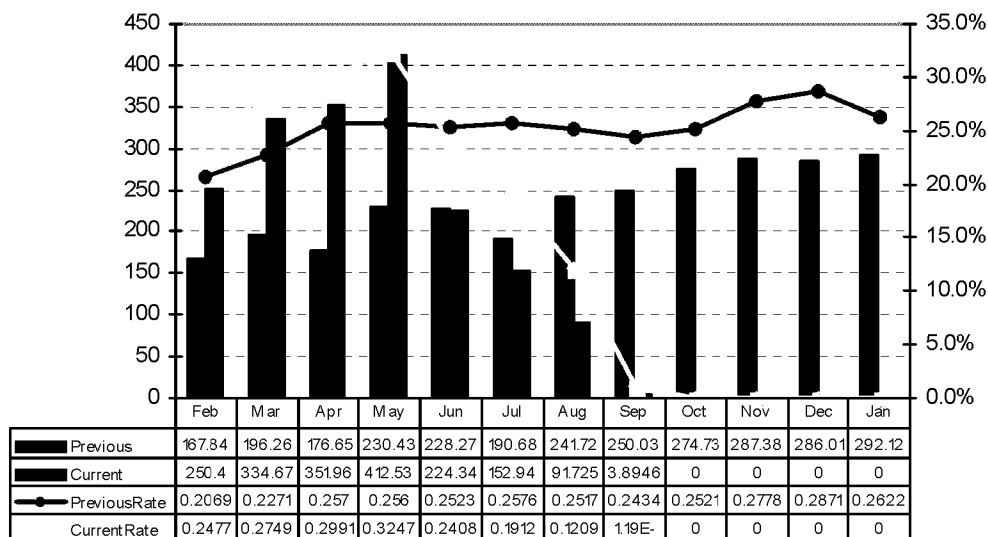
Aurora Originations - Wholesale

Aurora Risk Review

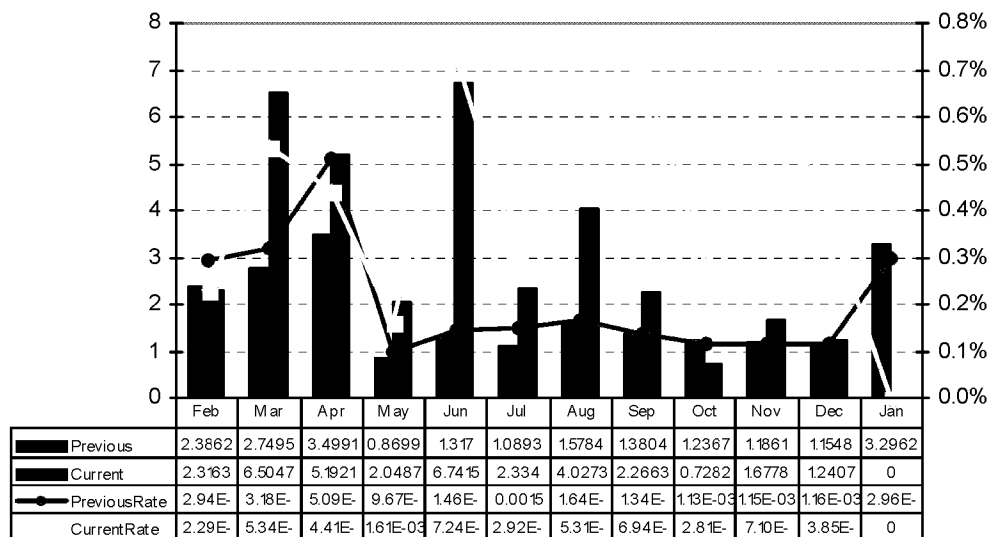
Original Stated Doc and FICO < 620 - Wholesale



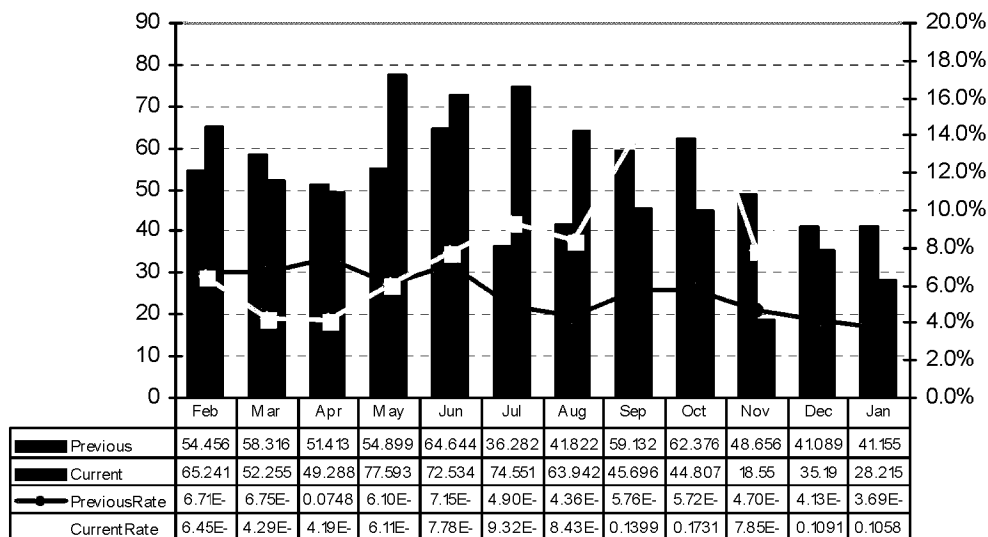
Original Stated Doc and CLTV > 95 - Wholesale



Original Stated Doc and DTI > 50 - Wholesale

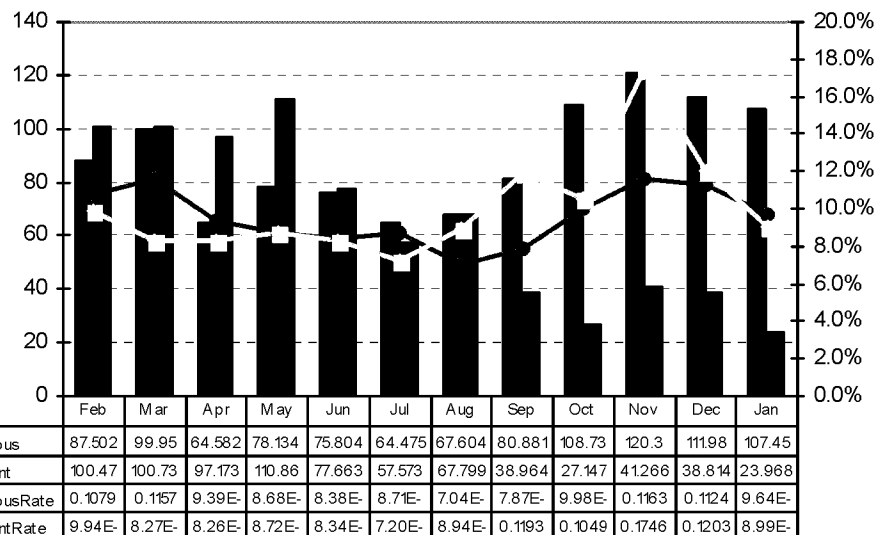


Original Stated Doc and Amount > 650K - Wholesale

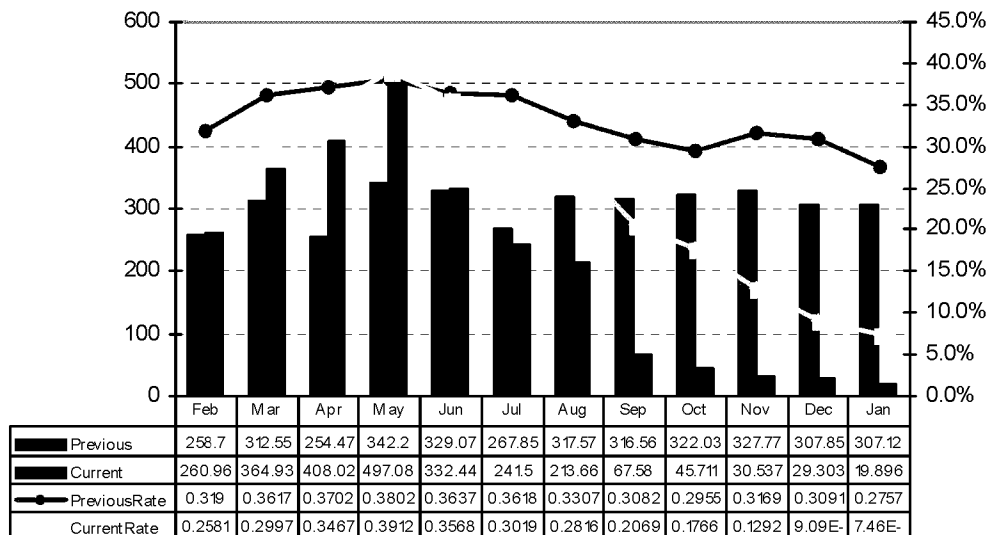


Aurora Originations - Wholesale

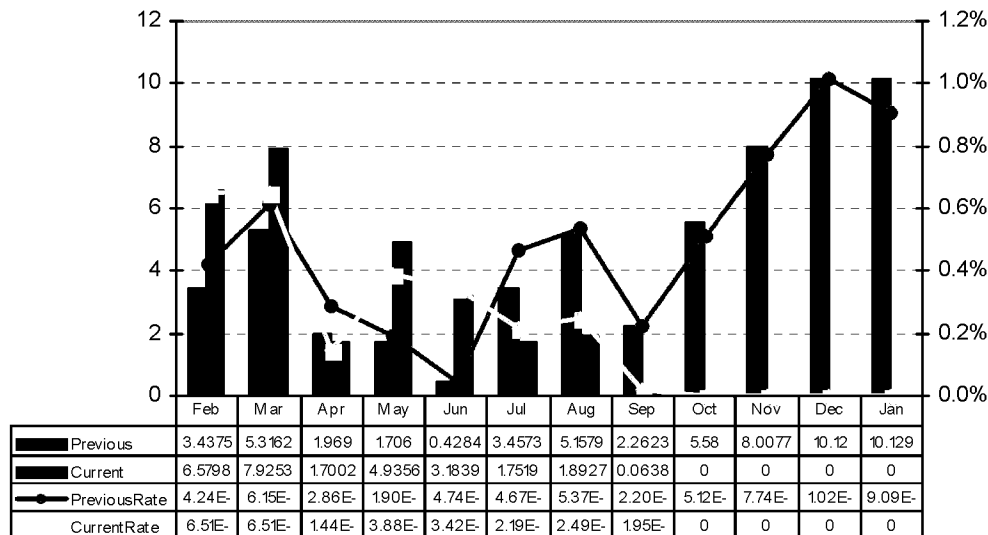
Original Stated Doc and Non-Owner - Wholesale



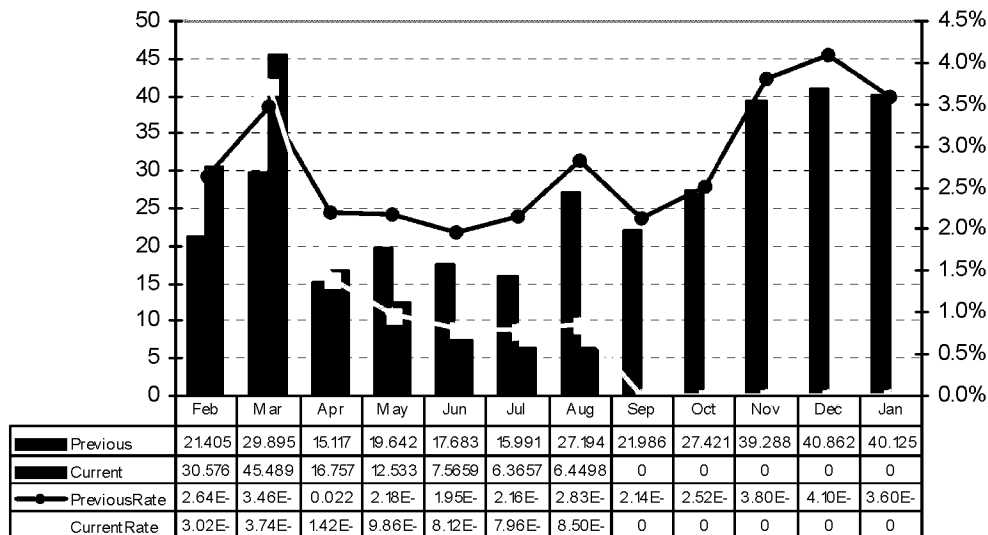
Original Stated Doc and Purchase - Wholesale



Original Stated-States Doc and Non-Owner - Wholesale



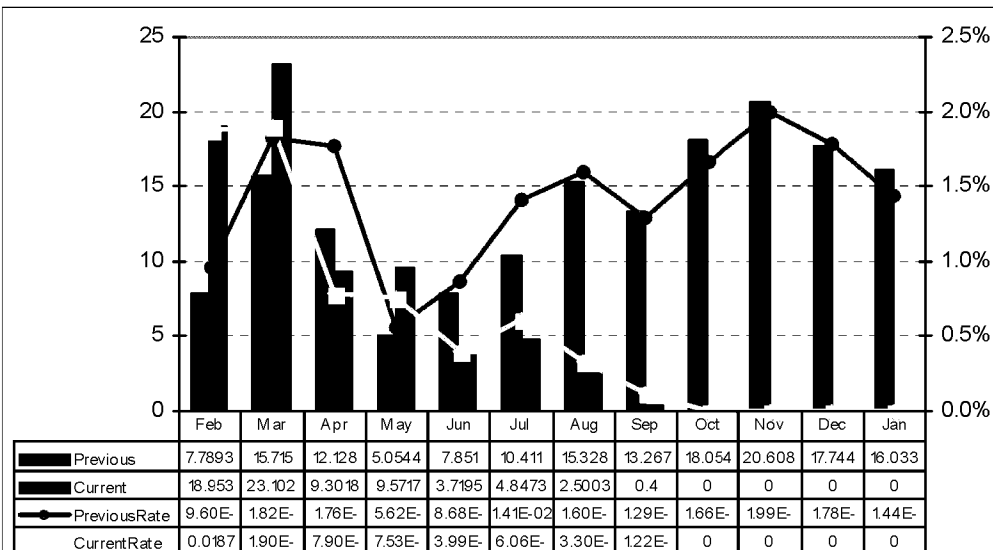
Original Stated-States Doc and Purchase - Wholesale



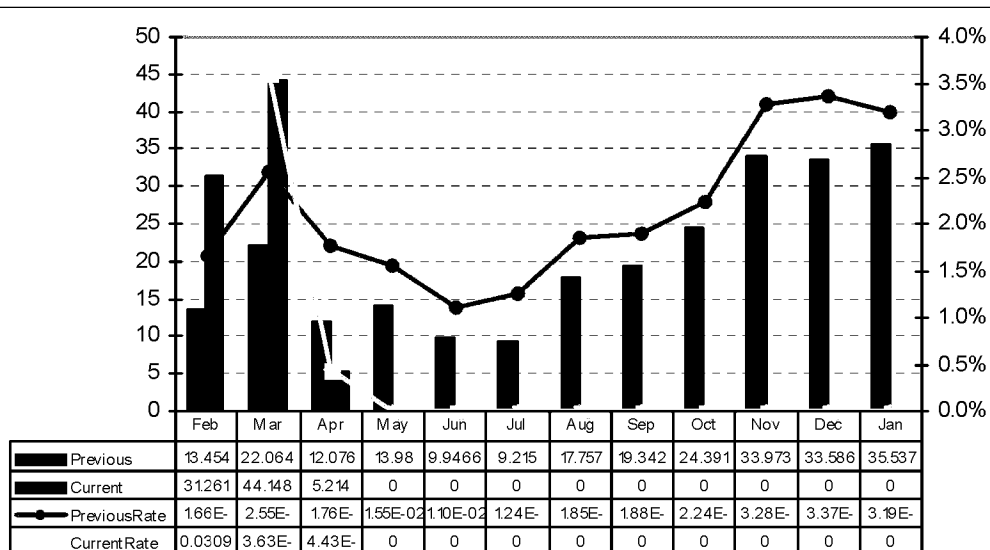
Aurora Originations - Wholesale

Aurora Risk Review

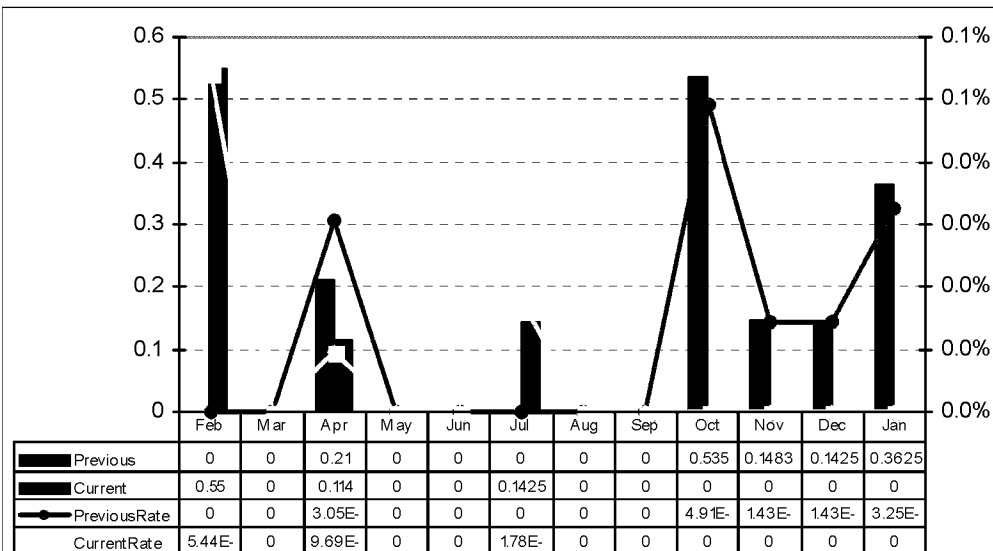
Original Stated-States Doc and FICO < 660 - Wholesale



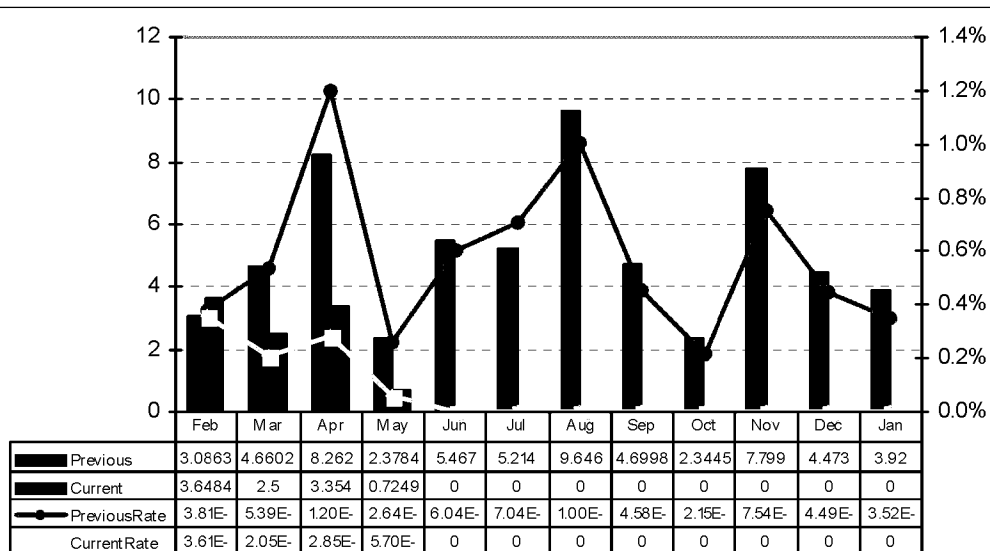
Original Stated-States Doc and CLTV > 95 - Wholesale



Original Stated-States Doc and DTI > 50 - Wholesale



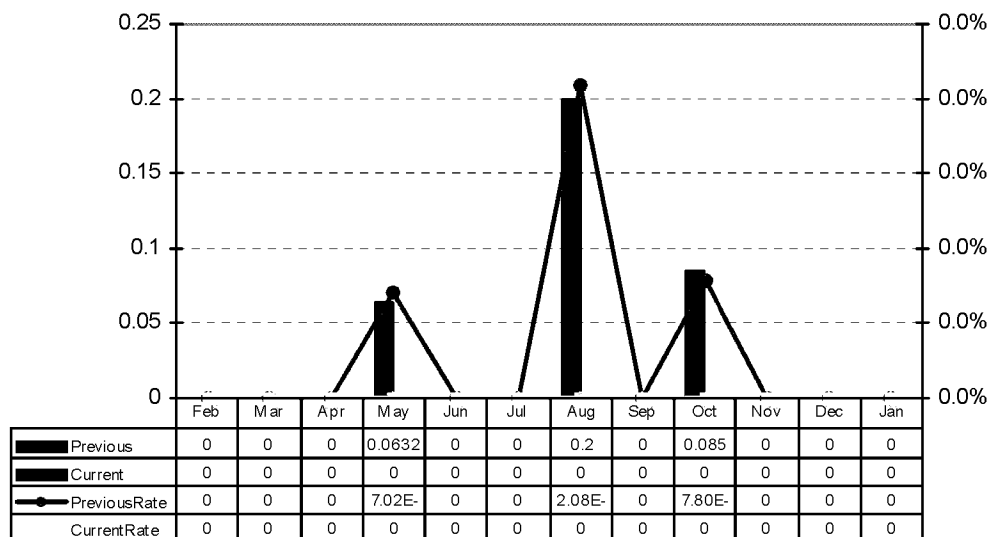
Original Stated-States Doc and Amount > 650K - Wholesale



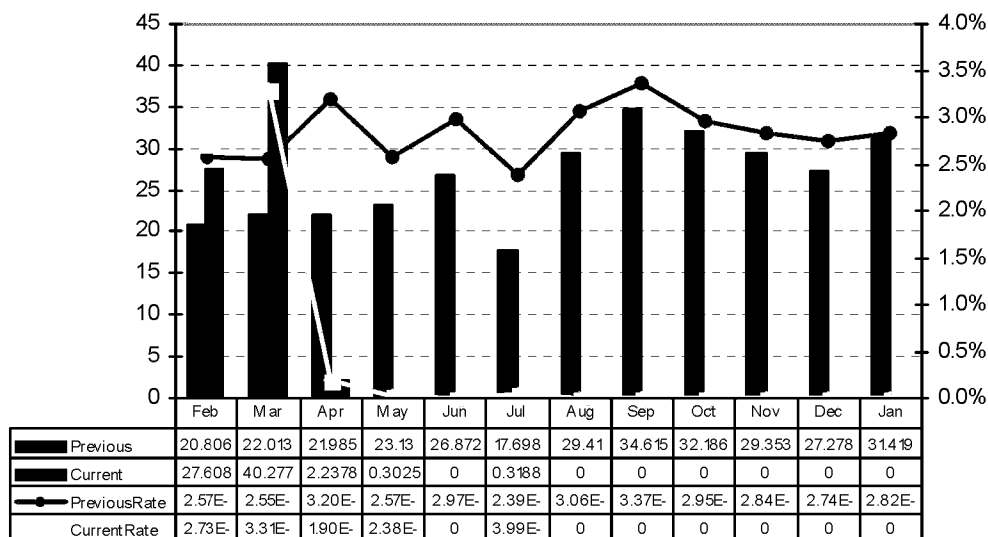
Aurora Originations - Wholesale

Aurora Risk Review

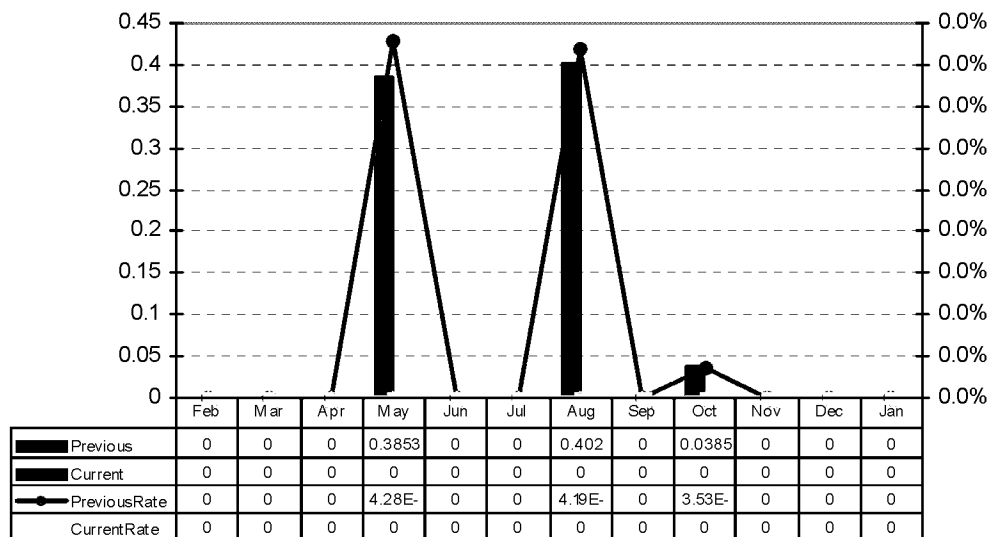
Original No Doc Doc and FICO < 620 - Wholesale



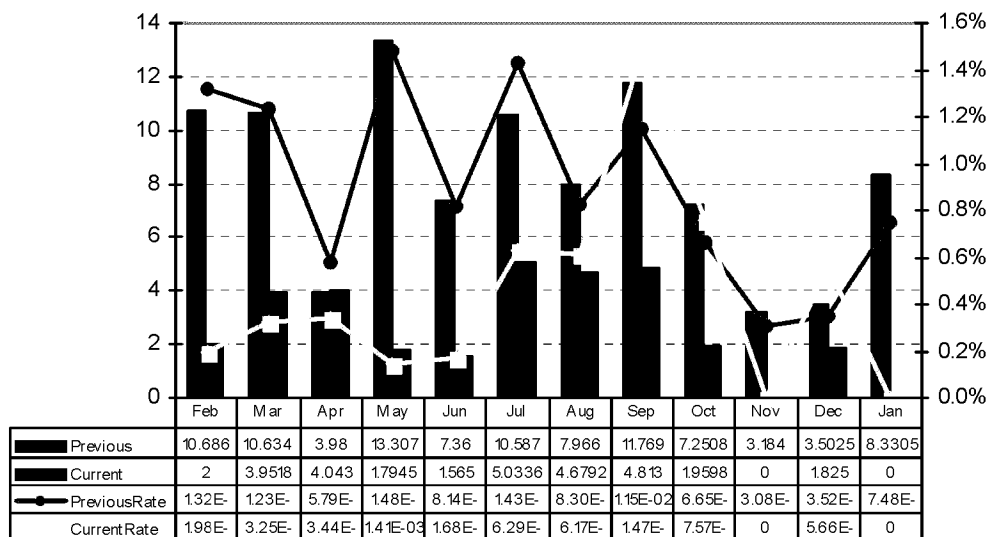
Original No Doc Doc and CLTV > 95 - Wholesale



Original No Doc Doc and DTI > 50 - Wholesale

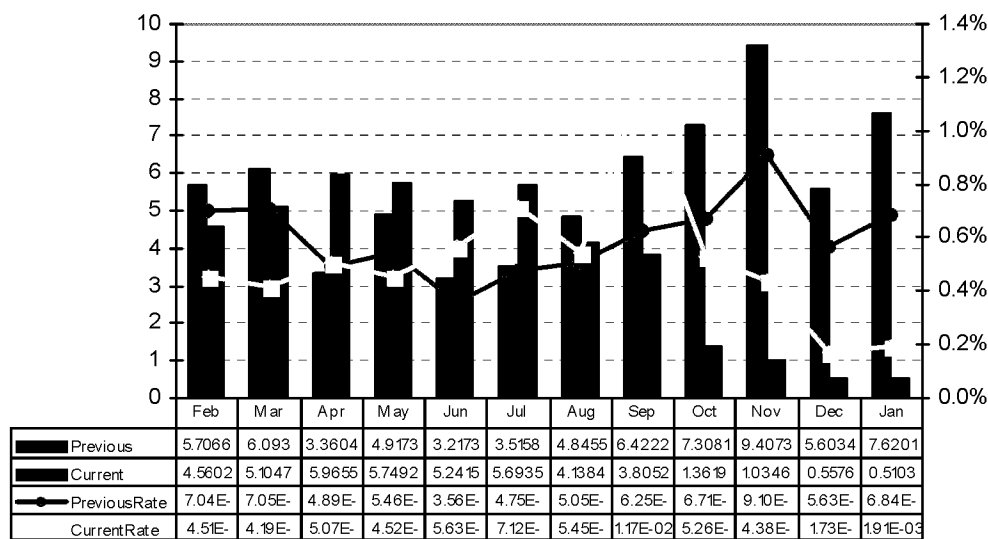


Original No Doc Doc and Amount > 650K - Wholesale

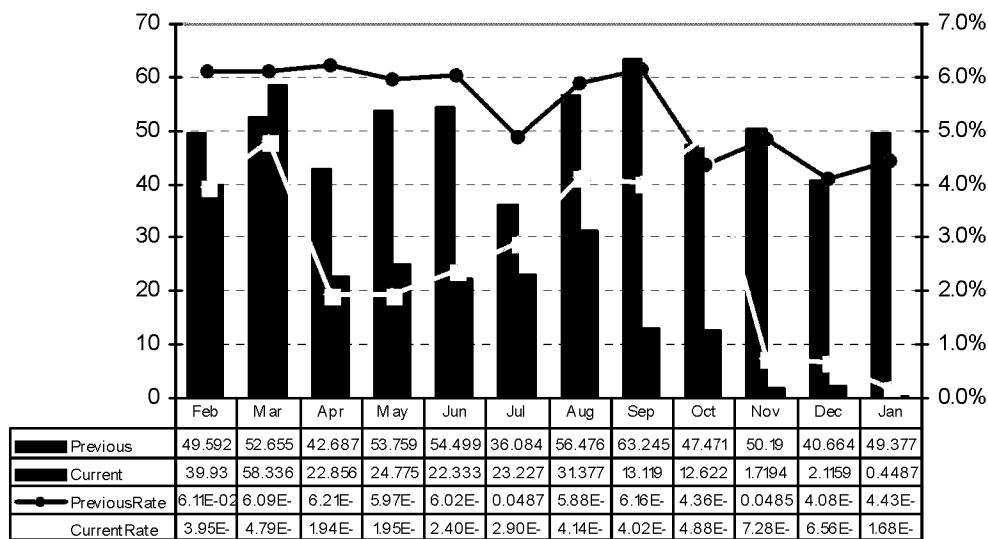


Aurora Originations - Wholesale

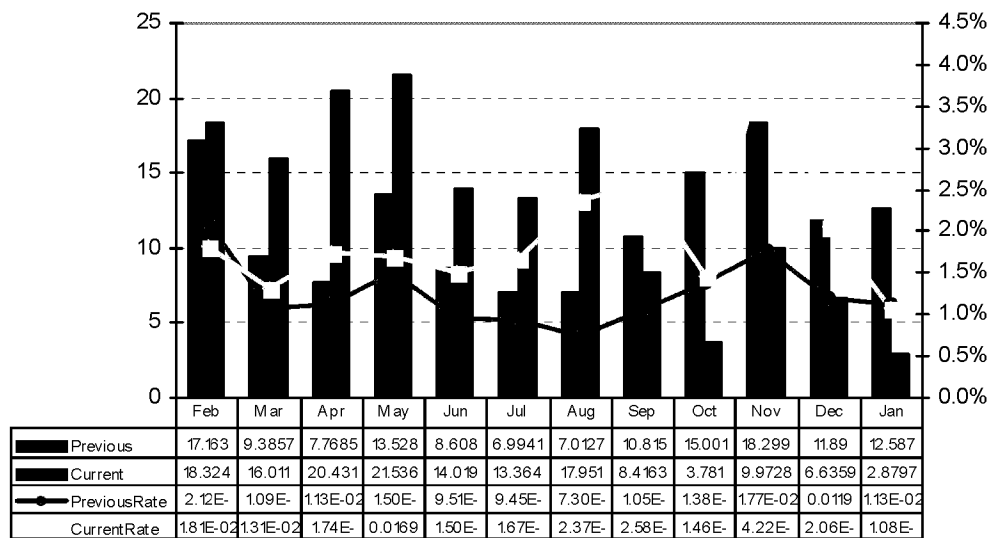
Original No Doc Doc and Non-Owner - Wholesale



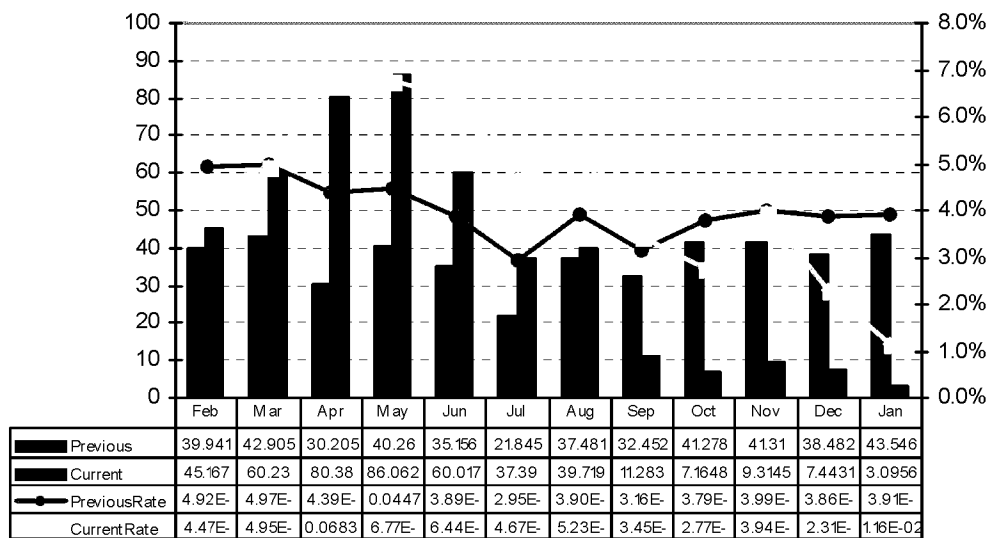
Original No Doc Doc and Purchase - Wholesale



Original No Ratio Doc and Non-Owner - Wholesale



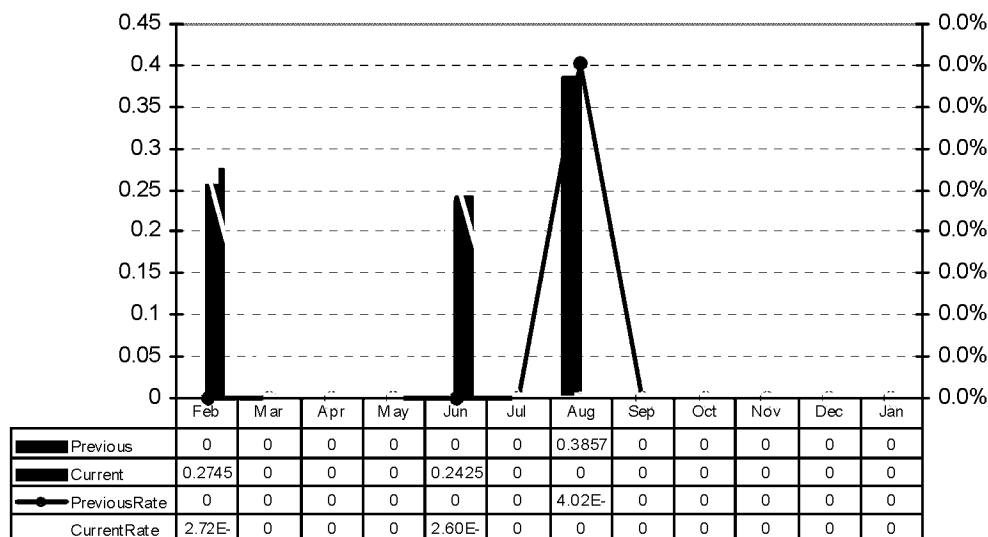
Original No Ratio Doc and Purchase - Wholesale



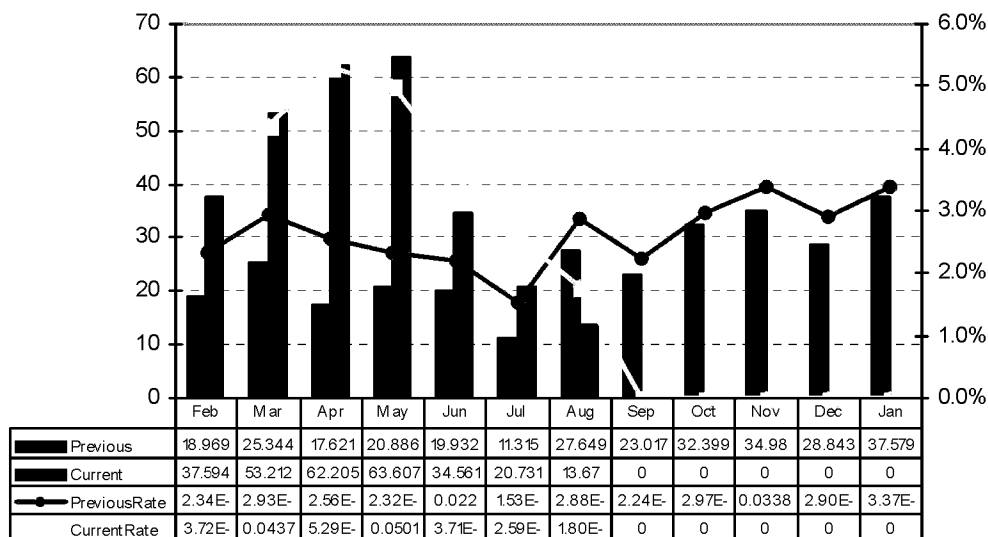
Aurora Originations - Wholesale

Aurora Risk Review

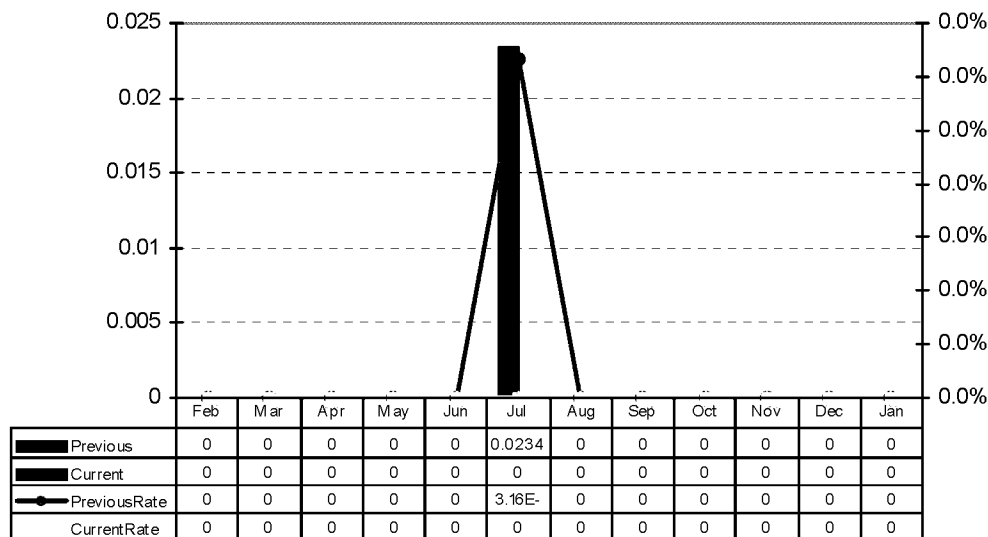
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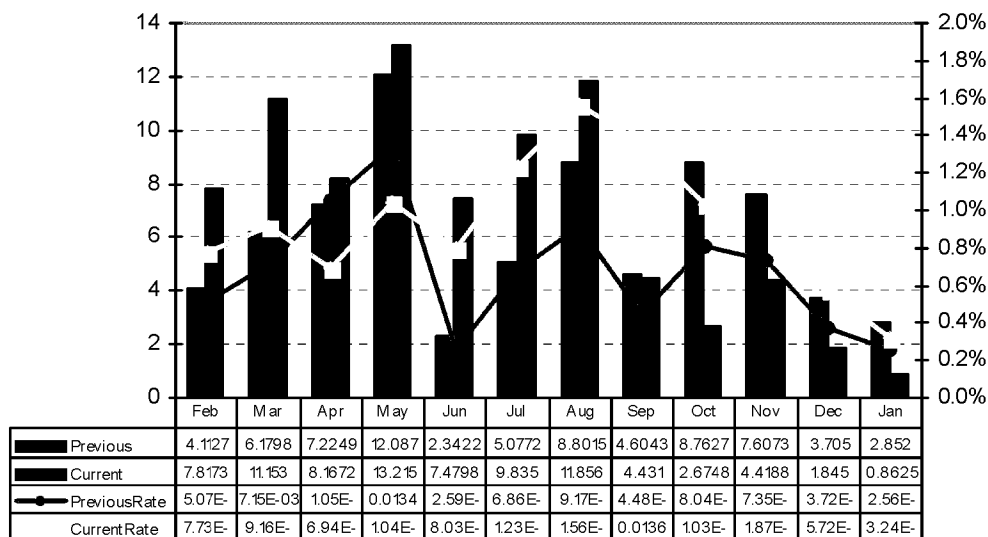
Original No Ratio Doc and CLTV > 95 - Wholesale



Original No Ratio Doc and DTI > 50 - Wholesale

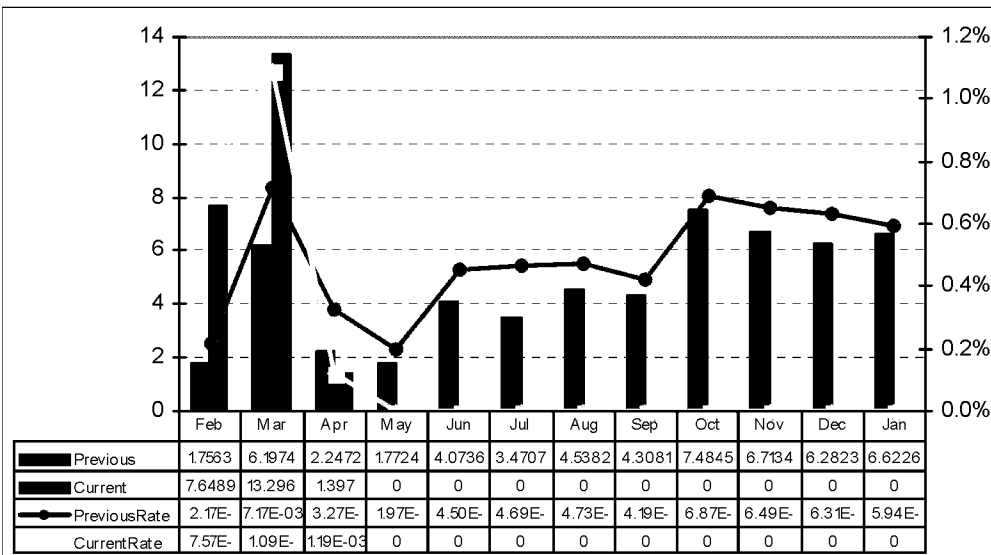


Original No Ratio Doc and Amount > 650K - Wholesale

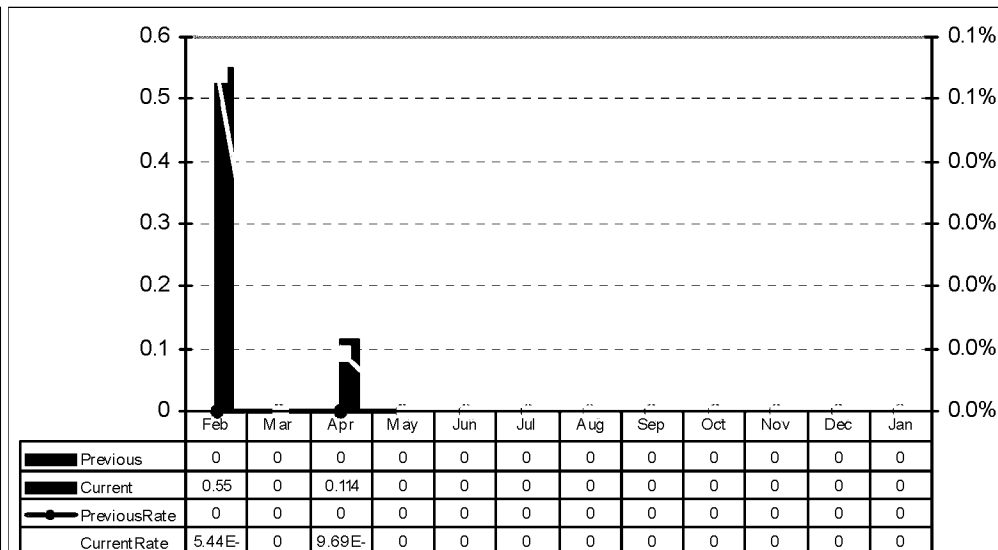


Aurora Originations - Wholesale

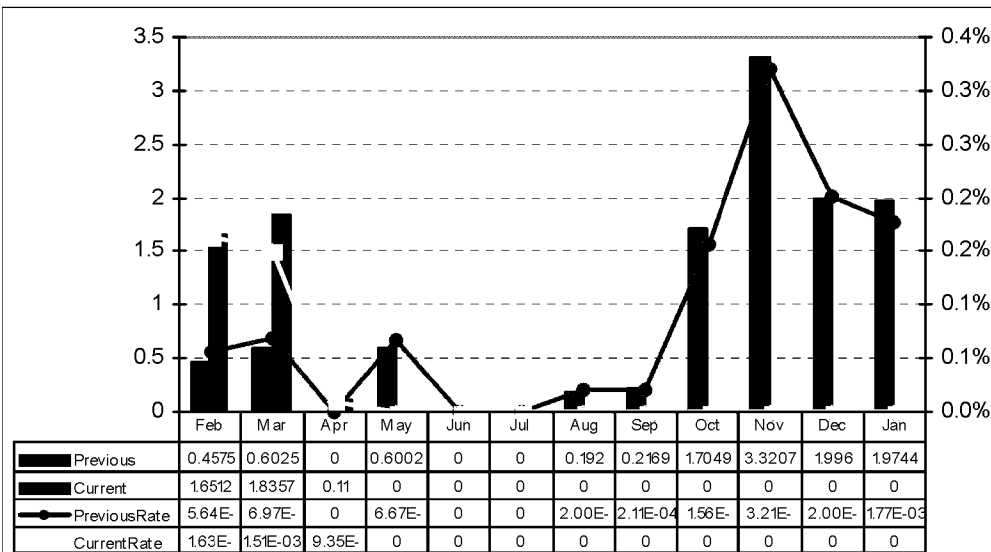
Original Stated-Stated, FICO <660 and CLTV > 95 - Wholesale



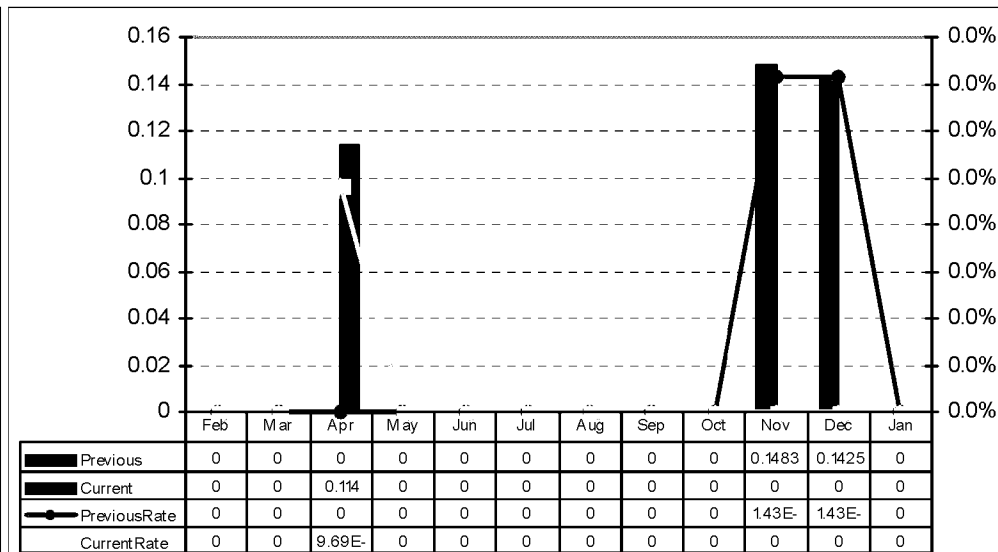
Original Stated-Stated, FICO <660 and DTI > 50 - Wholesale



Original Stated-Stated, Non Owner and CLTV > 95 - Wholesale

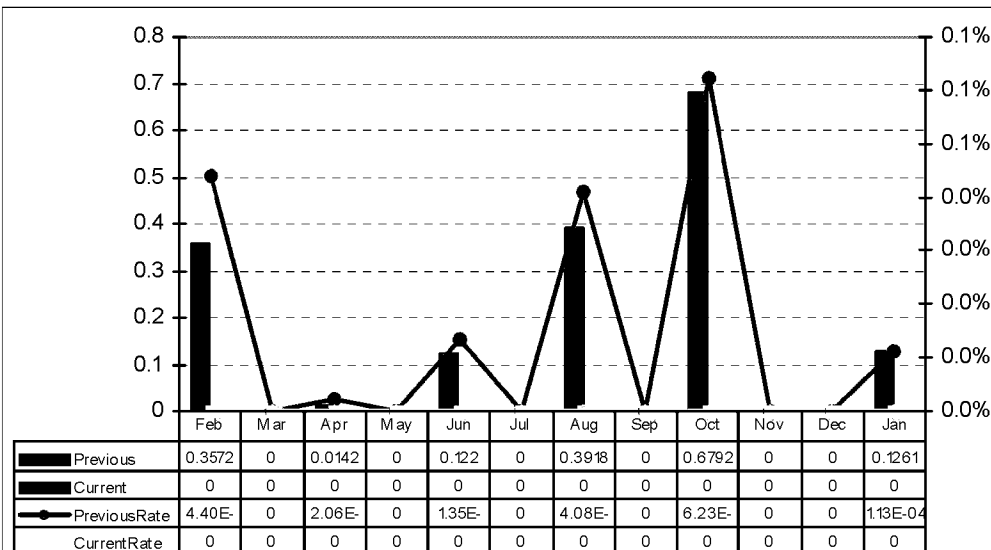


Original Stated-Stated, Non Owner and DTI > 50 - Wholesale

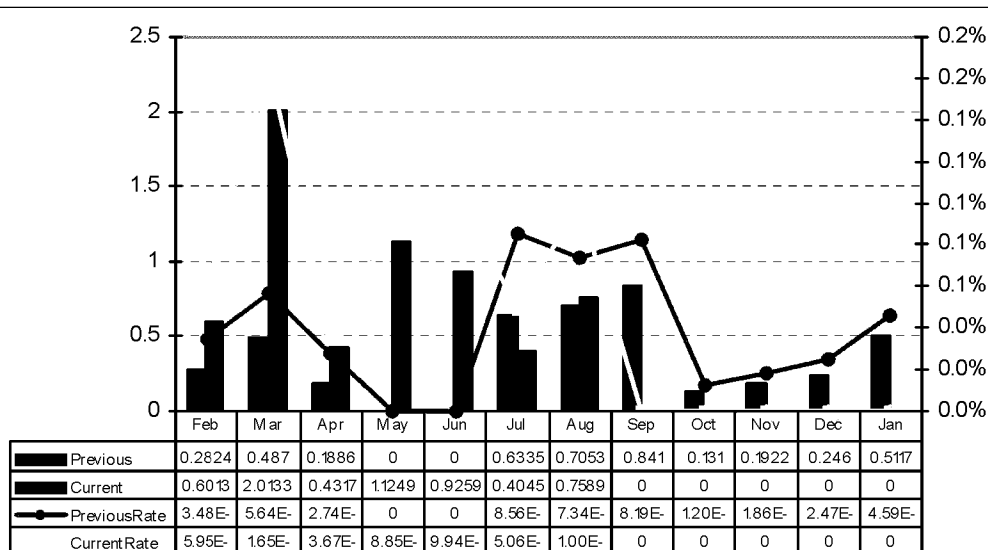


Aurora Originations - Wholesale

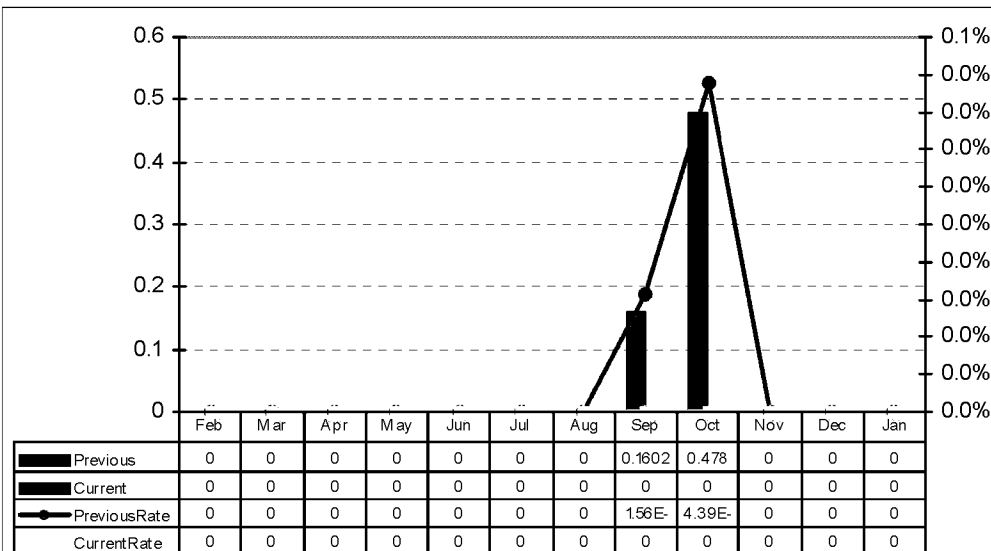
Original Stated, Non Owner and FICO < 620 - Wholesale



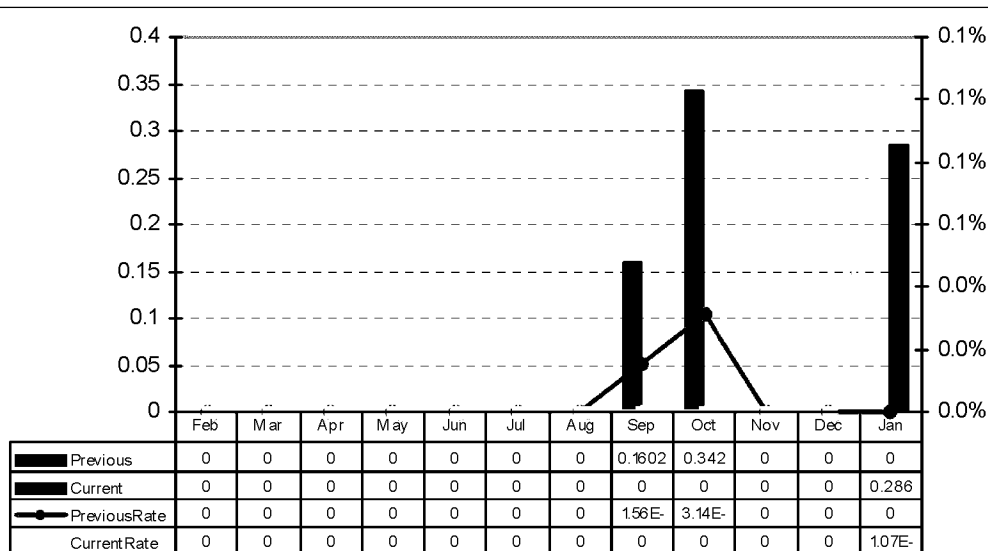
Original Stated-Stated, Non Owner and FICO < 660 - Wholesale



Original Non Owner, FICO <620 and CLTV > 95 - Wholesale

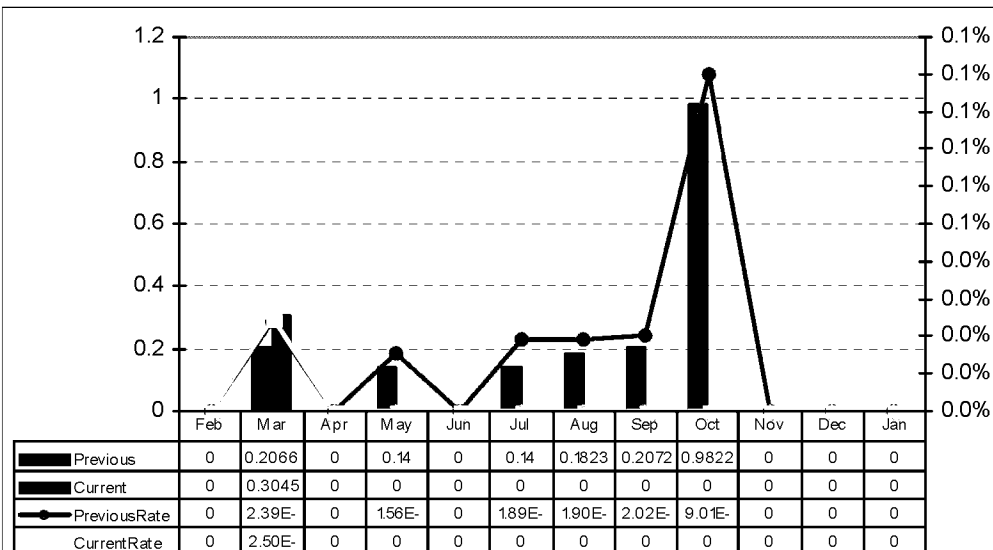


Original Non Owner, FICO <620 and DTI > 50 - Wholesale

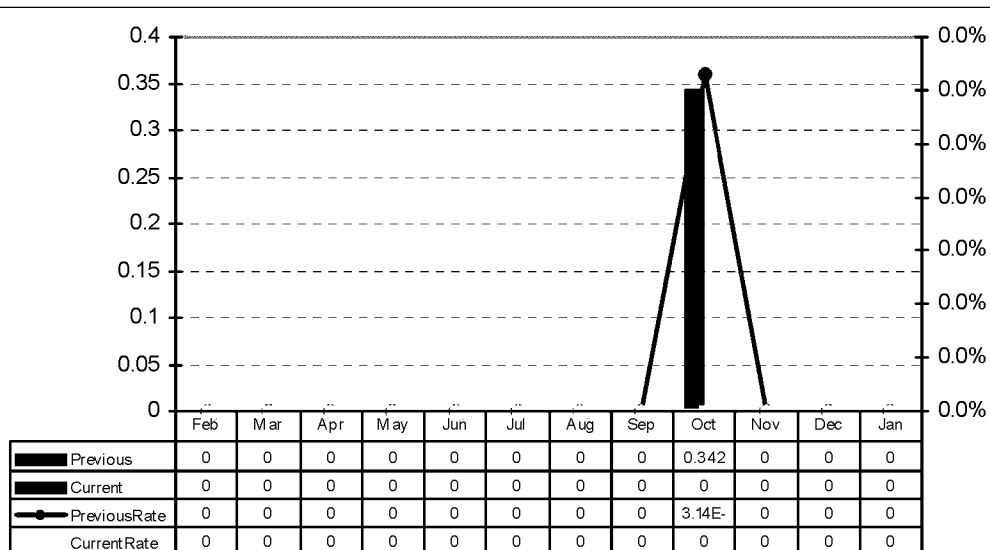


Aurora Originations - Wholesale

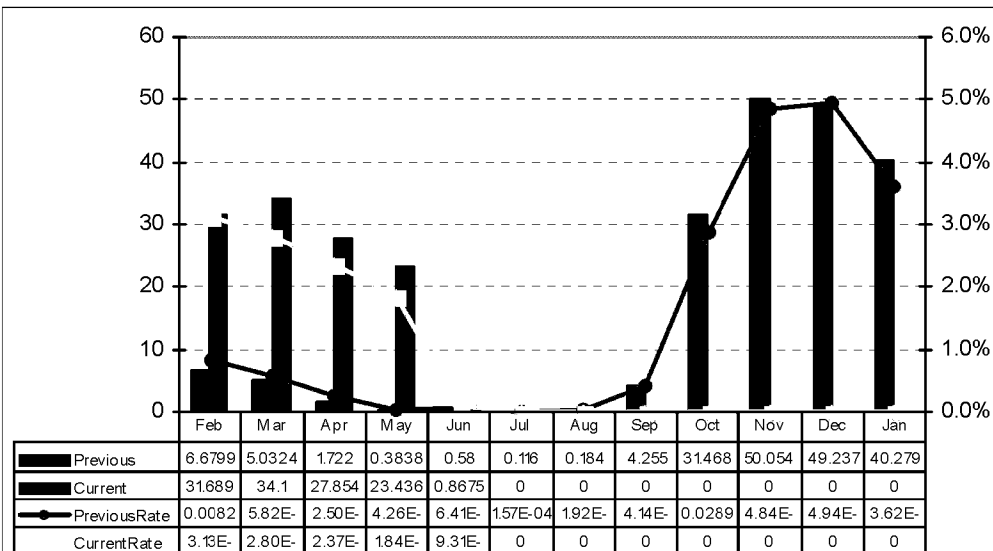
Original Stated, FICO <620 and CLTV > 95 - Wholesale



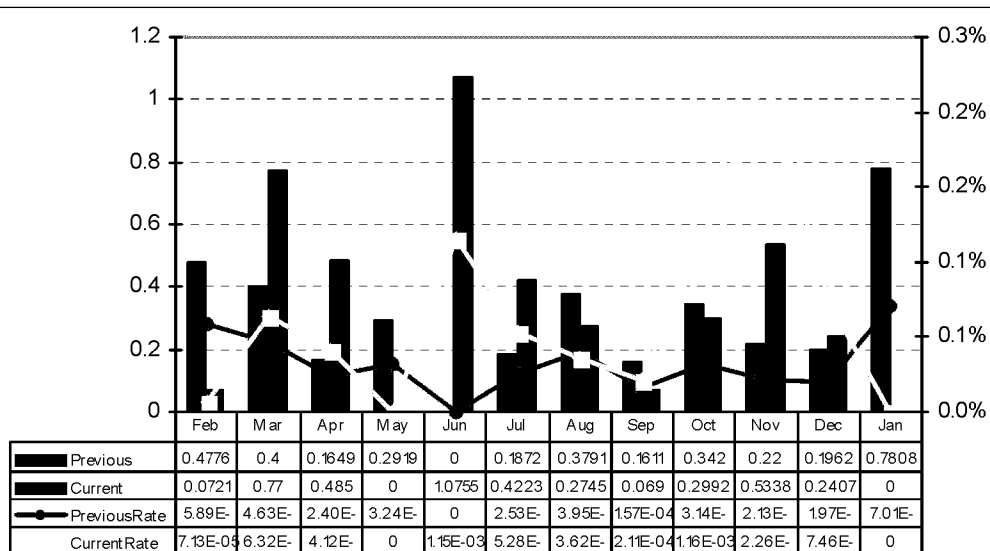
Original Stated, FICO <620 and DTI > 50 - Wholesale



Original Stated, Non Owner and CLTV > 95 - Wholesale



Original Stated, Non Owner and DTI > 50 - Wholesale

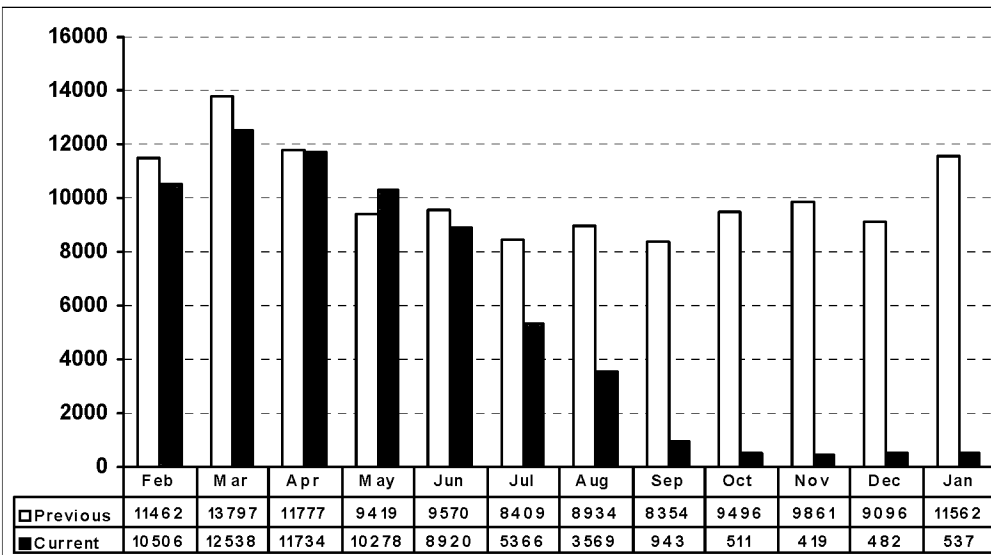


Aurora Originations - Conduit

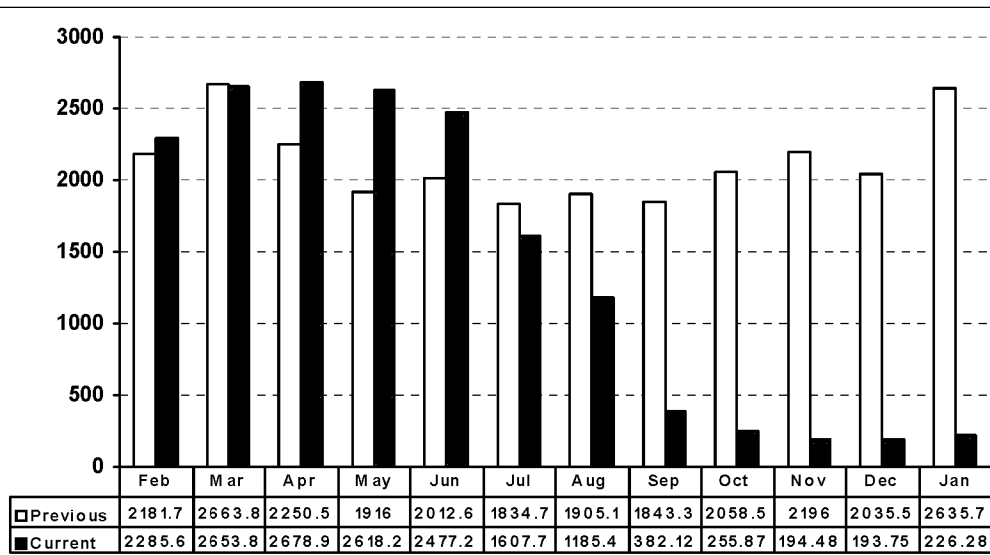
LEHMAN BROTHERS

Aurora Originations - Conduit

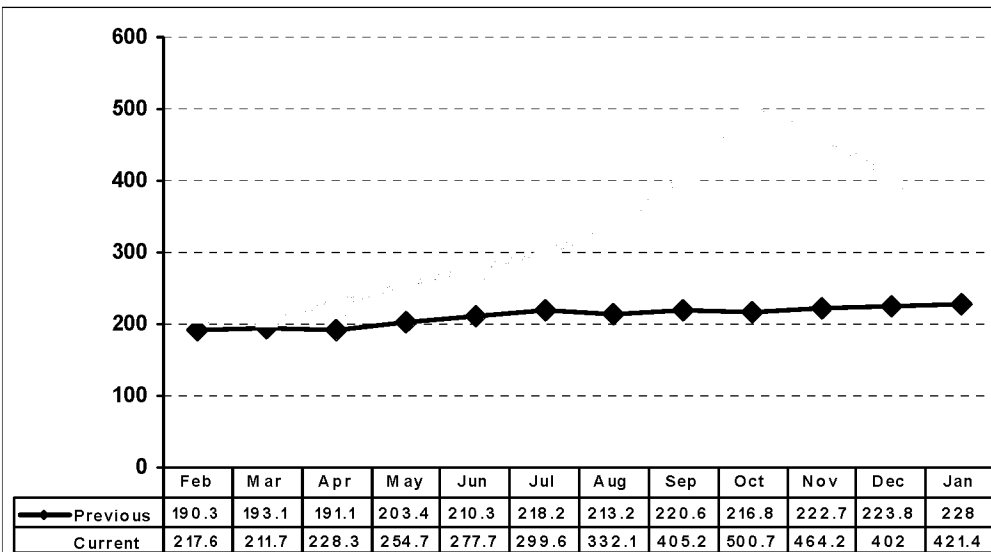
Original Units - Conduit



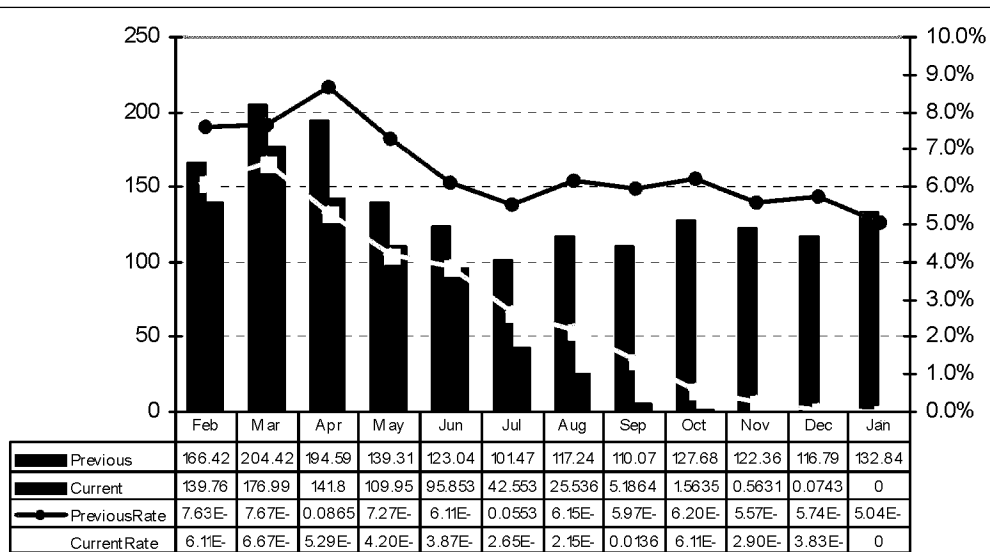
Original Balances - Conduit



Average Balances - Conduit

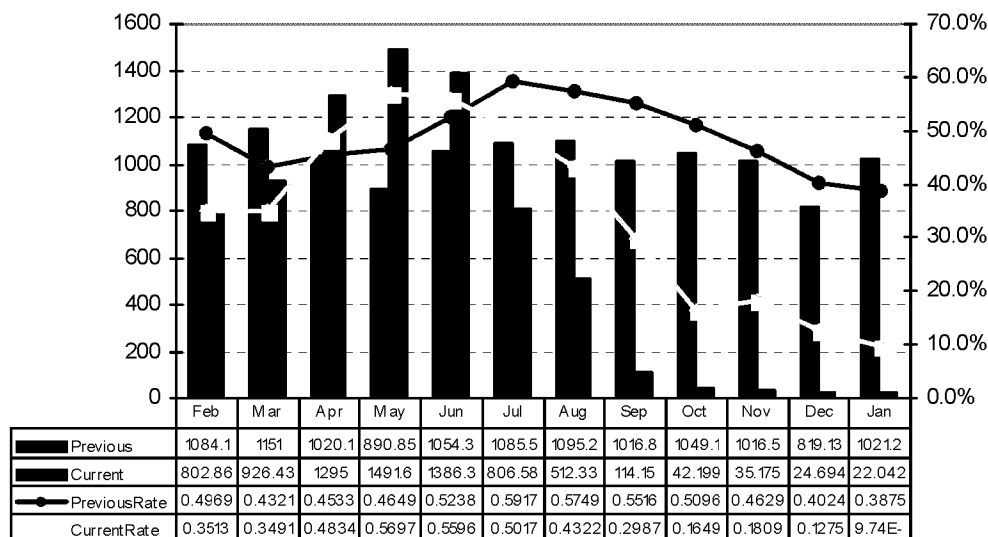


Original 2nd Liens - Conduit

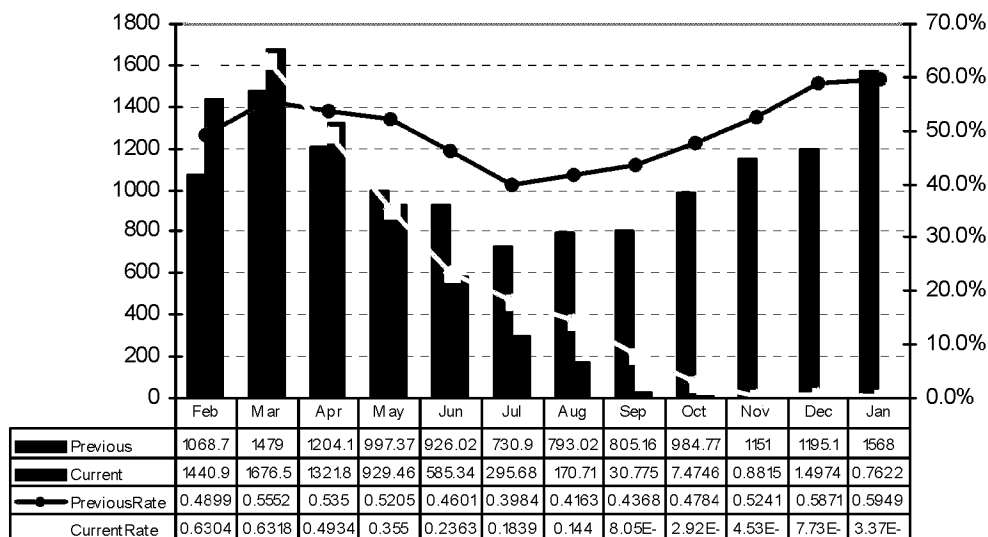


Aurora Originations - Conduit

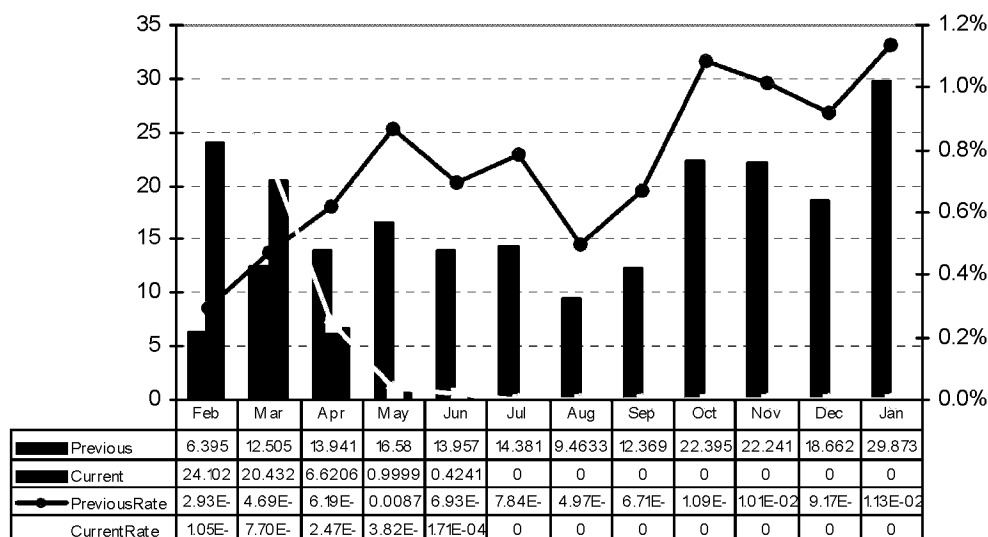
Original Alt-A - Conduit



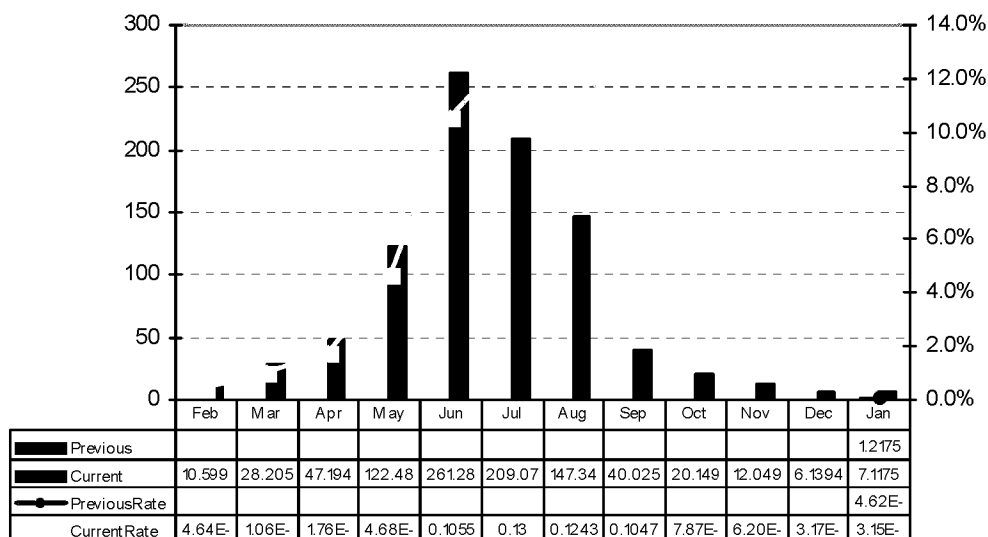
Original Mortgage Maker - Conduit



Original Expanded Options - Conduit

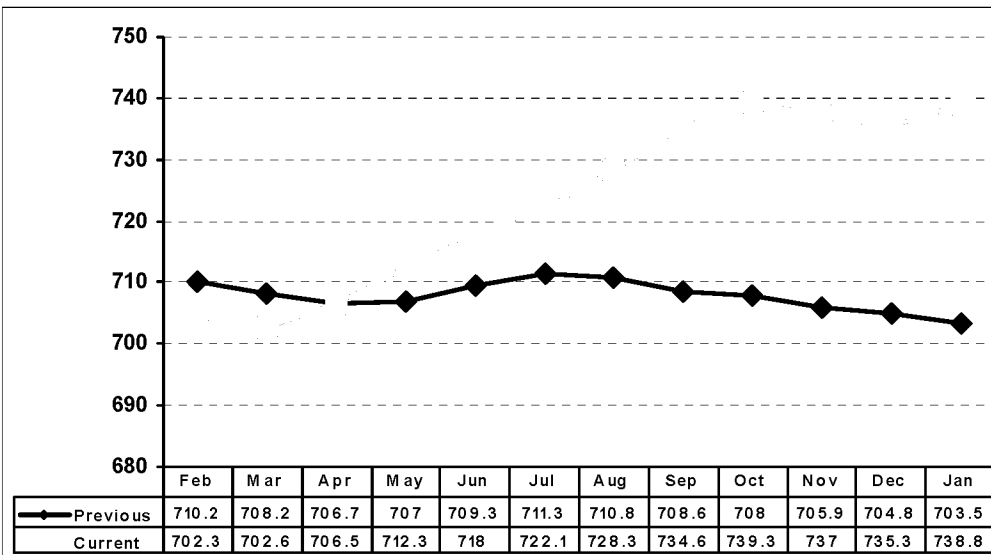


Original Choice Advantage - Conduit

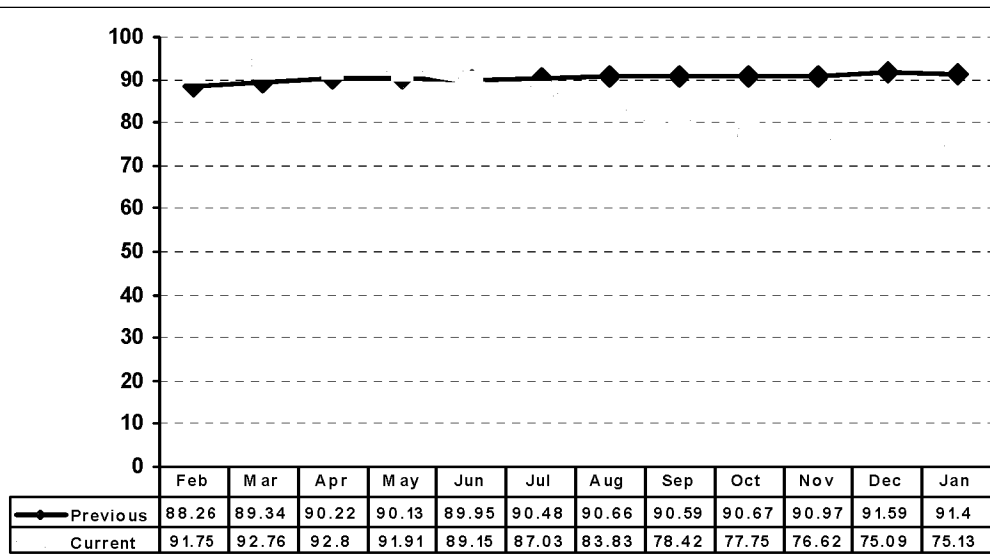


Aurora Originations - Conduit

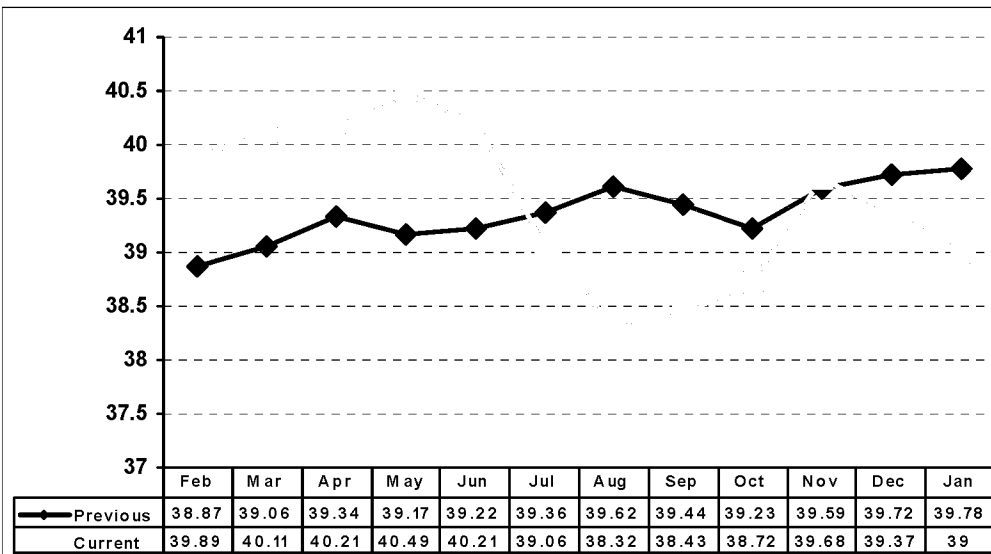
Original FICO - Conduit



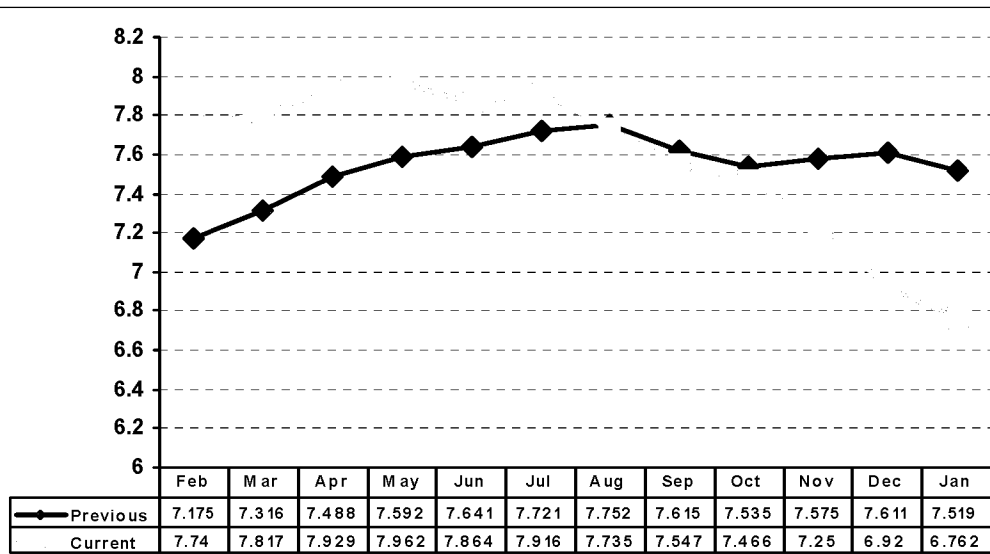
Original CLTV - Conduit



Original DTI - Conduit

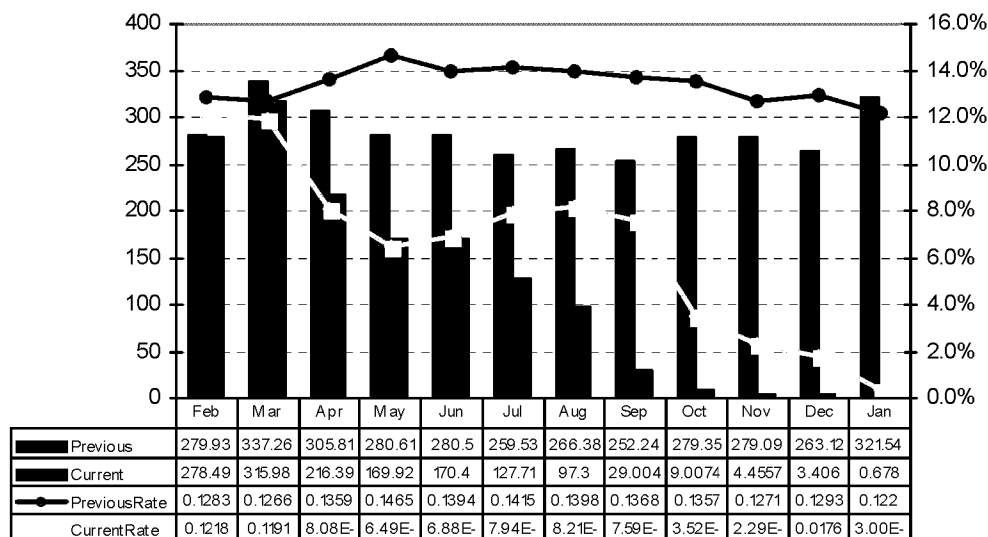


Original Interest Rate - Conduit

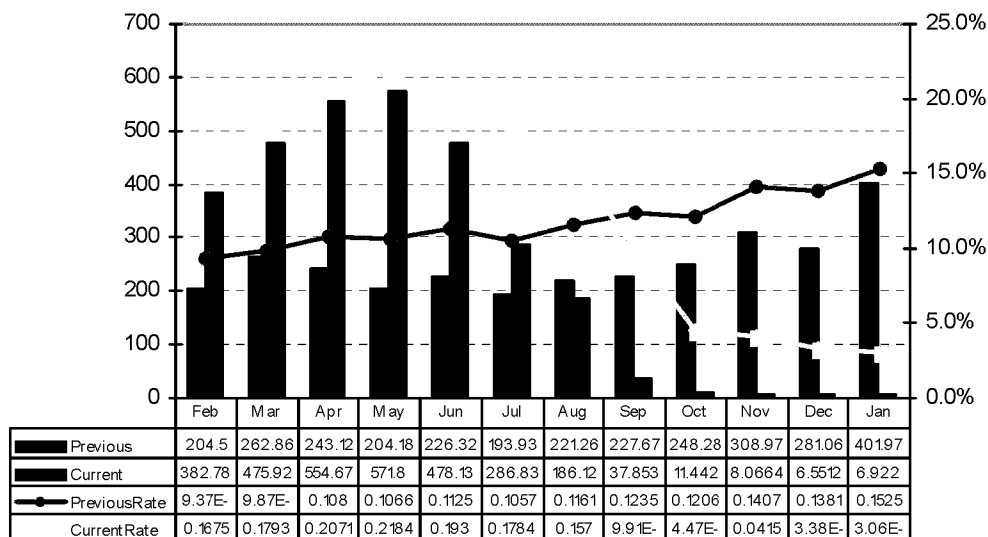


Aurora Originations - Conduit

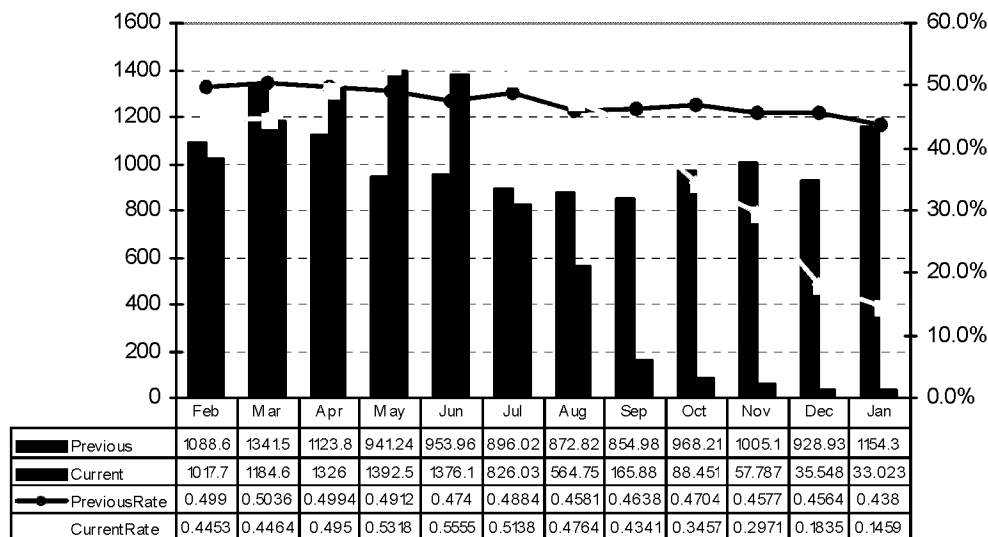
Original No Doc Documentation - Conduit



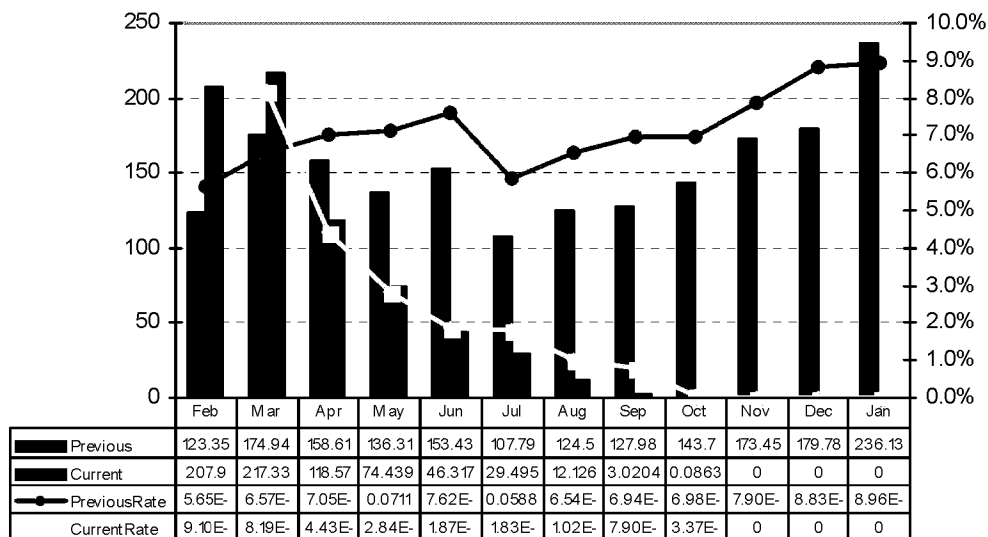
Original No Ratio Documentation - Conduit



Original Stated Documentation - Conduit



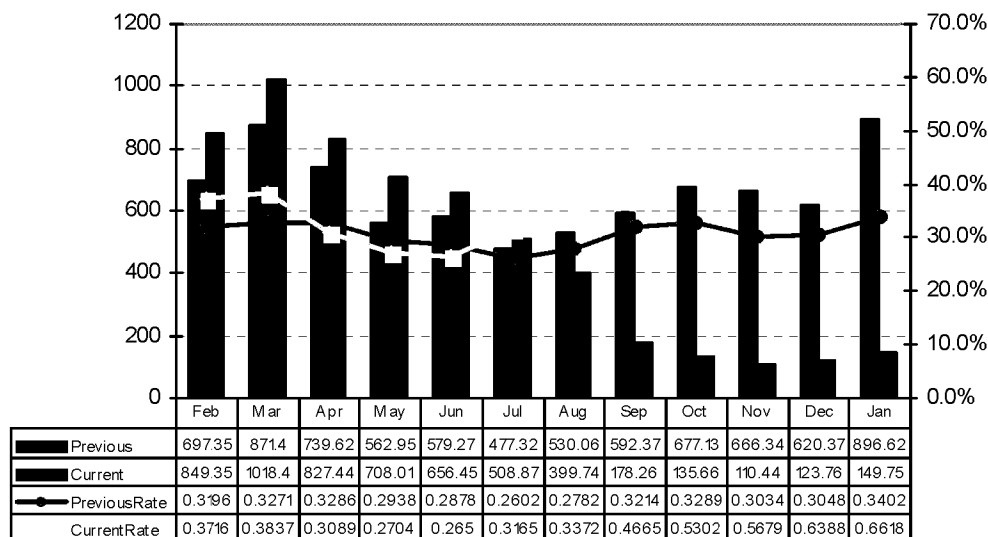
Original Stated-Stated - Conduit



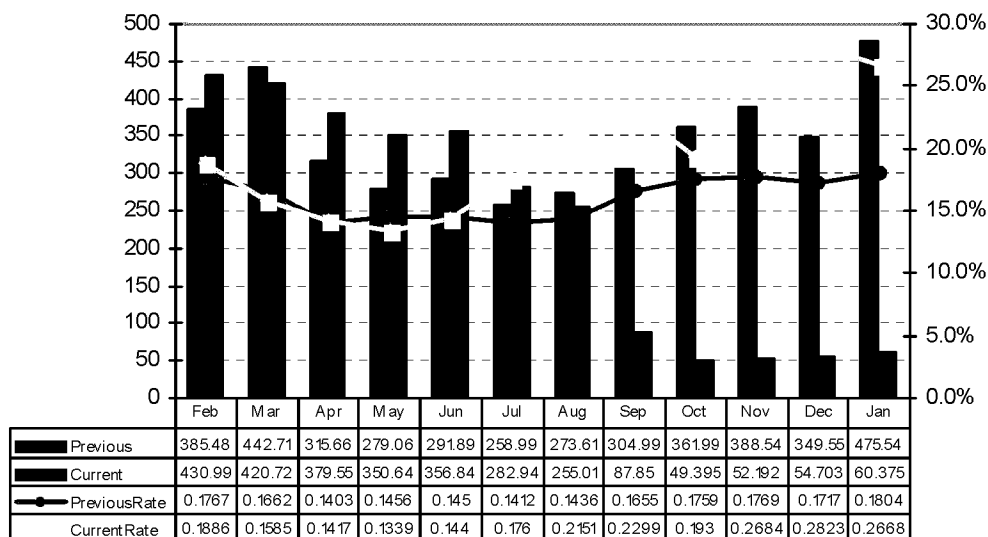
Aurora Originations - Conduit

Aurora Risk Review

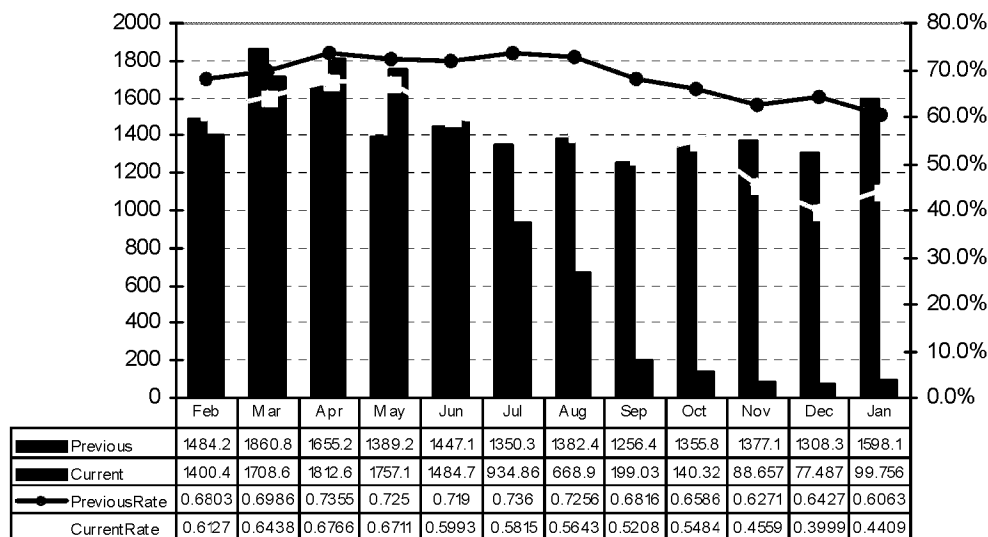
Original Fixed - Conduit



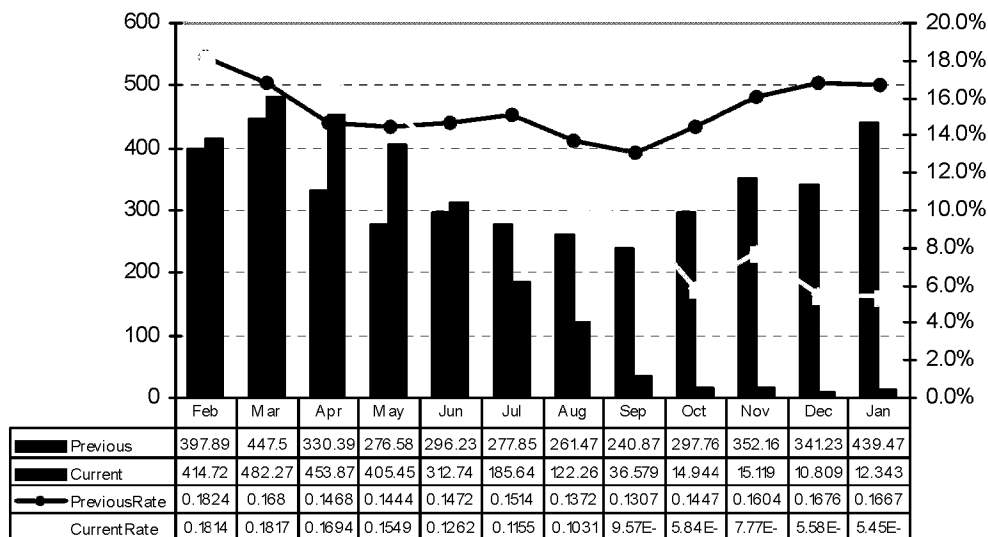
Original Cashout - Conduit



Original Purchases - Conduit



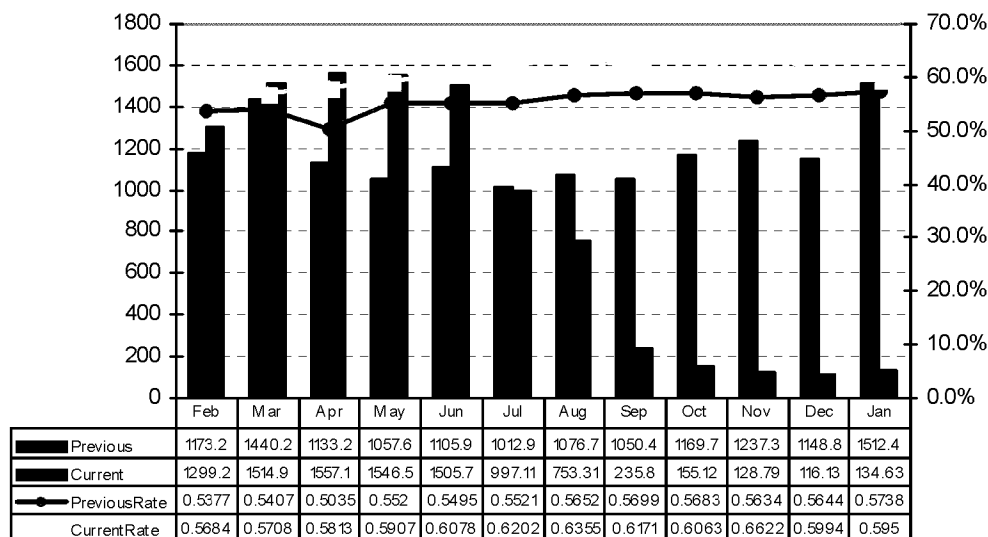
Original Non Owner Occupied - Conduit



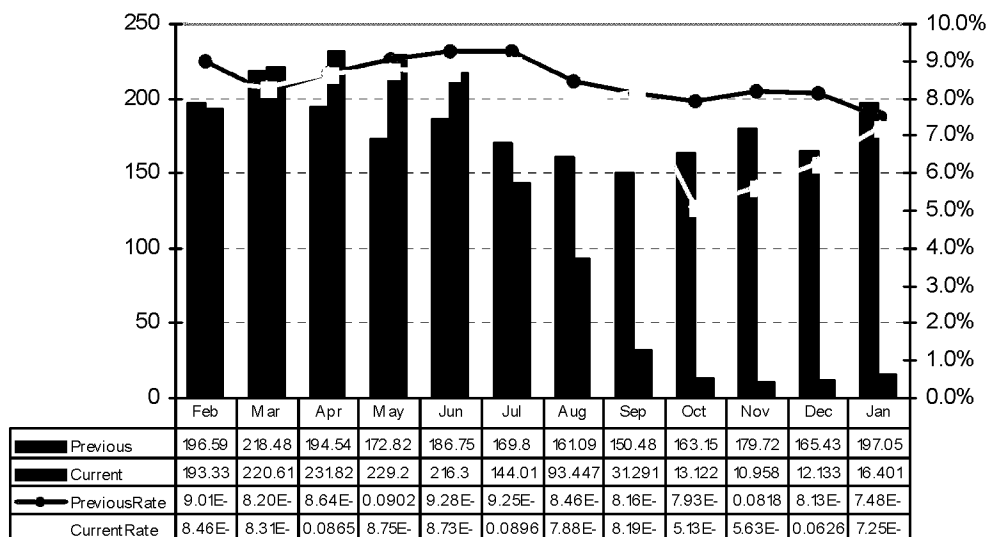
Aurora Originations - Conduit

Aurora Risk Review

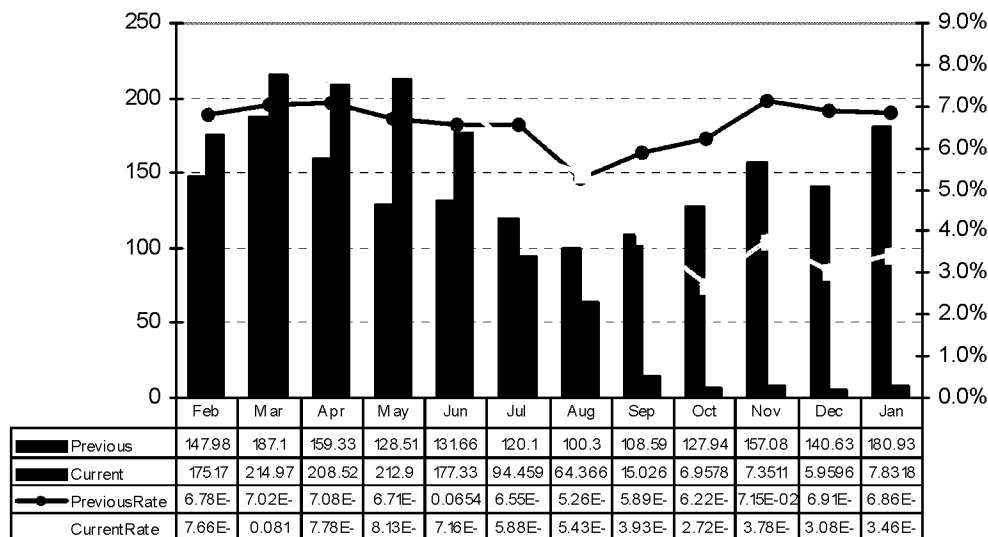
Original Single Family - Conduit



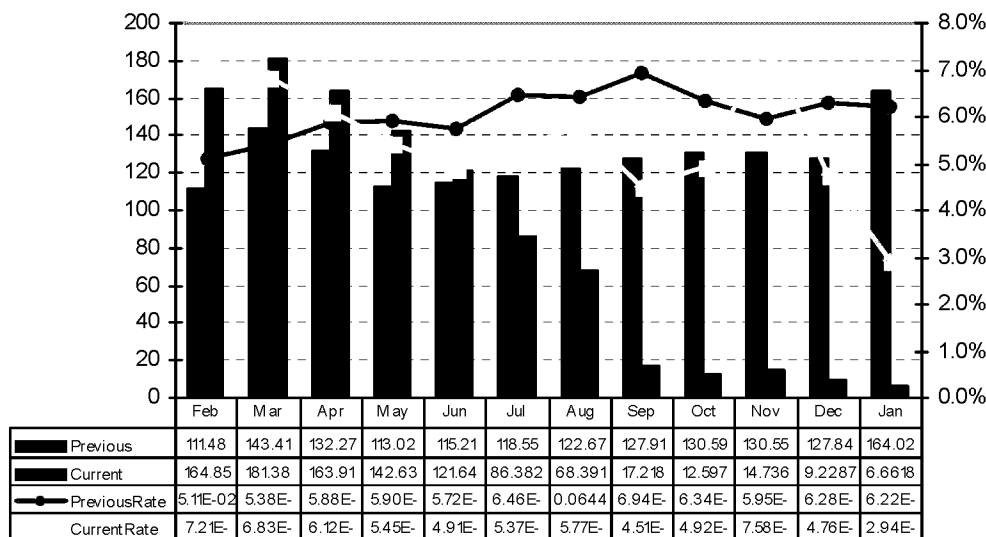
Original Condo - Conduit



Original Multifamily - Conduit



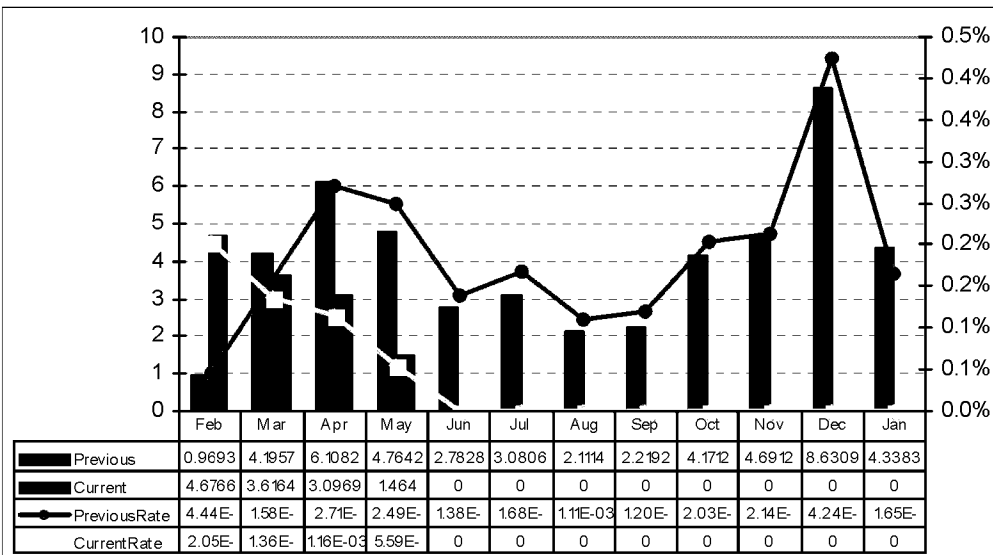
Original 2nd Homes - Conduit



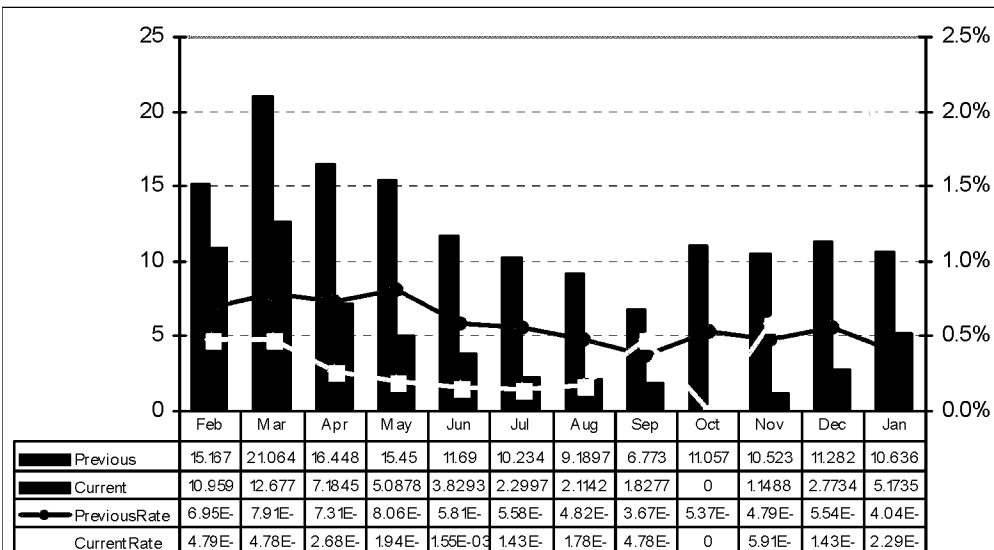
Aurora Originations - Conduit

Aurora Risk Review

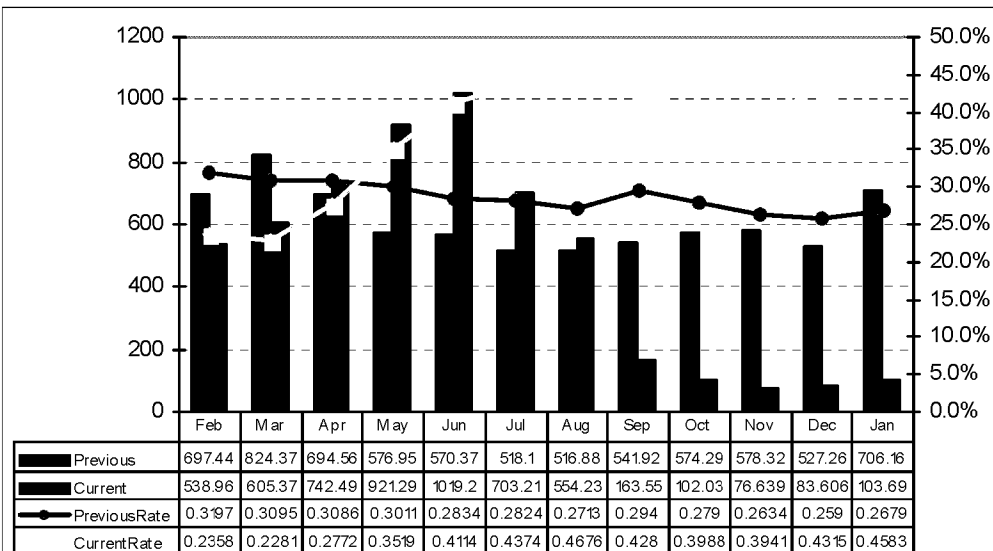
Original 40 Year - Conduit



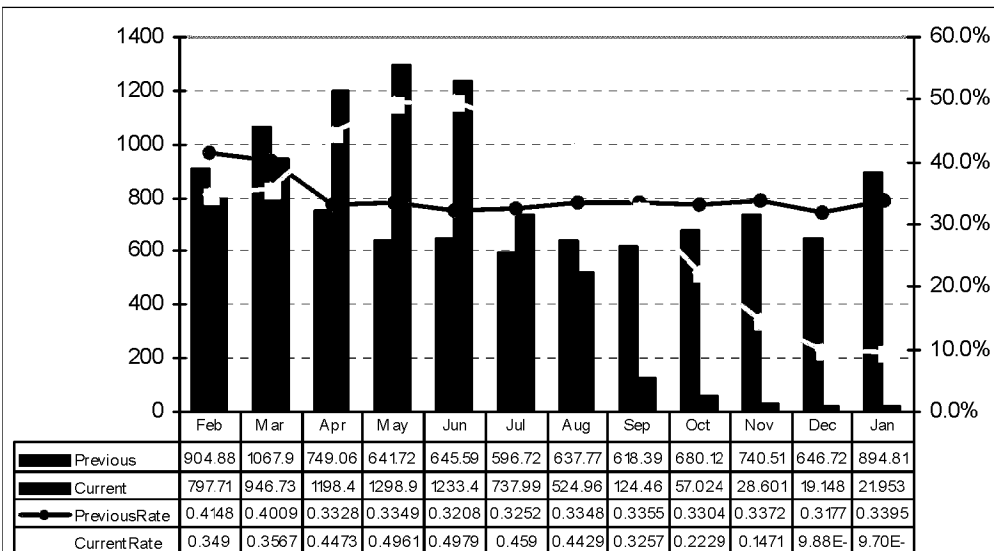
Original 15 and 20 Year - Conduit



Original CA - Conduit

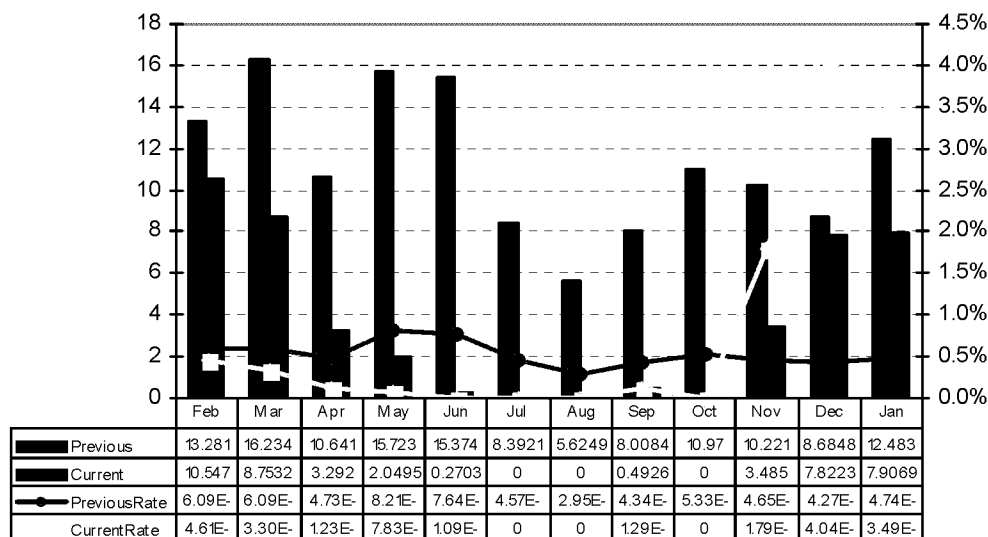


Original with Prepayment Penalty - Conduit

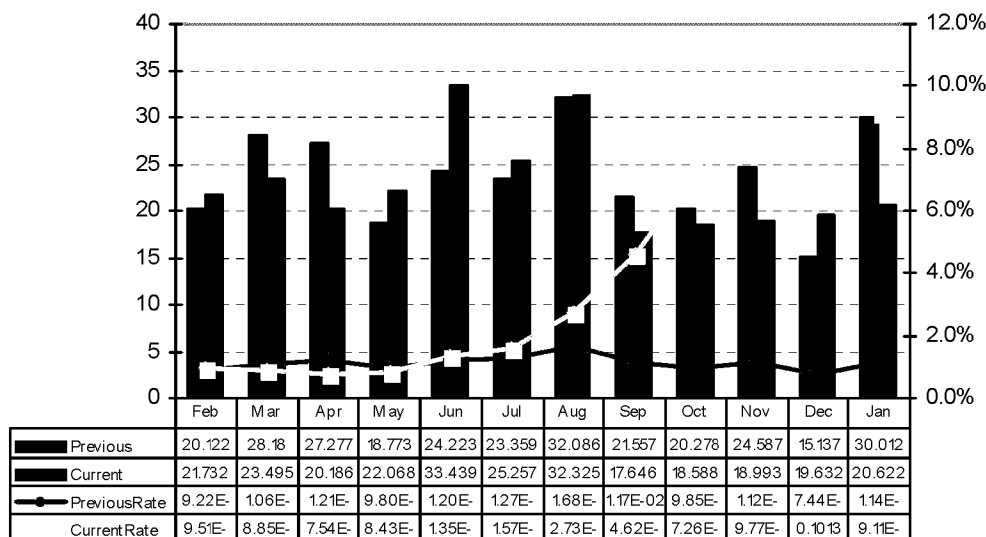


Aurora Originations - Conduit

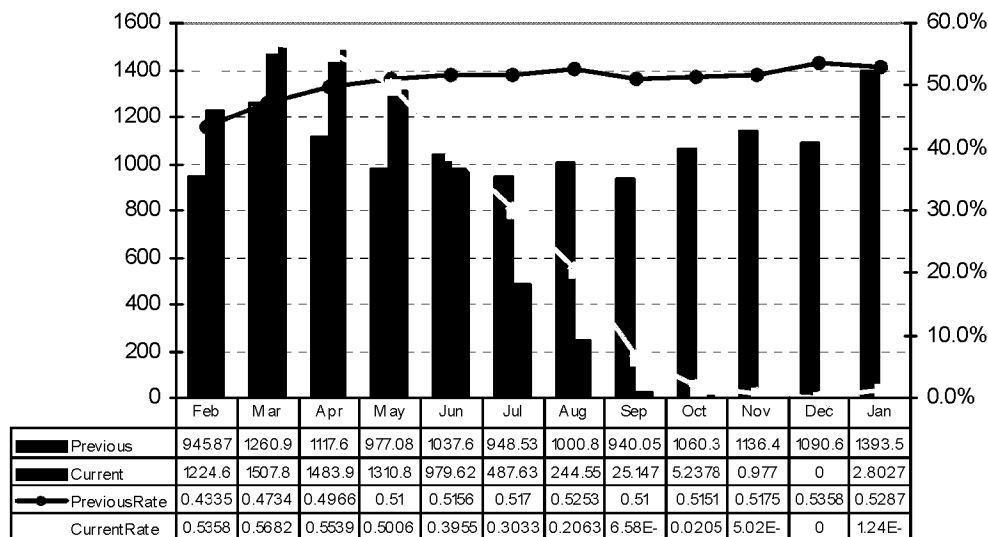
Original FICO < 620 - Conduit



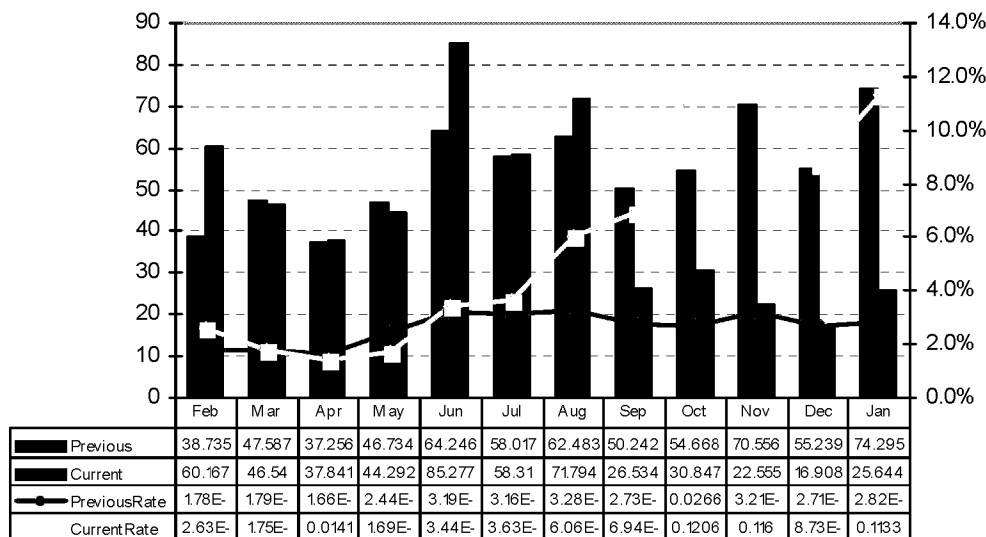
Original DTI > 50 - Conduit



Original CLTV > 95 - Conduit

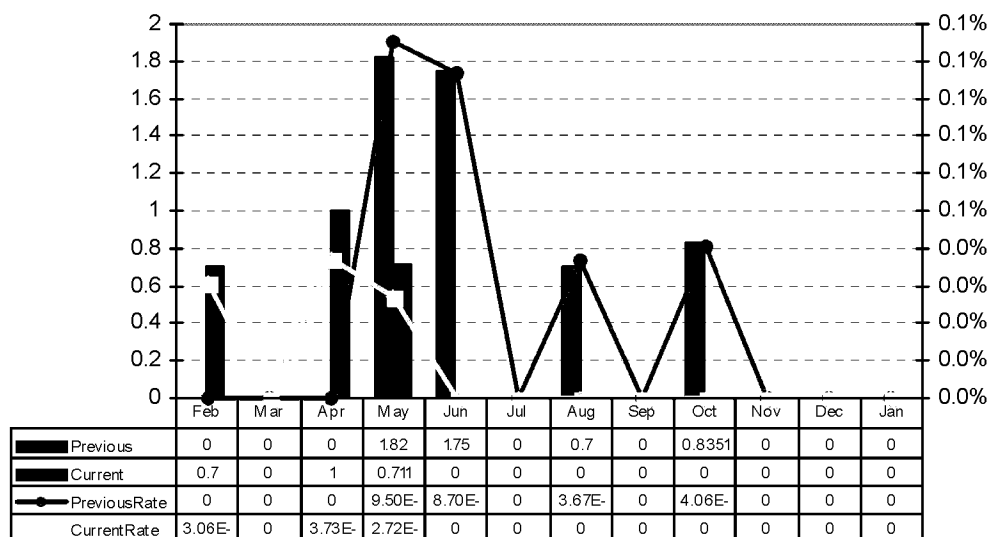


Original with Amounts >= 1MMM - Conduit

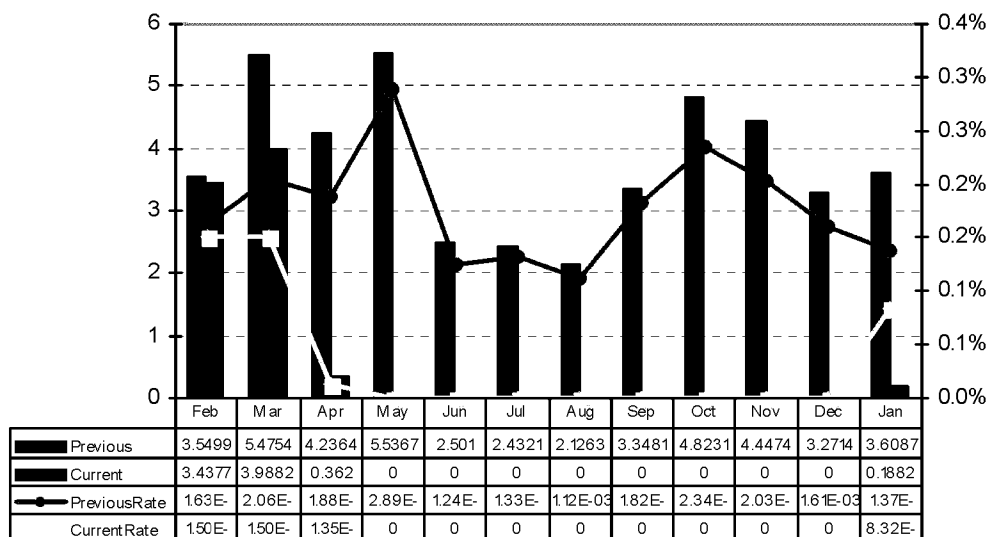


Aurora Originations - Conduit

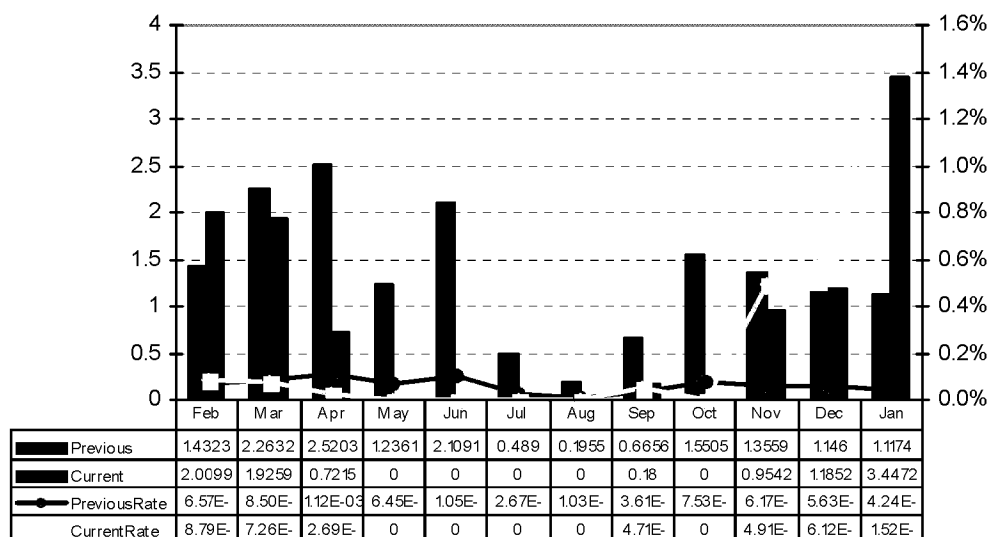
Original FICO < 620 and Amount > 650K - Conduit



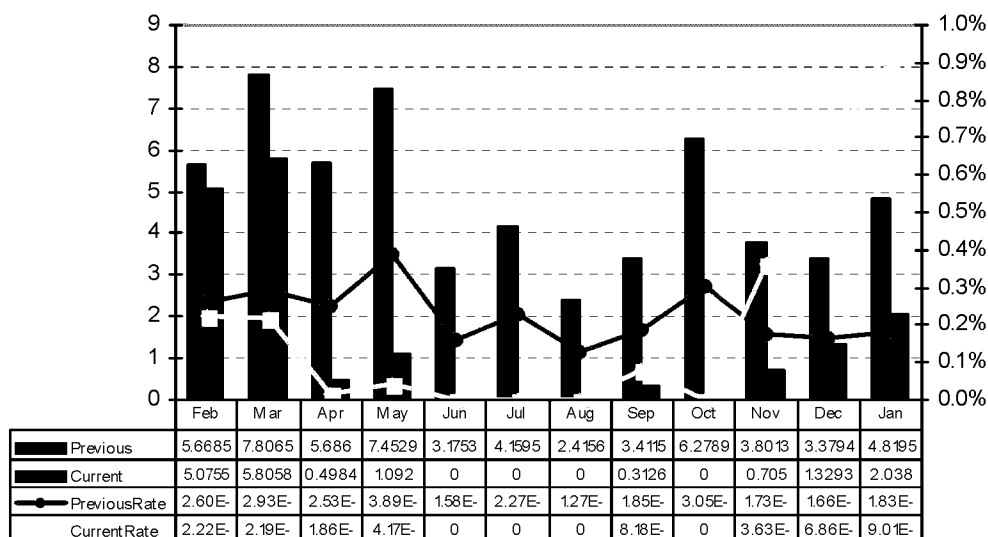
Original FICO < 620 and CLTV > 95 - Conduit



Original FICO < 620 and DTI > 50 - Conduit

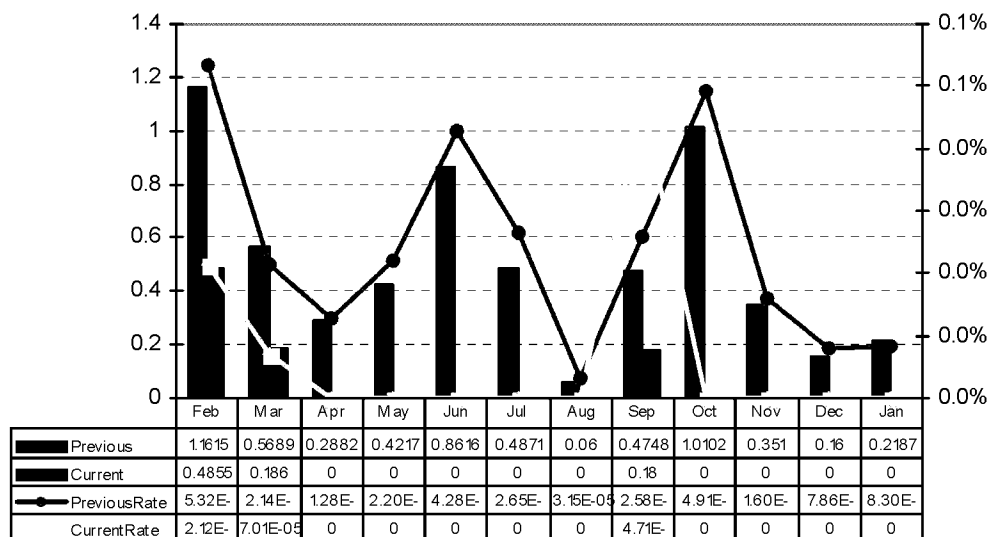


Original FICO < 620 and Purchase - Conduit

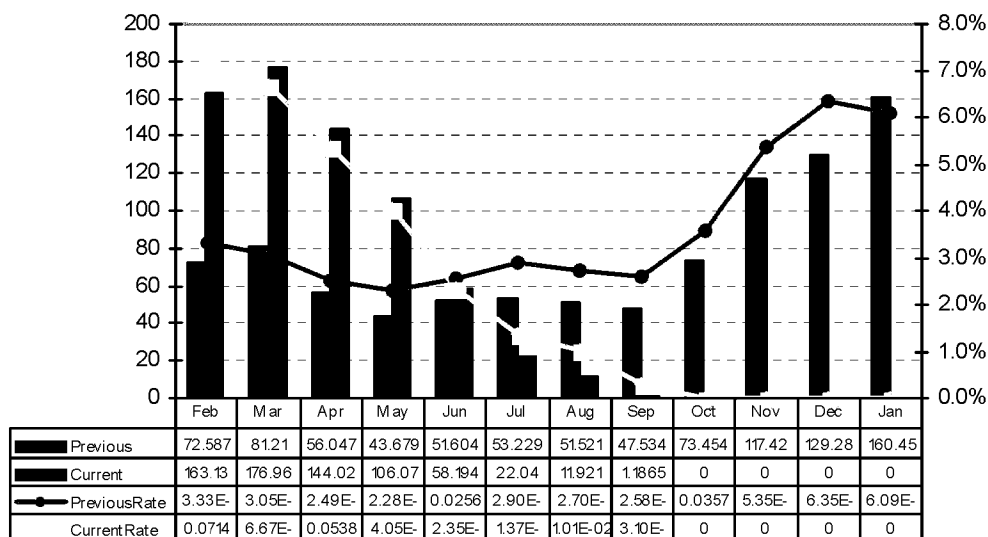


Aurora Originations - Conduit

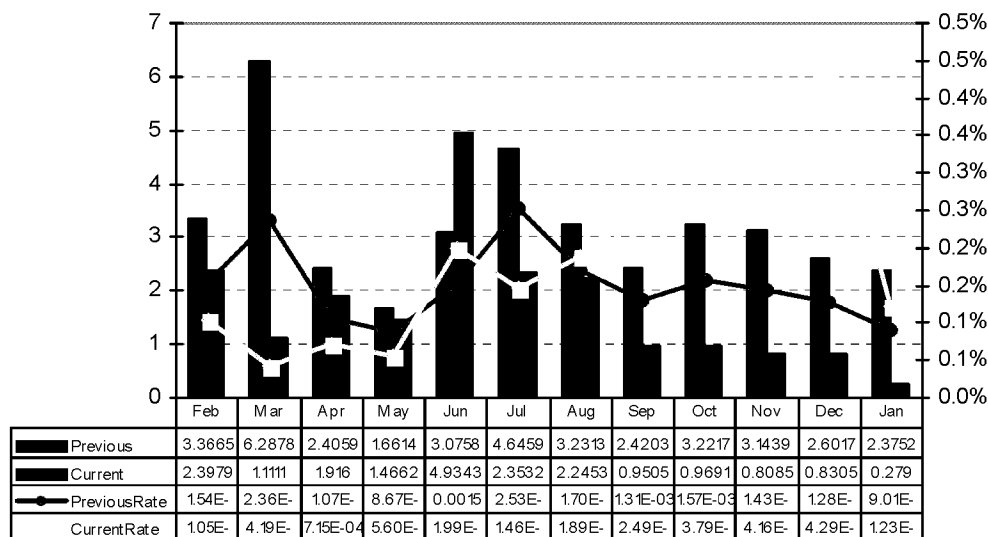
Original Non-Owner and FICO < 620 - Conduit



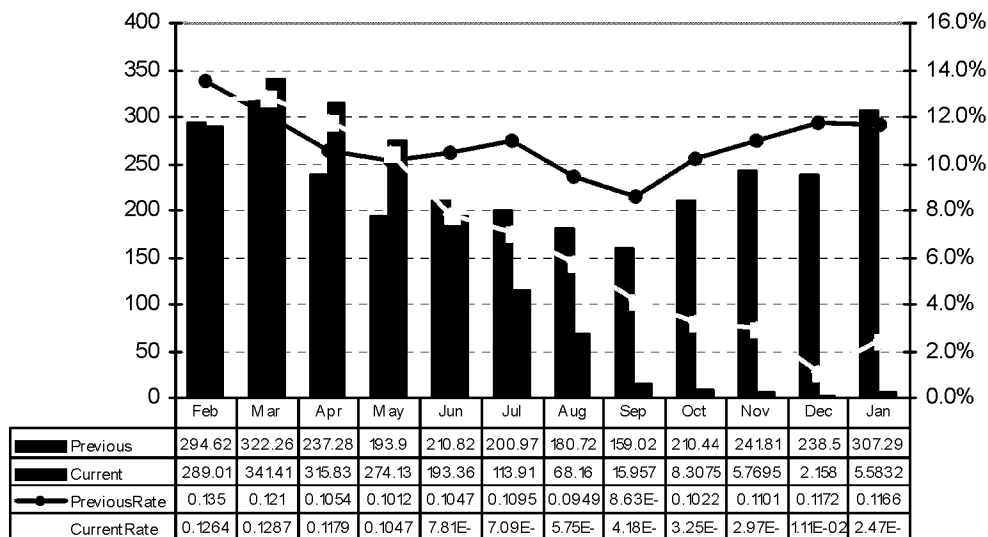
Original Non-Owner and CLTV > 95 - Conduit



Original Non-Owner and DTI > 50 - Conduit

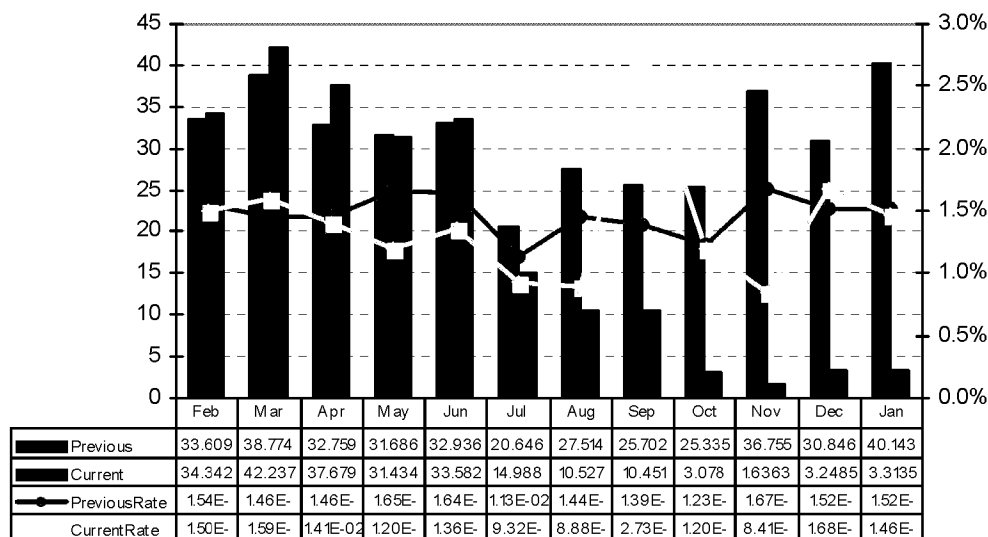


Original Non-Owner and Purchase - Conduit

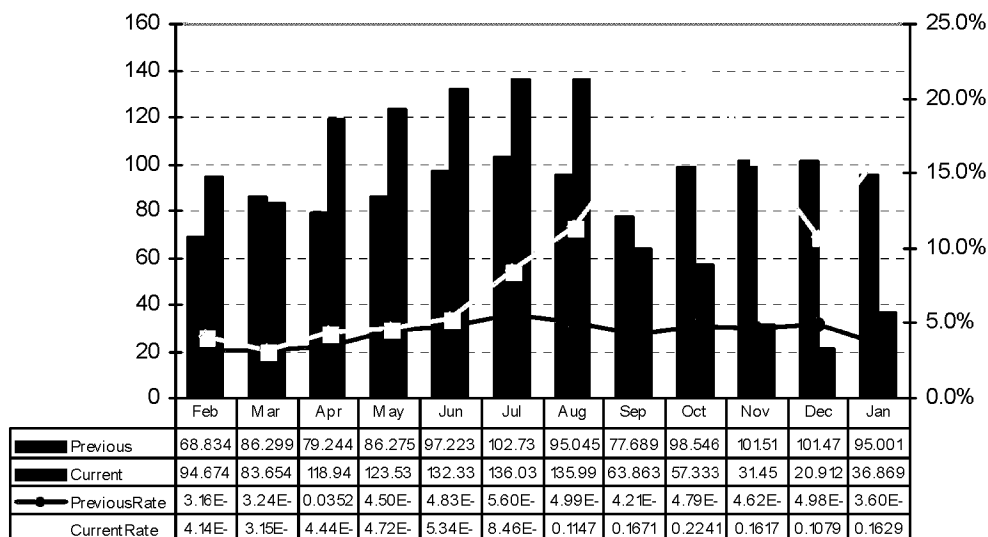


Aurora Originations - Conduit

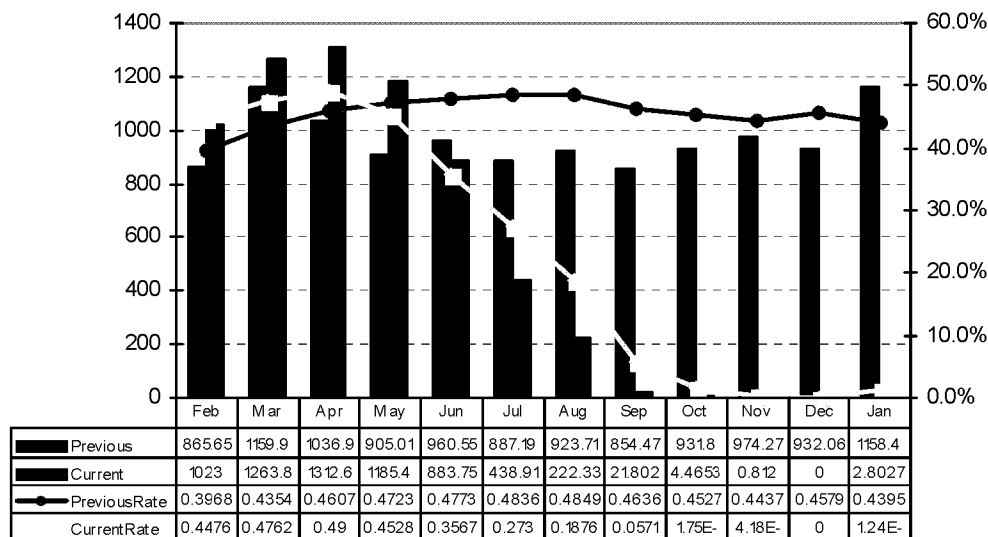
Original Non-Owner and Amount > 500K - Conduit



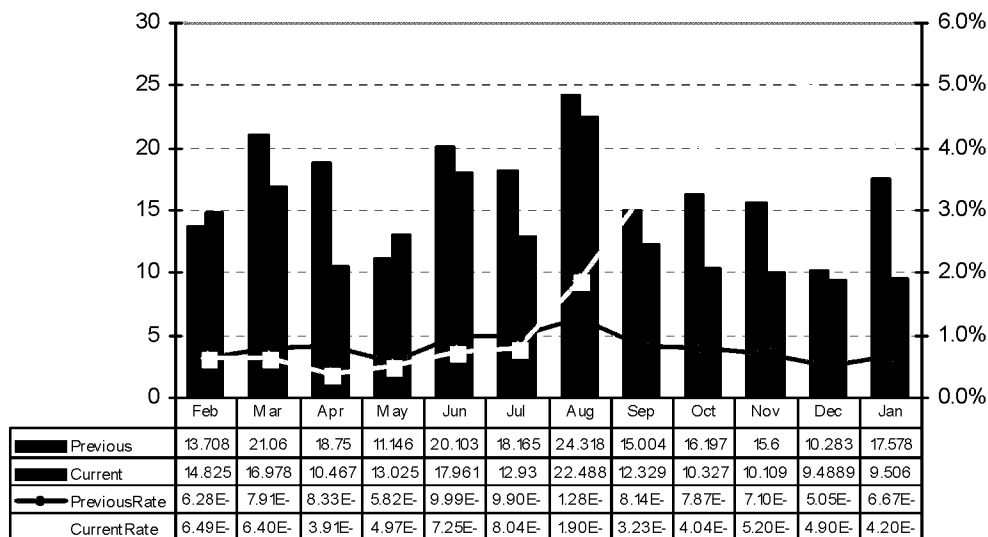
Original Purchase and Amount > 650K - Conduit



Original Purchase and CLTV > 95 - Conduit



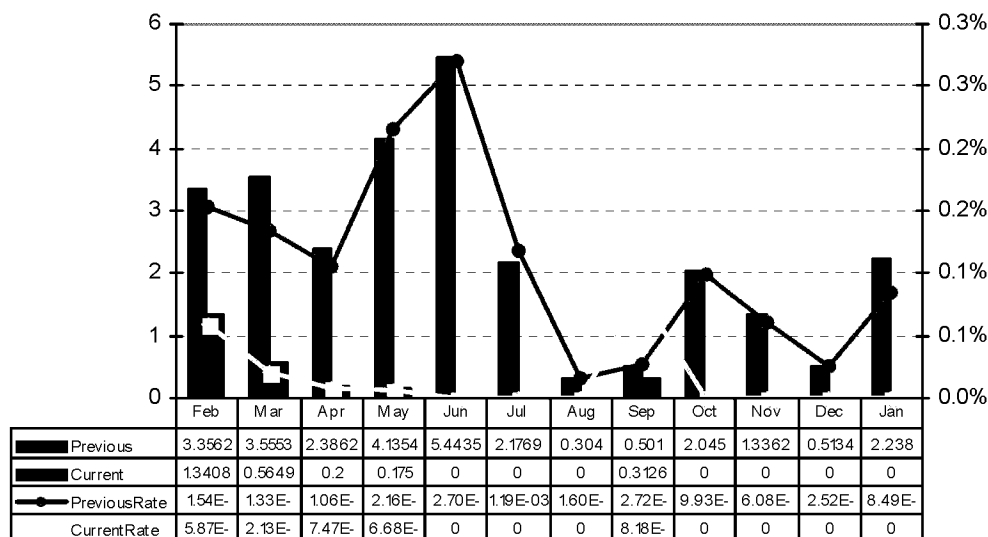
Original Purchase and DTI > 50 - Conduit



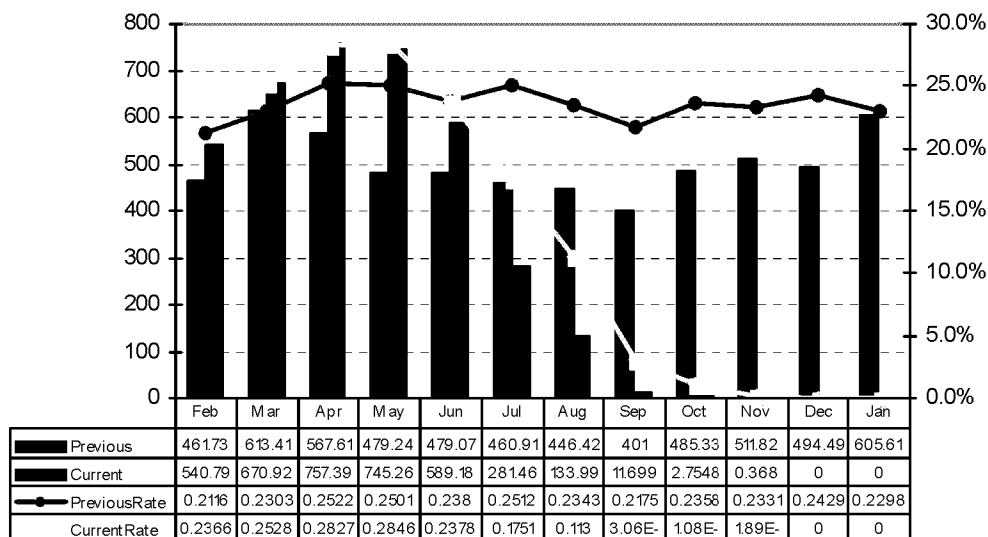
Aurora Originations - Conduit

Aurora Risk Review

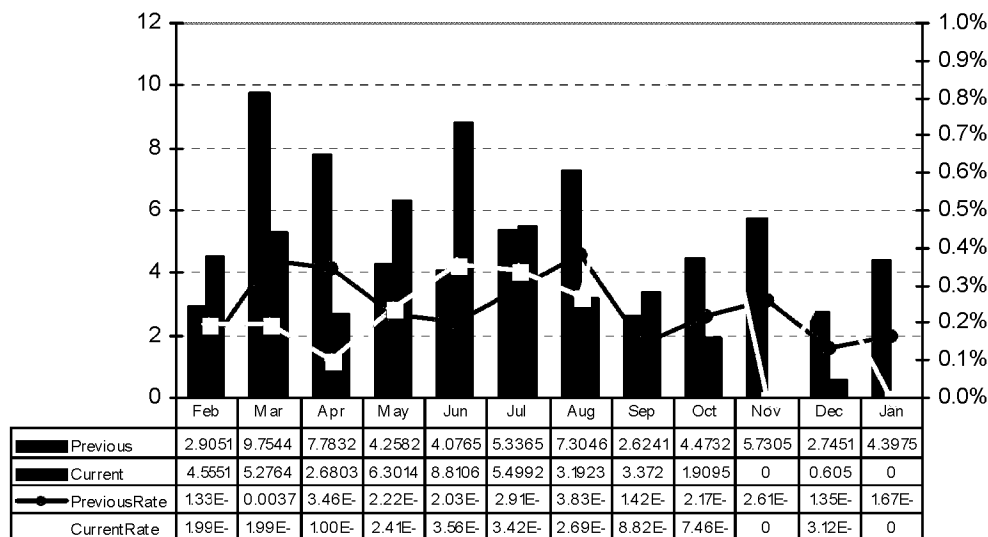
Original Stated Doc and FICO < 620 - Conduit



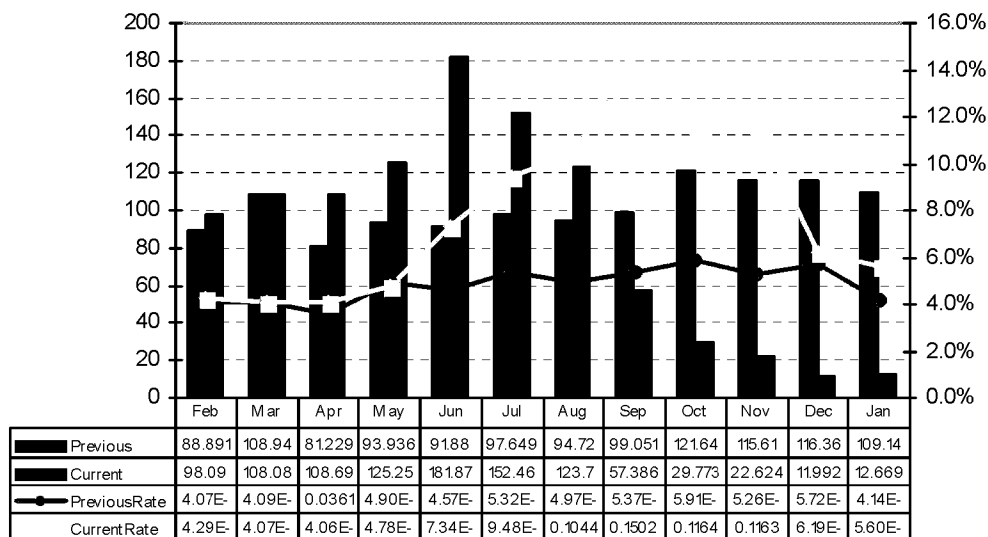
Original Stated Doc and CLTV > 95 - Conduit



Original Stated Doc and DTI > 50 - Conduit

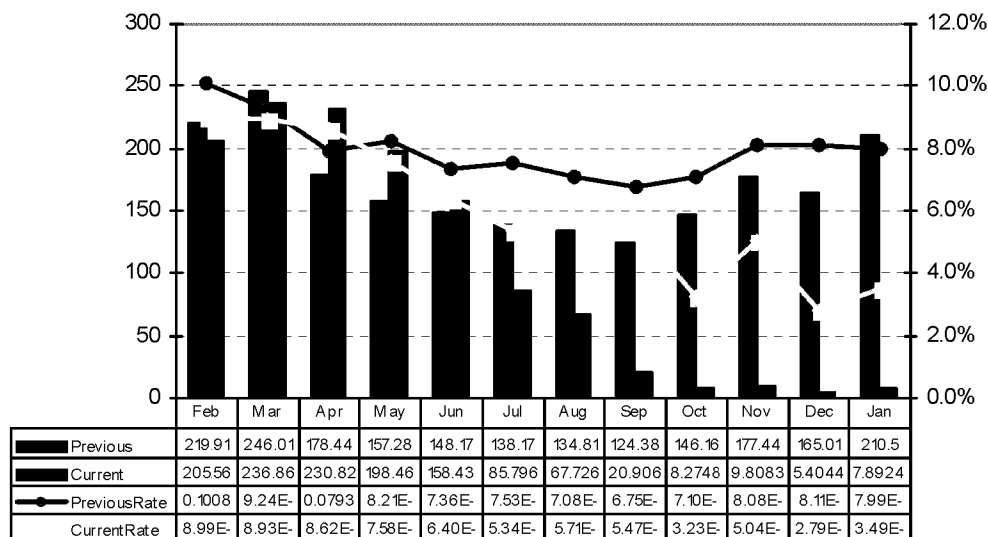


Original Stated Doc and Amount > 650K - Conduit

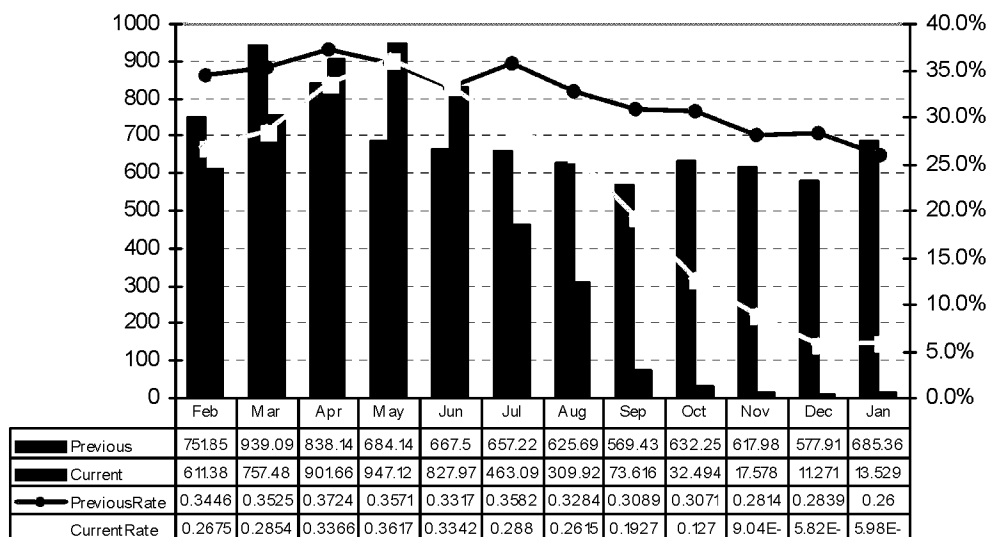


Aurora Originations - Conduit

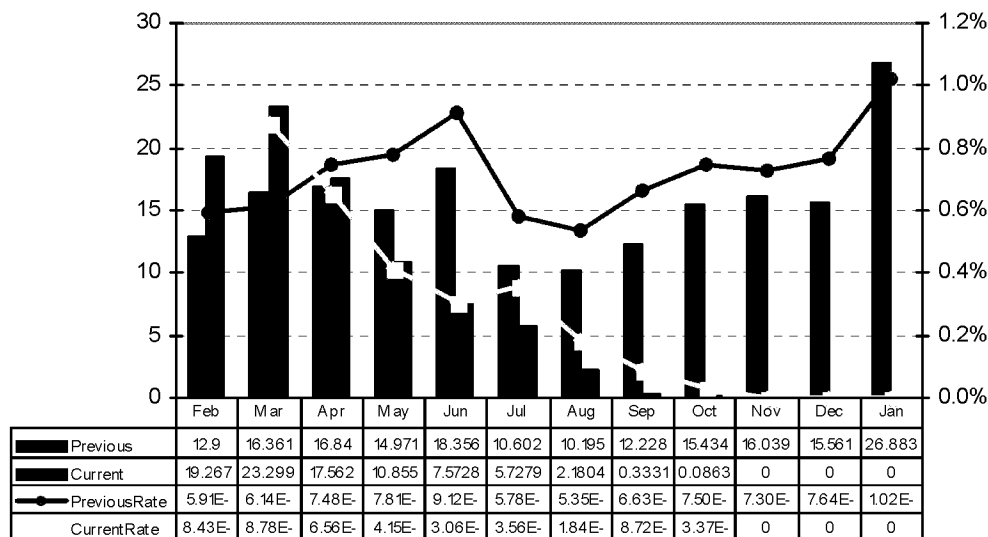
Original Stated Doc and Non-Owner - Conduit



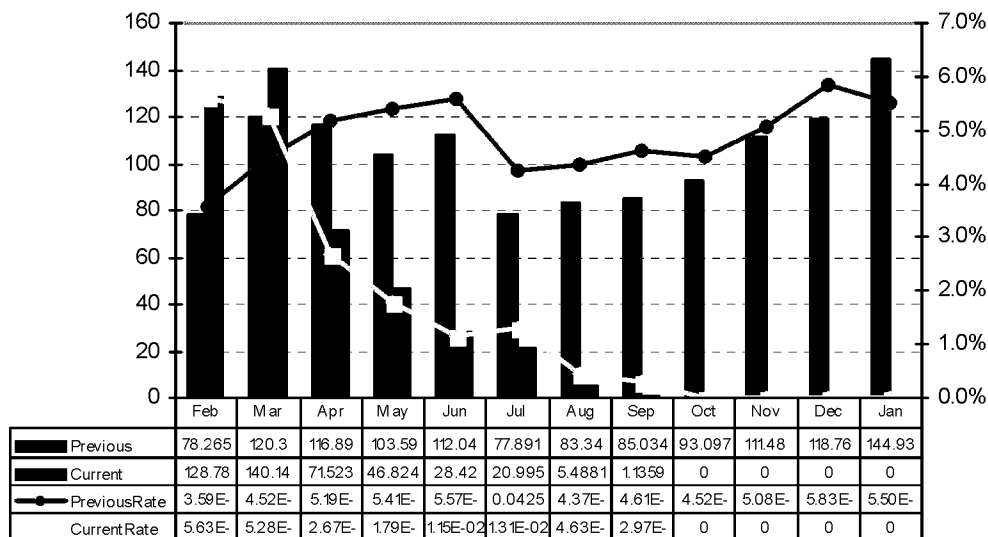
Original Stated Doc and Purchase - Conduit



Original Stated-States Doc and Non-Owner - Conduit



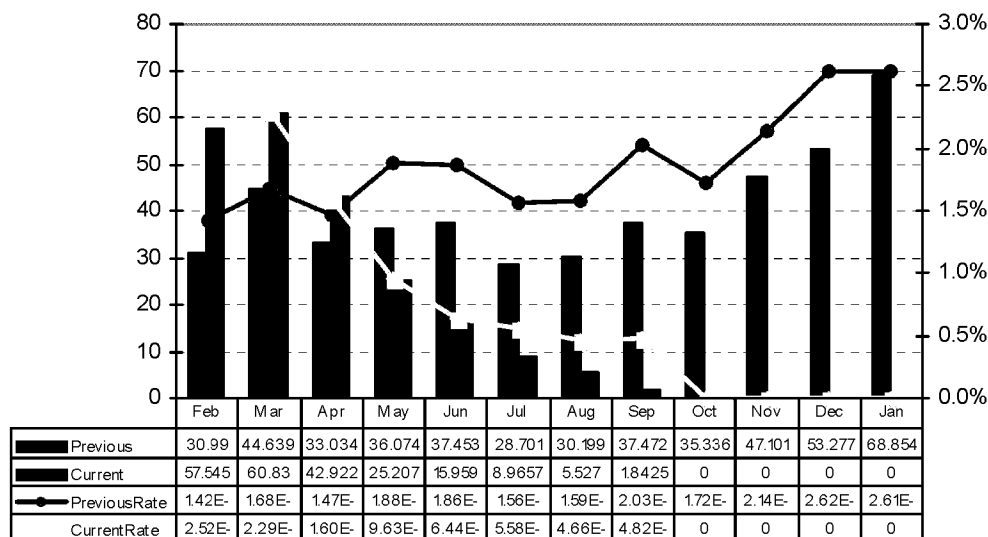
Original Stated-States Doc and Purchase - Conduit



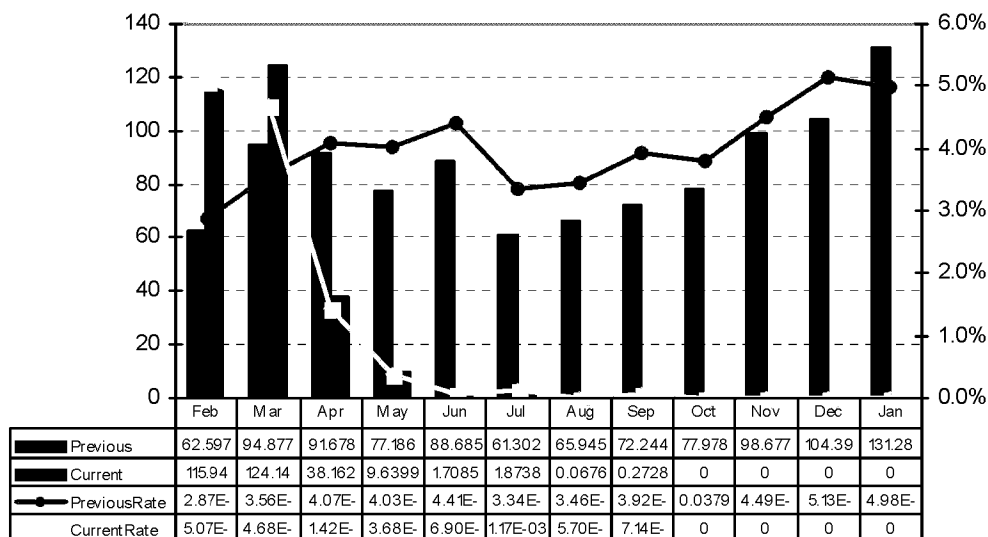
Aurora Originations - Conduit

Aurora Risk Review

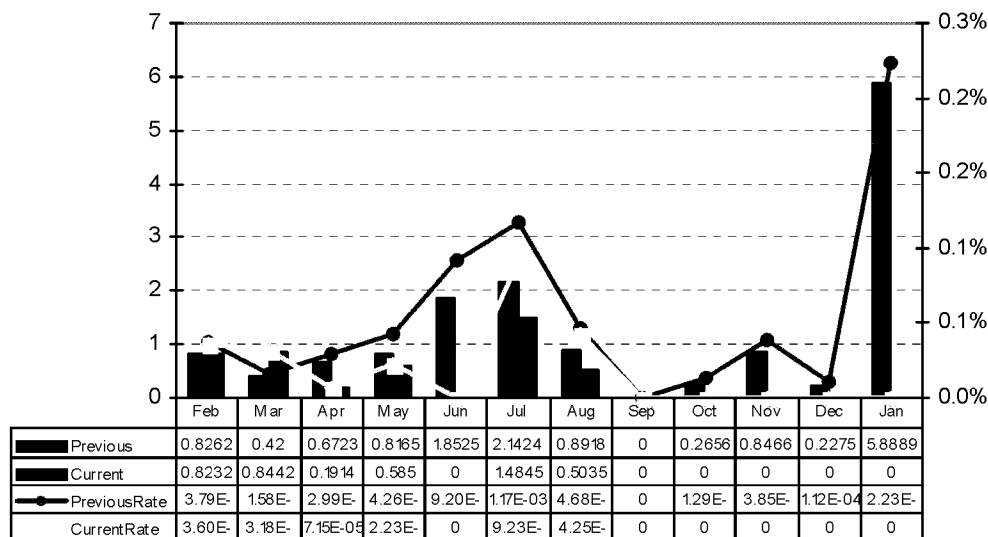
Original Stated-States Doc and FICO < 660 - Conduit



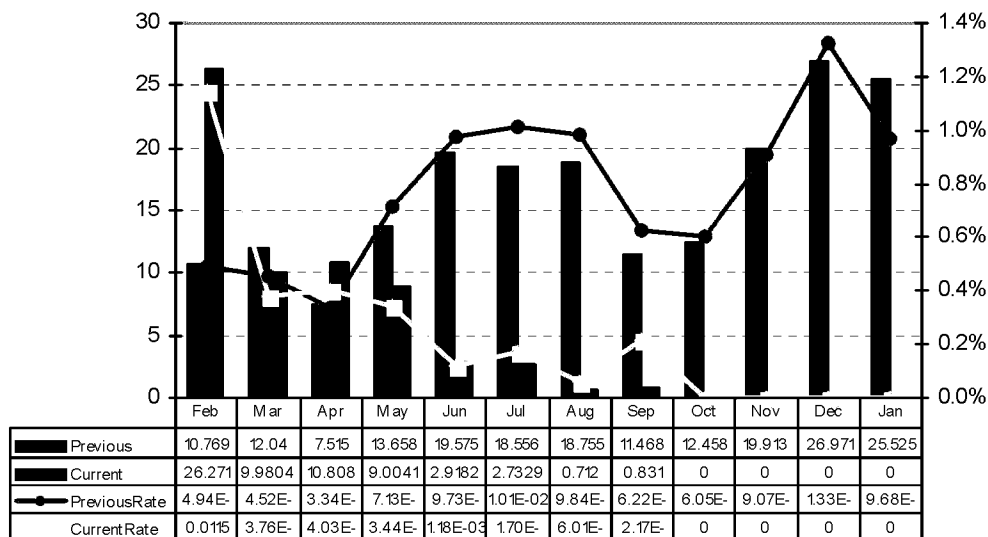
Original Stated-States Doc and CLTV > 95 - Conduit



Original Stated-States Doc and DTI > 50 - Conduit

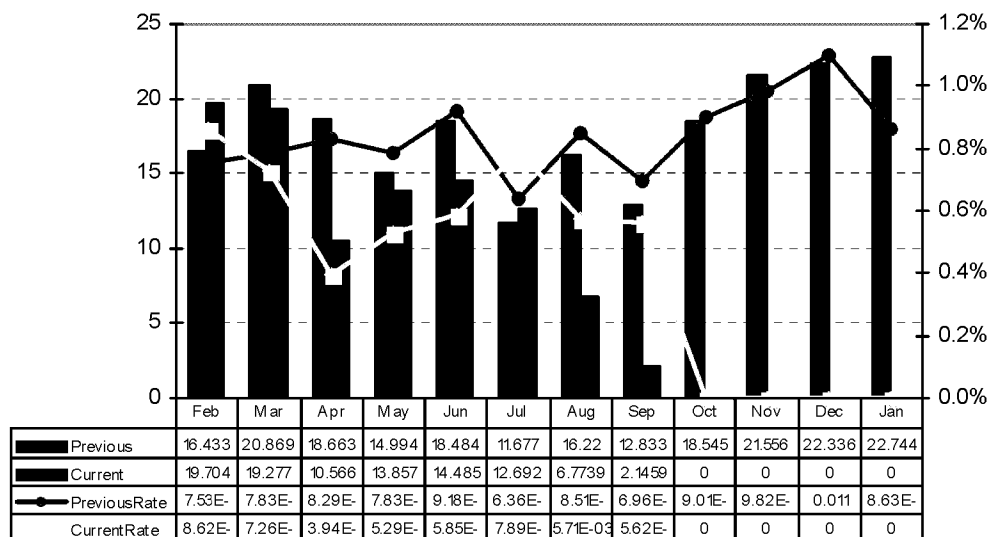


Original Stated-States Doc and Amount > 650K - Conduit

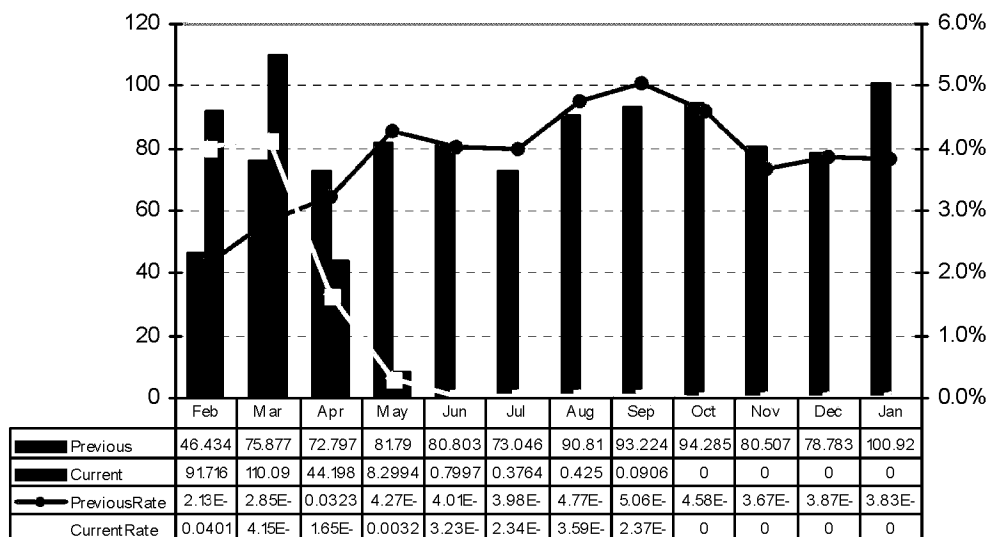


Aurora Originations - Conduit

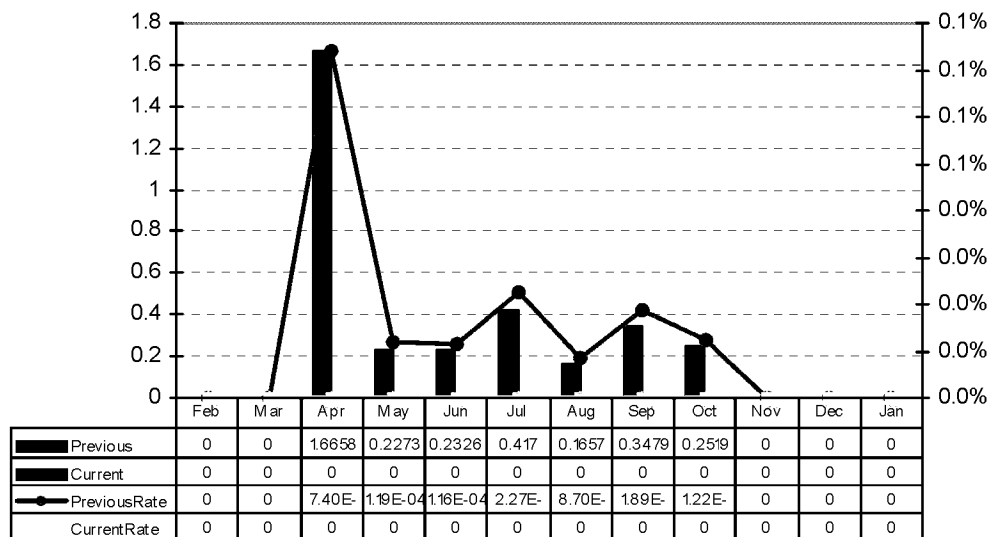
Original No Doc Doc and FICO < 640 - Conduit



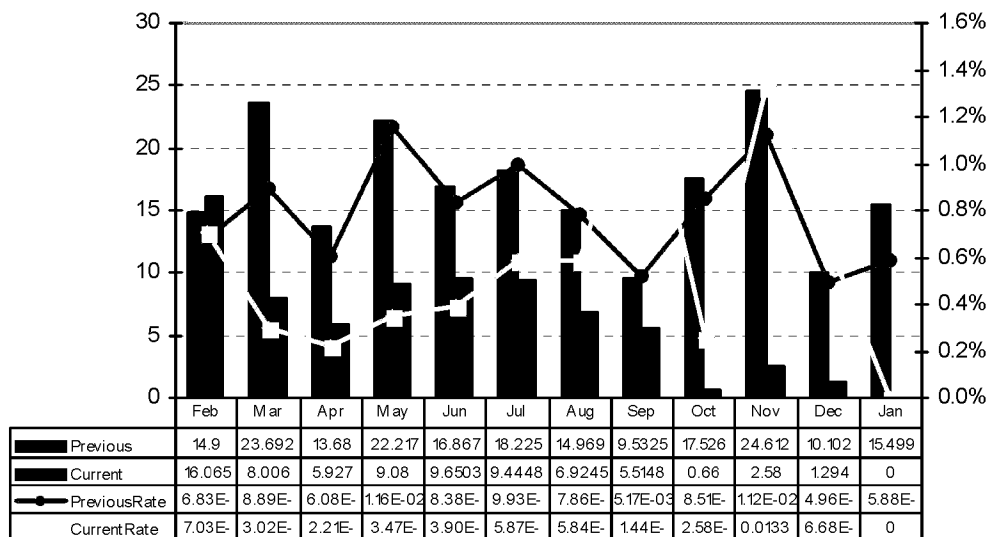
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Original No Doc Doc and DTI > 50 - Conduit

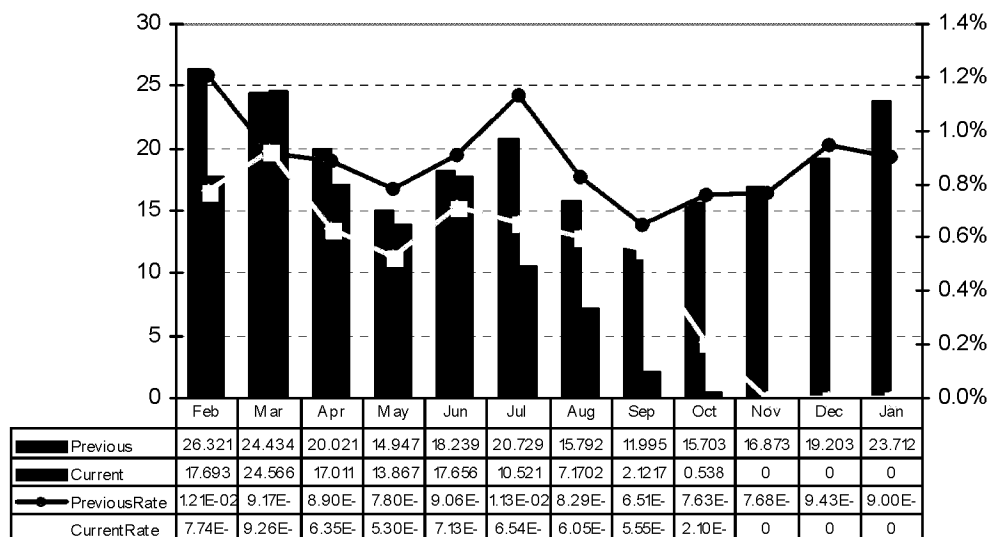


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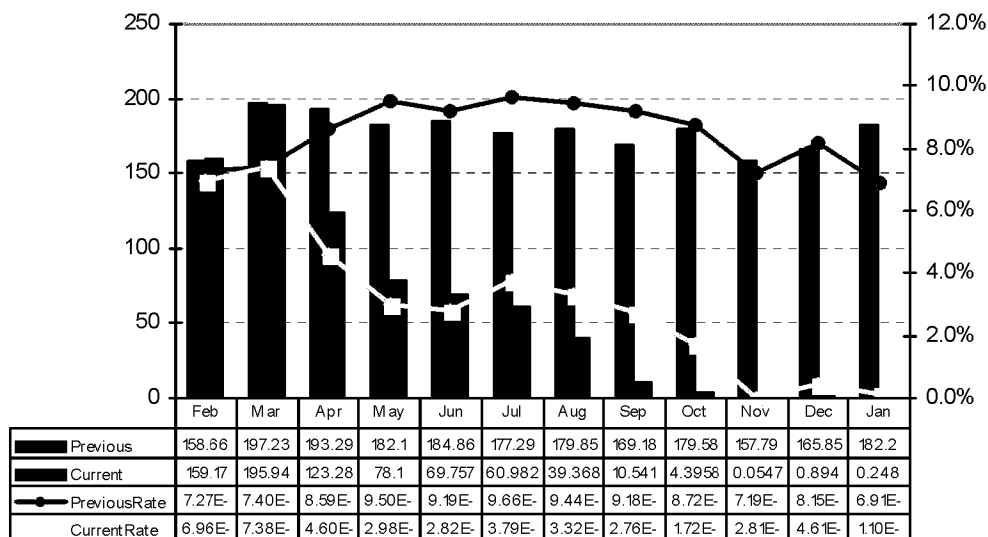


Aurora Originations - Conduit

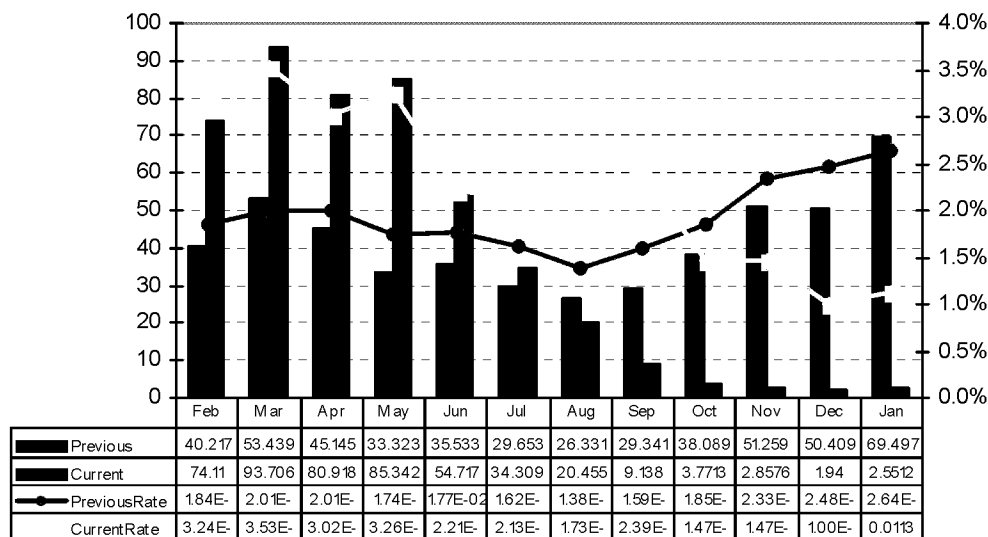
Original No Doc Doc and Non-Owner - Conduit



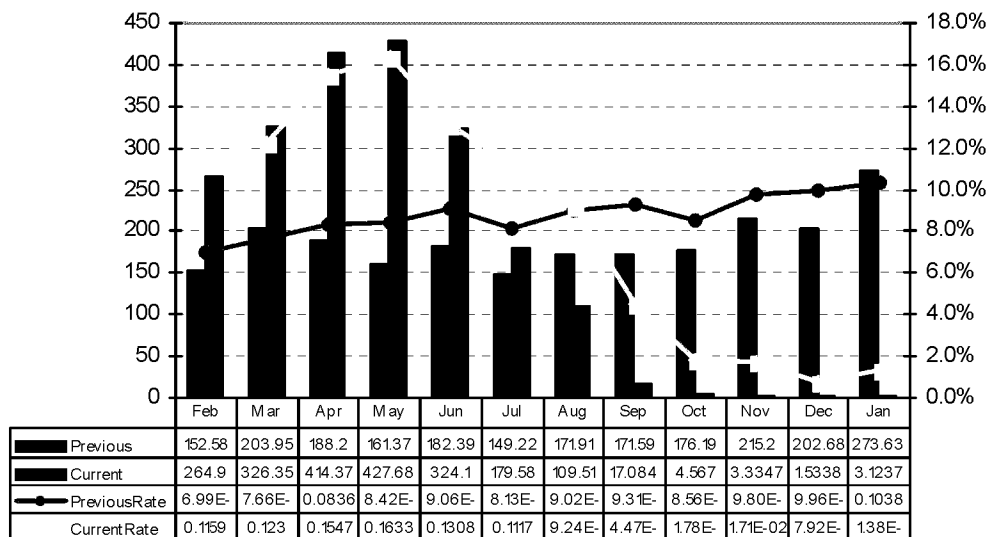
Original No Doc Doc and Purchase - Conduit



Original No Ratio Doc and Non-Owner - Conduit



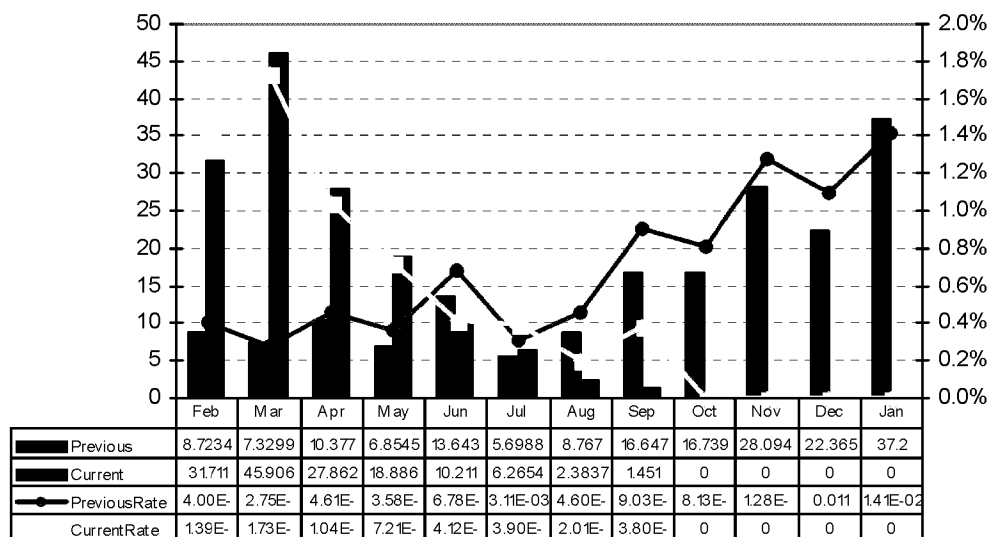
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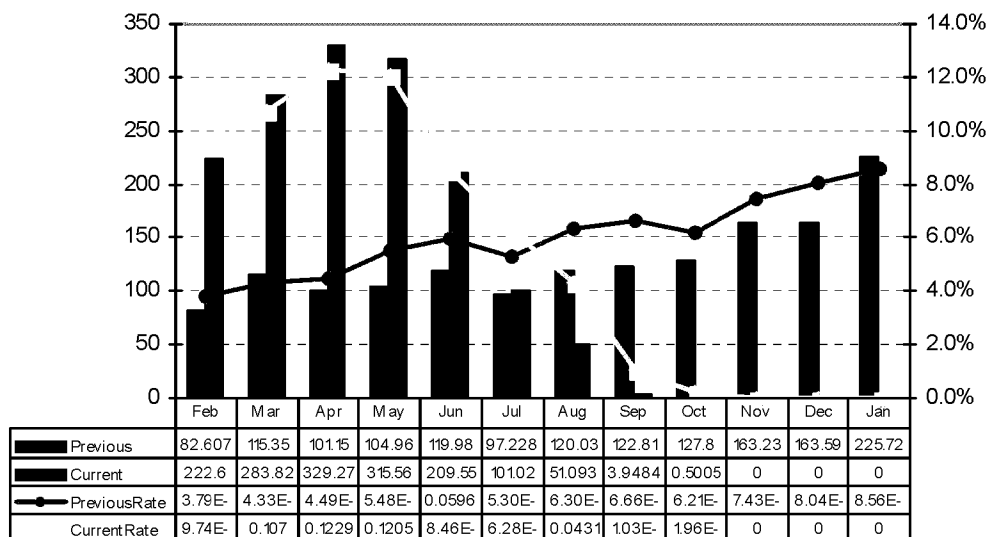
Aurora Originations - Conduit

Aurora Risk Review

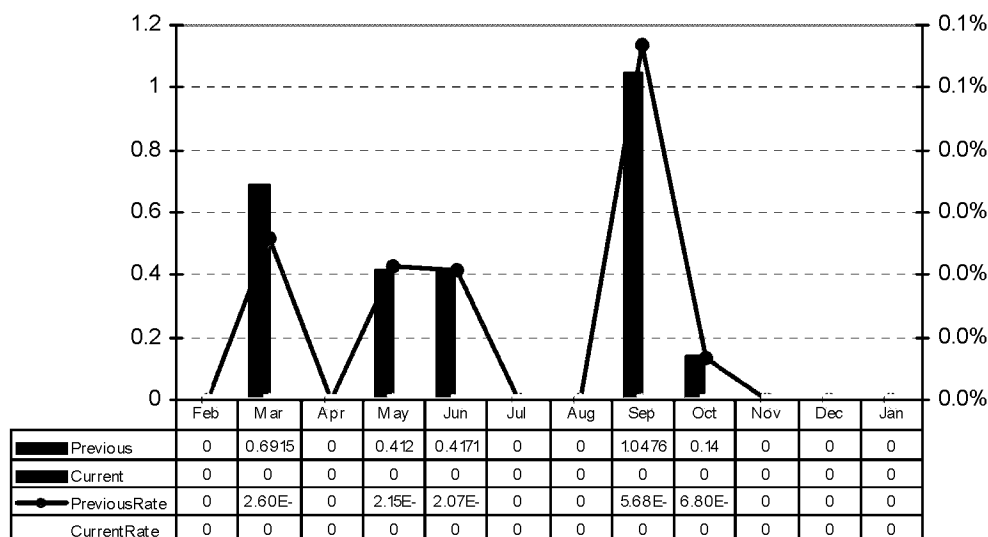
Original No Ratio Doc and FICO < 640 - Conduit



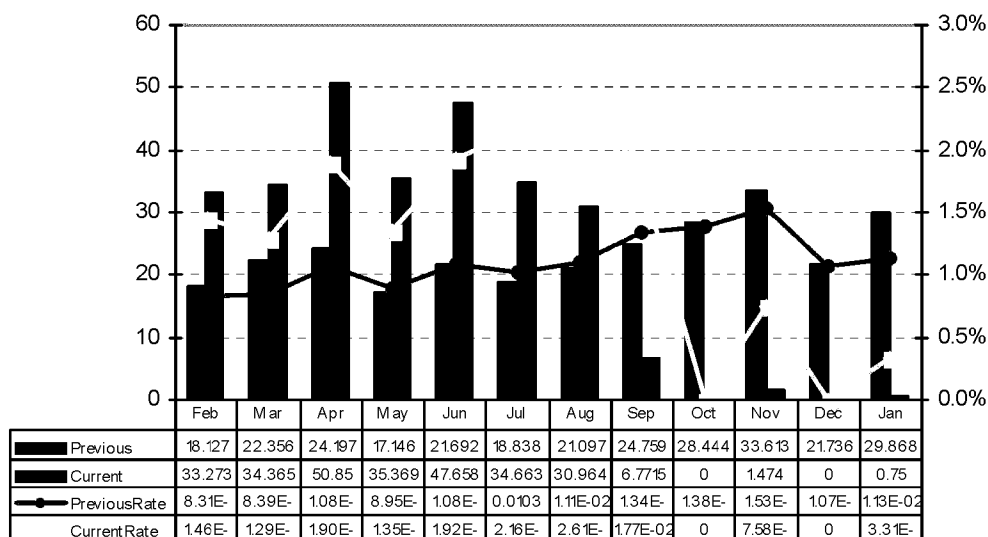
Original No Ratio Doc and CLTV > 95 - Conduit



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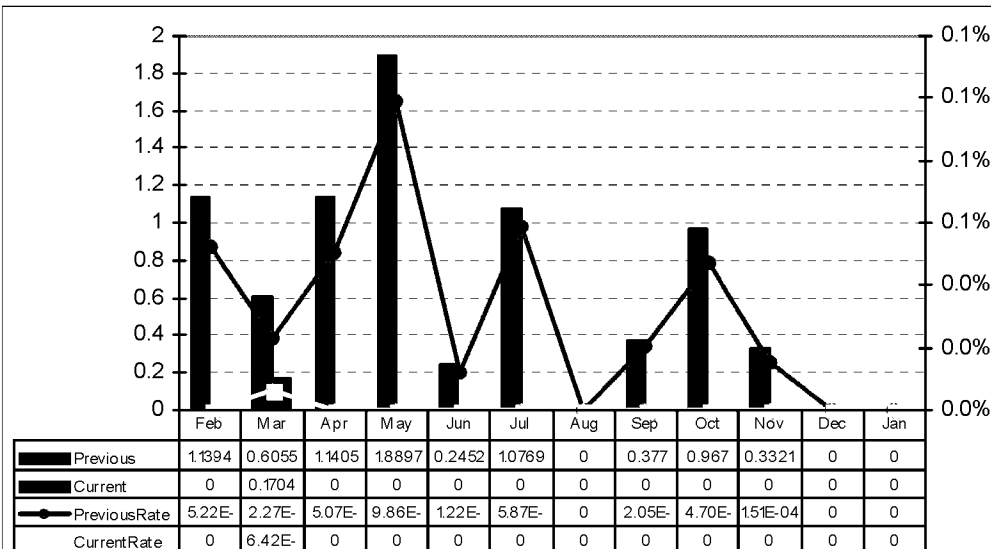


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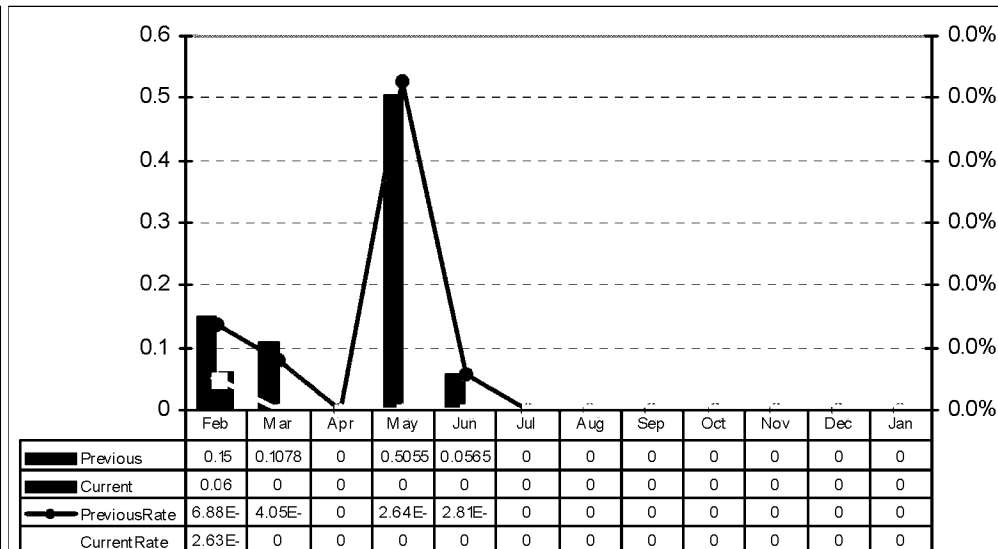


Aurora Originations - Conduit

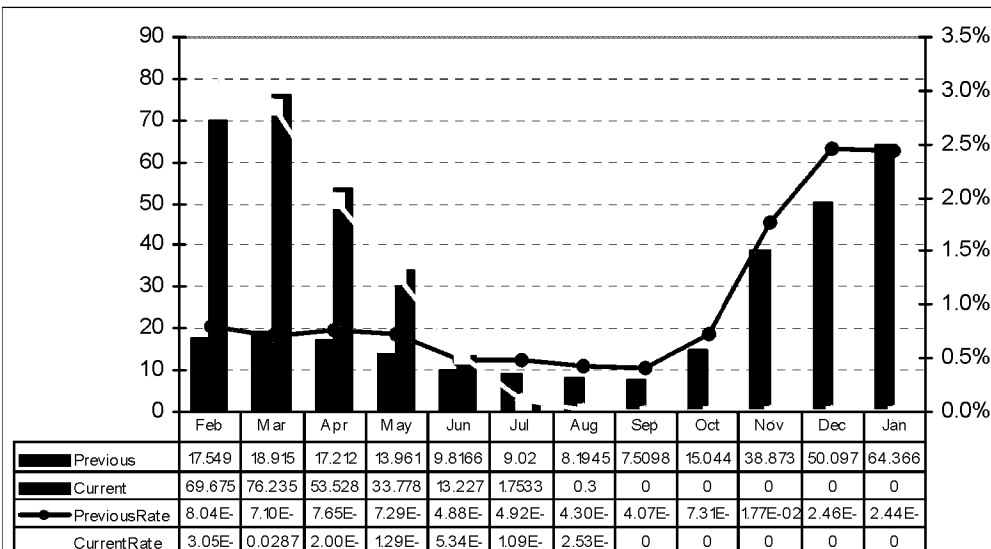
Original Stated, FICO <620 and CLTV > 95 - Conduit



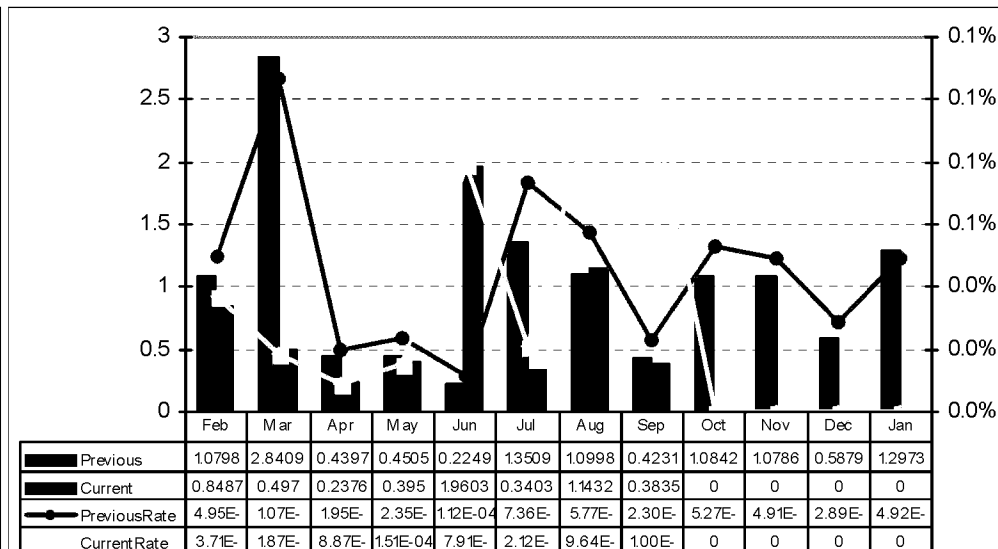
Original Stated, FICO <620 and DTI > 50 - Conduit



Original Stated, Non Owner and CLTV > 95 - Conduit

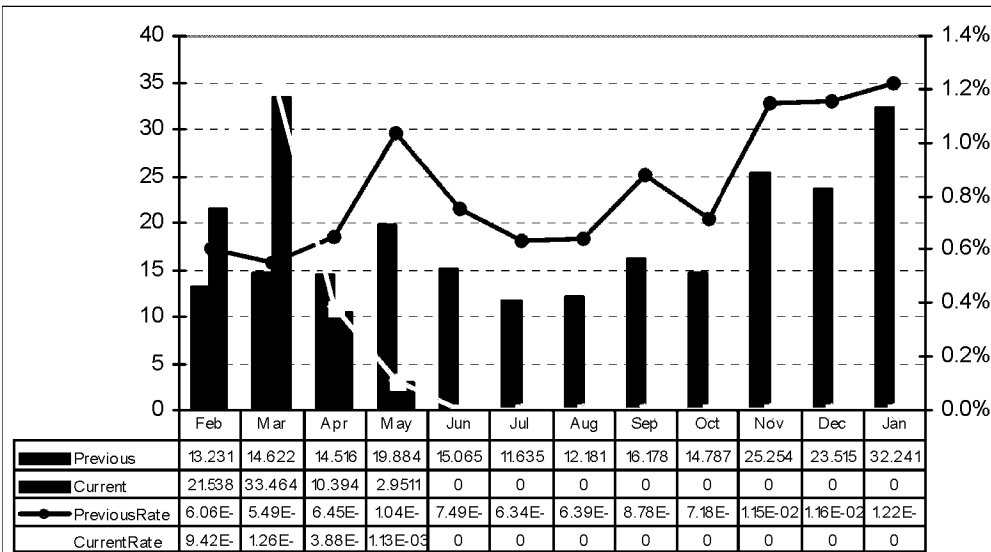


Original Stated, Non Owner and DTI > 50 - Conduit

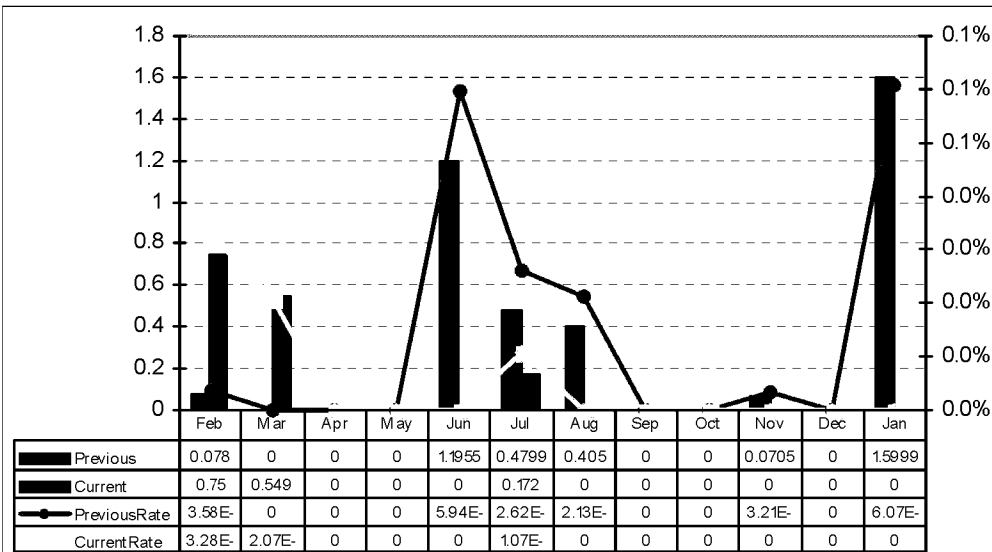


Aurora Originations - Conduit

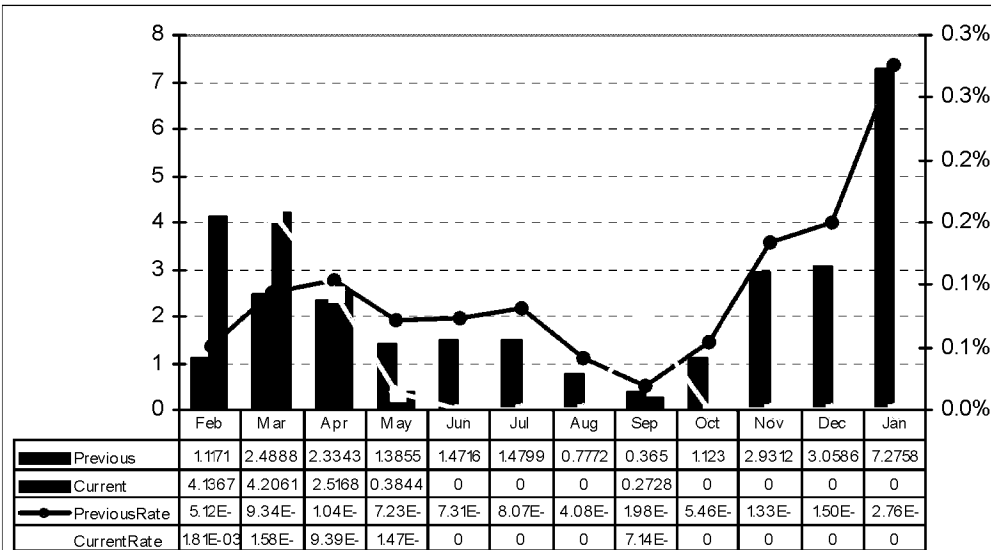
Original Stated-Statement, FICO <660 and CLTV > 95 - Conduit



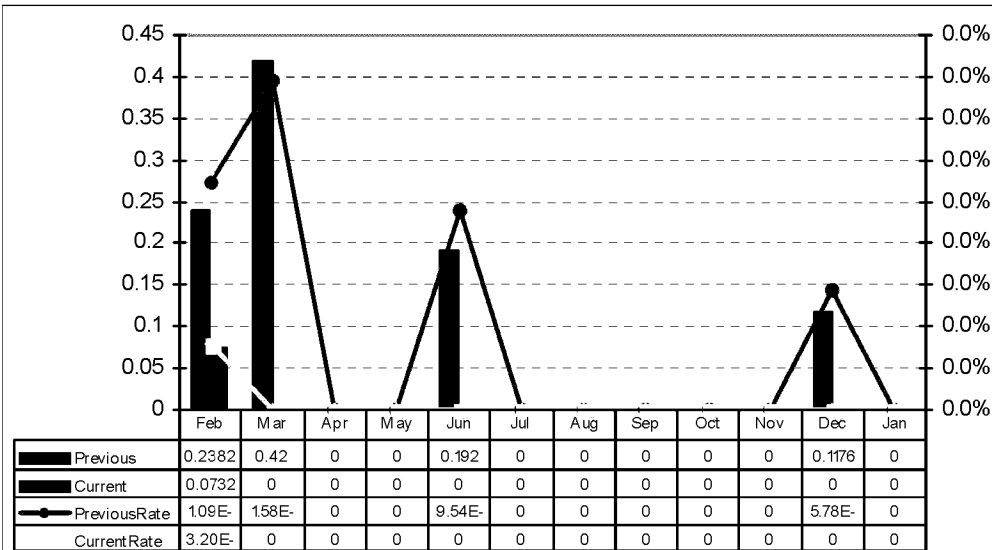
Original Stated-Statement, FICO <660 and DTI > 50 - Conduit



Original Stated-Statement, Non Owner and CLTV > 95 - Conduit

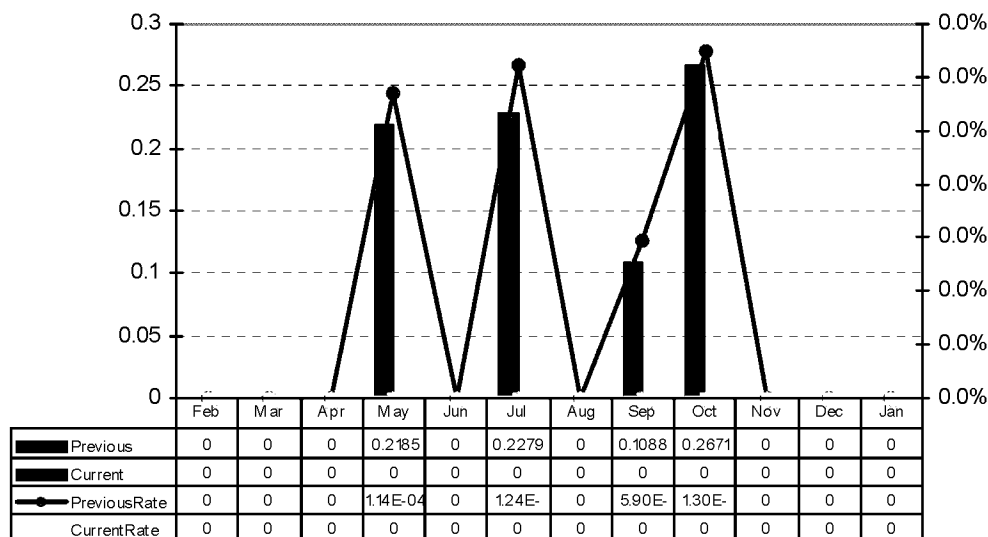


Original Stated-Statement, Non Owner and DTI > 50 - Conduit

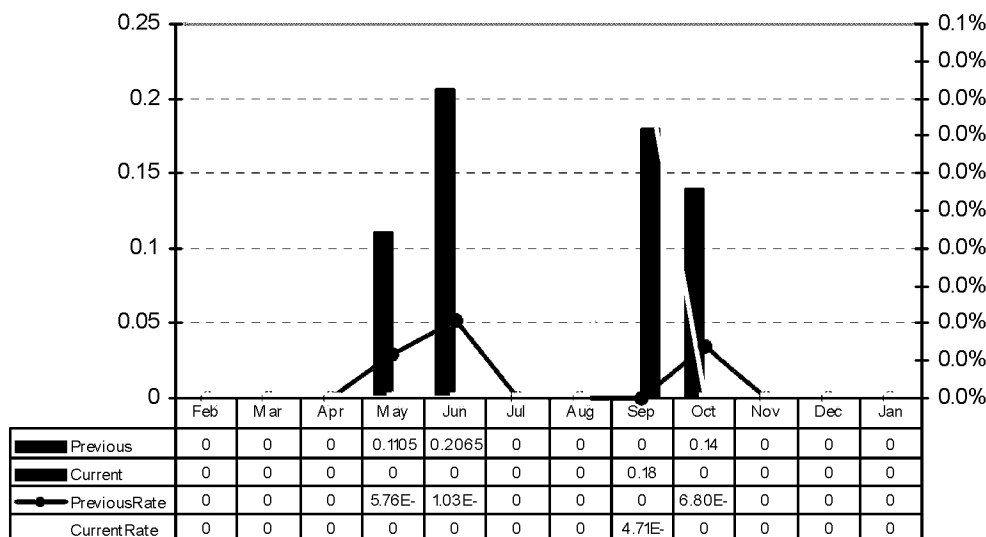


Aurora Originations - Conduit

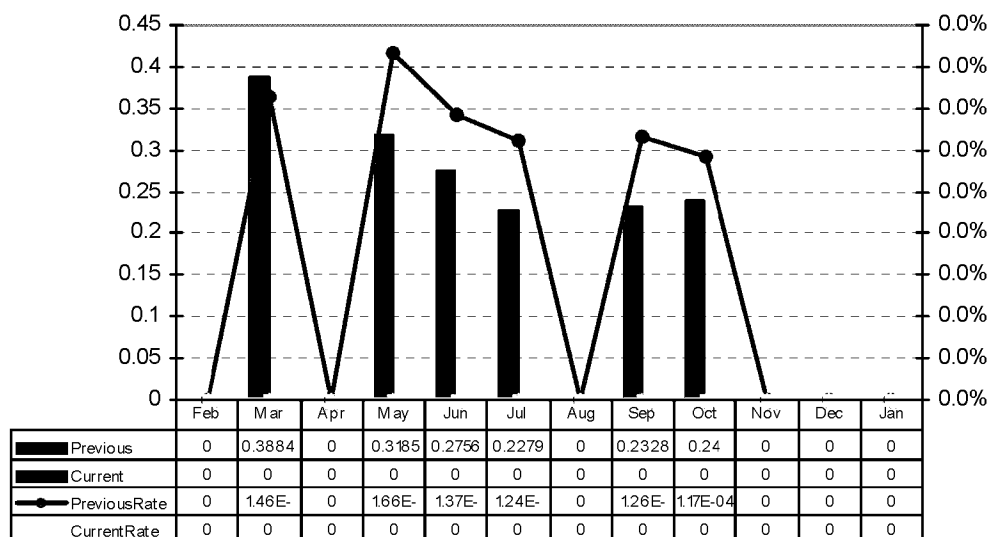
Original Non Owner, FICO <620 and CLTV > 95 - Conduit



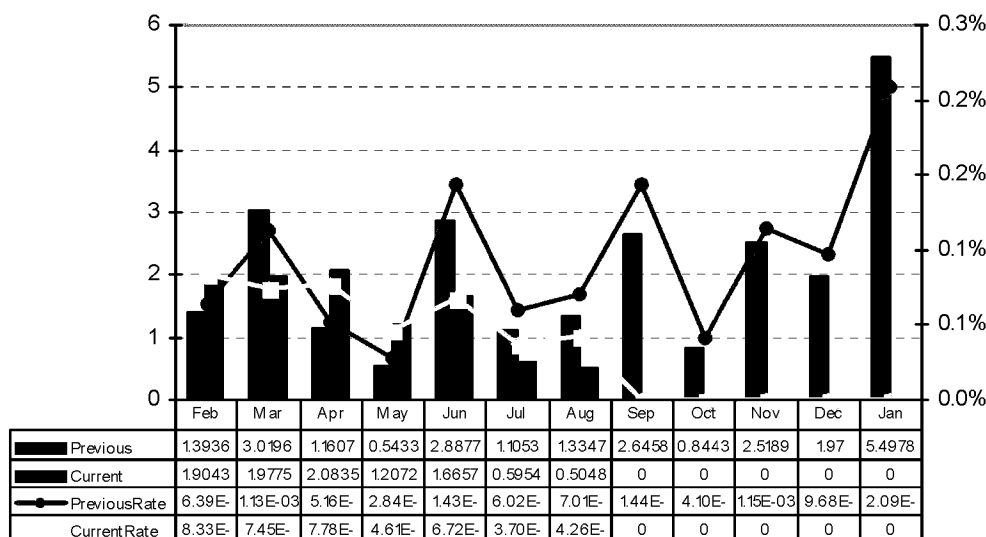
Original Non Owner, FICO <620 and DTI > 50 - Conduit



Original Stated, Non Owner and FICO < 620 - Conduit



Original Stated-Stated, Non Owner and FICO < 660 - Conduit

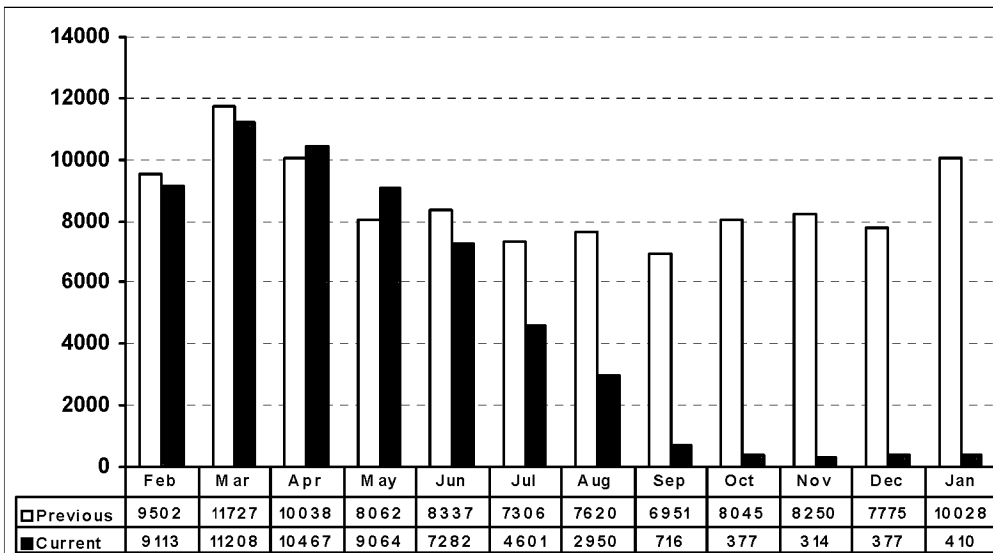


Aurora Originations - Delegated

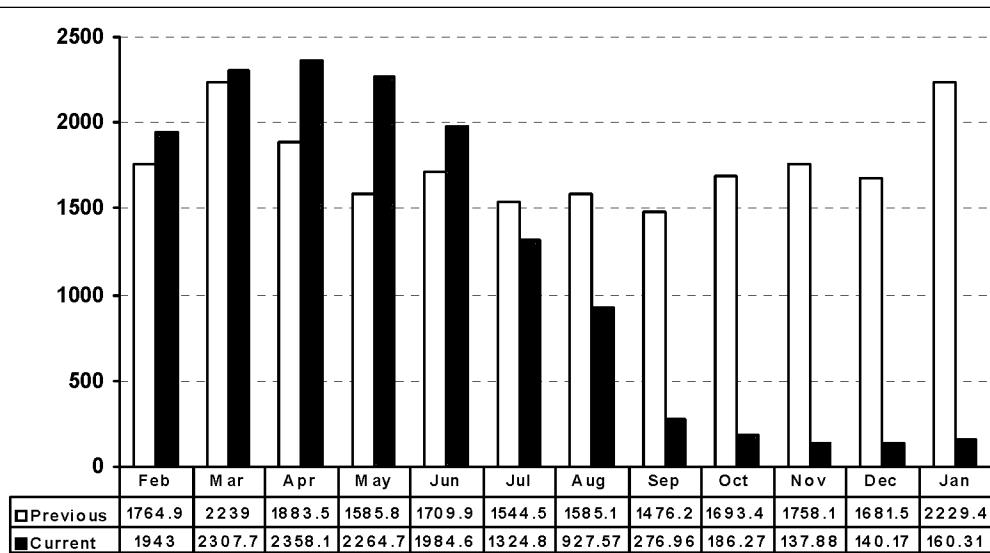
LEHMAN BROTHERS

Aurora Originations - Delegated

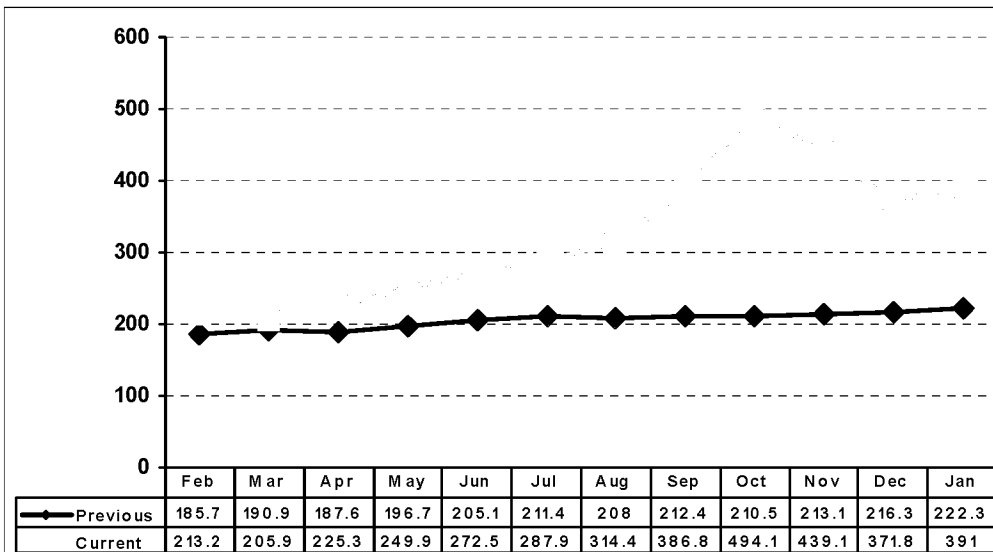
Original Units - Delegated



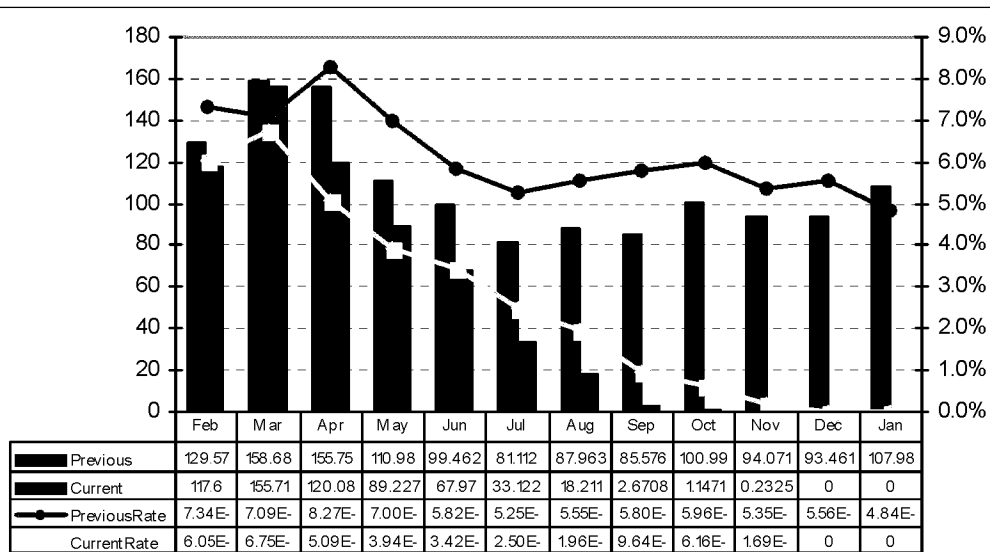
Original Balances - Delegated



Average Balances - Delegated



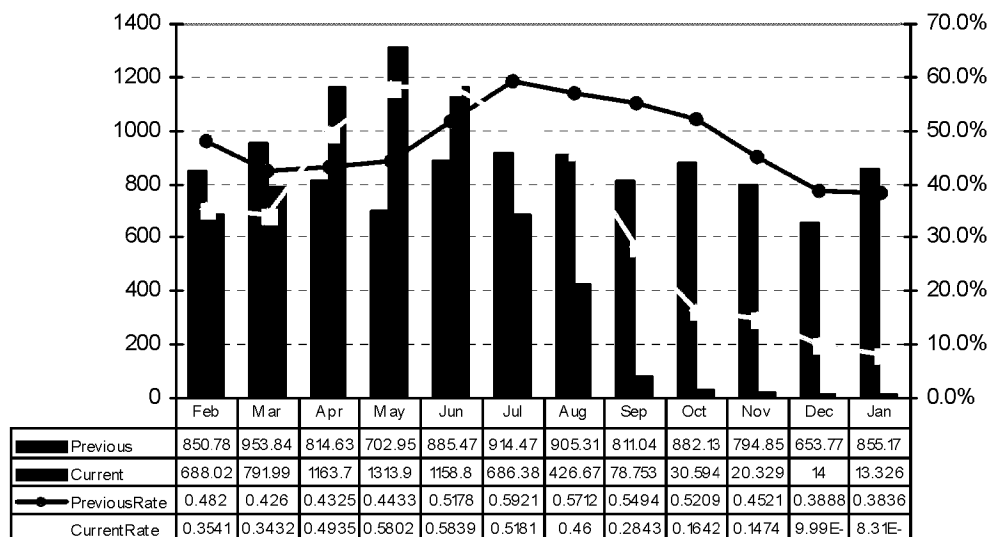
Original 2nd Liens - Delegated



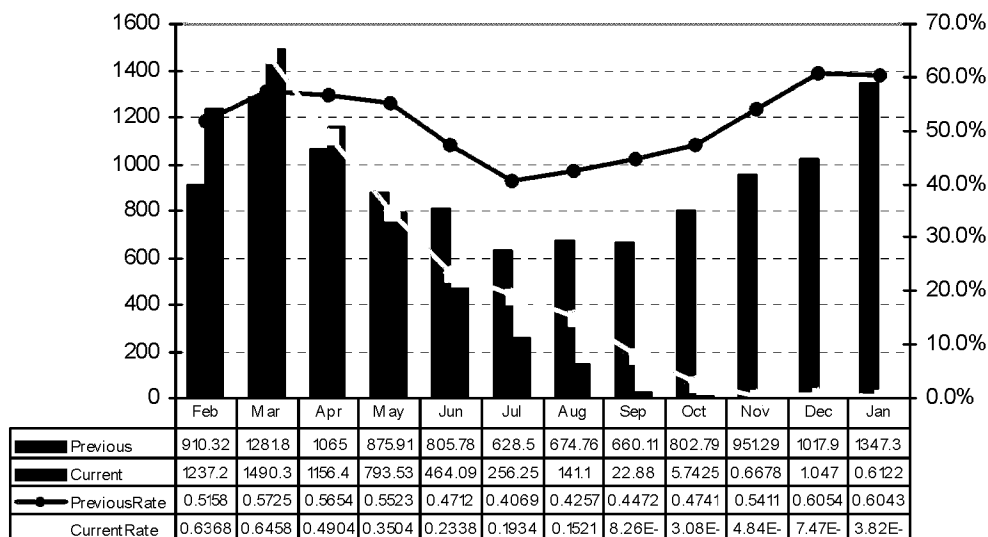
Aurora Originations - Delegated

Aurora Risk Review

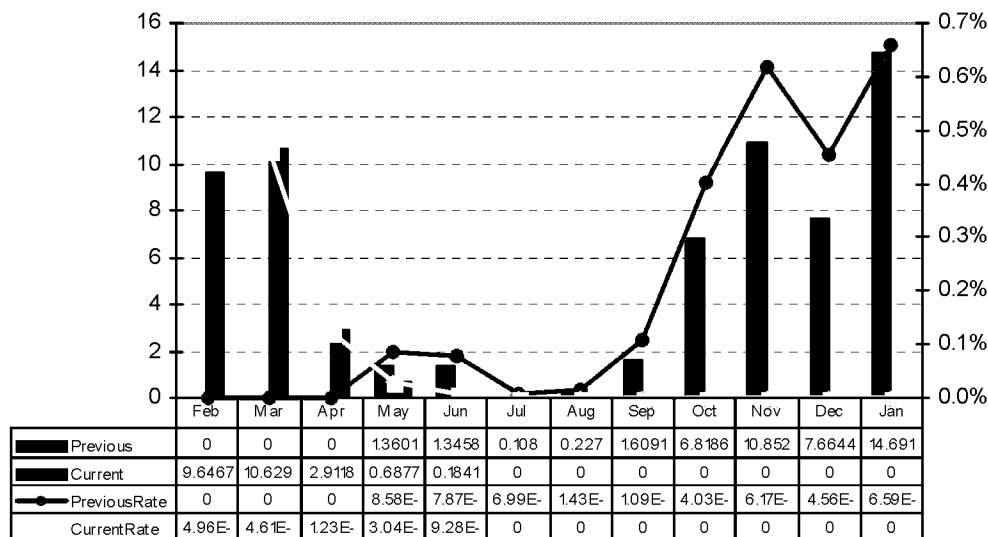
Original Alt-A - Delegated



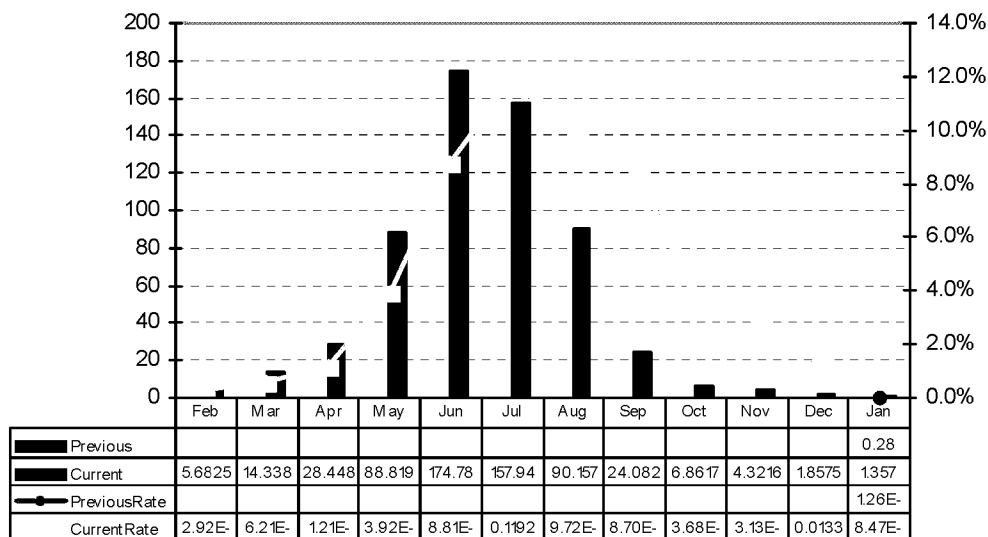
Original Mortgage Maker - Delegated



Original Expanded Options - Delegated

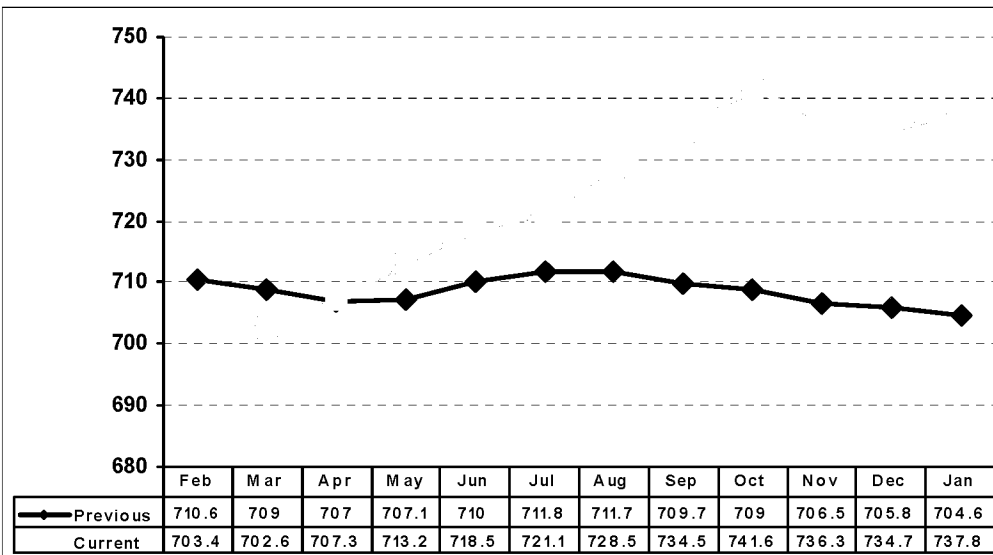


Original Choice Advantage - Delegated

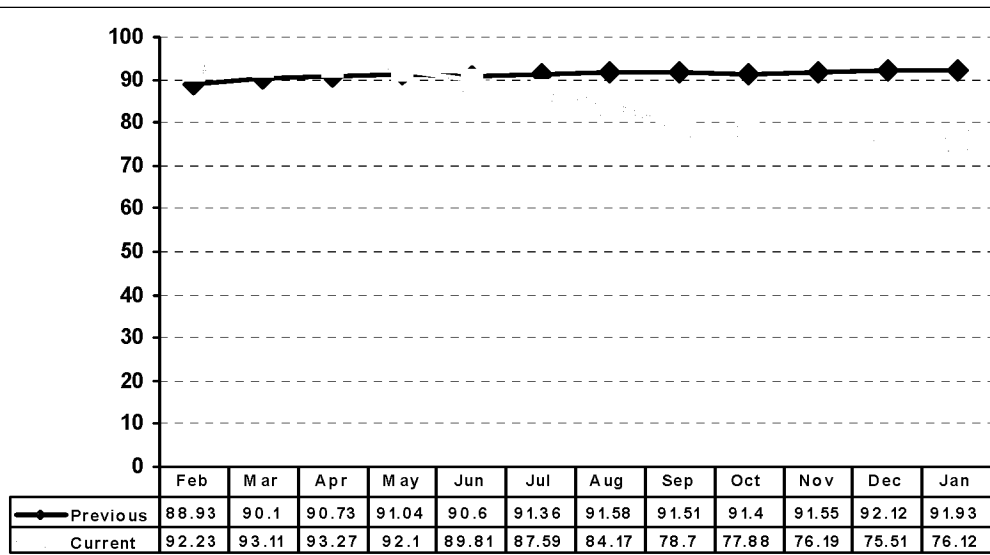


Aurora Originations - Delegated

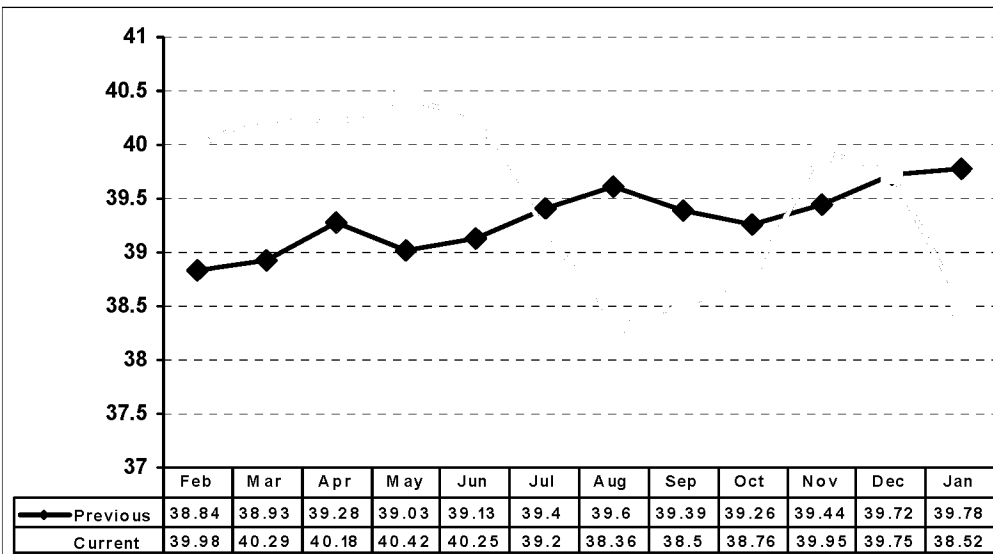
Original FICO - Delegated



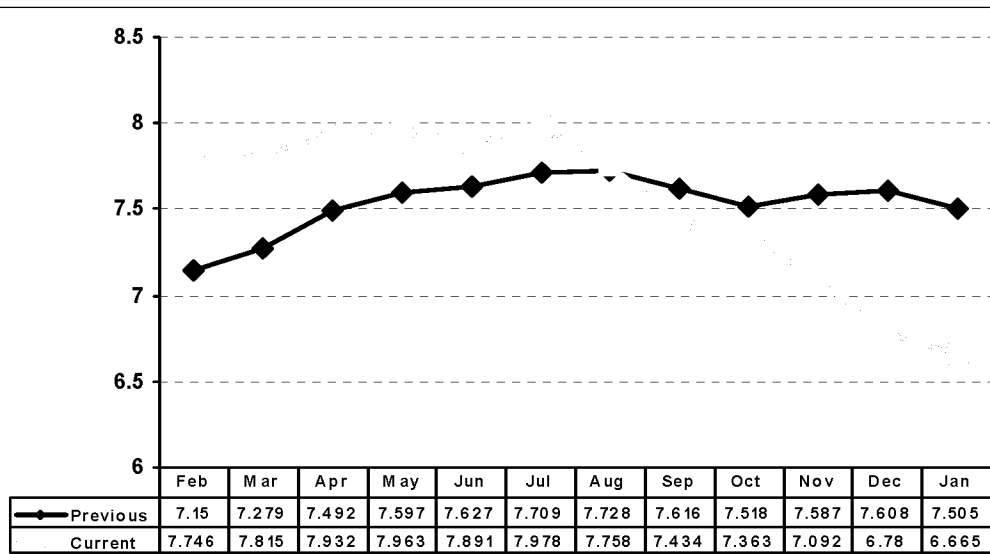
Original CLTV - Delegated



Original DTI - Delegated



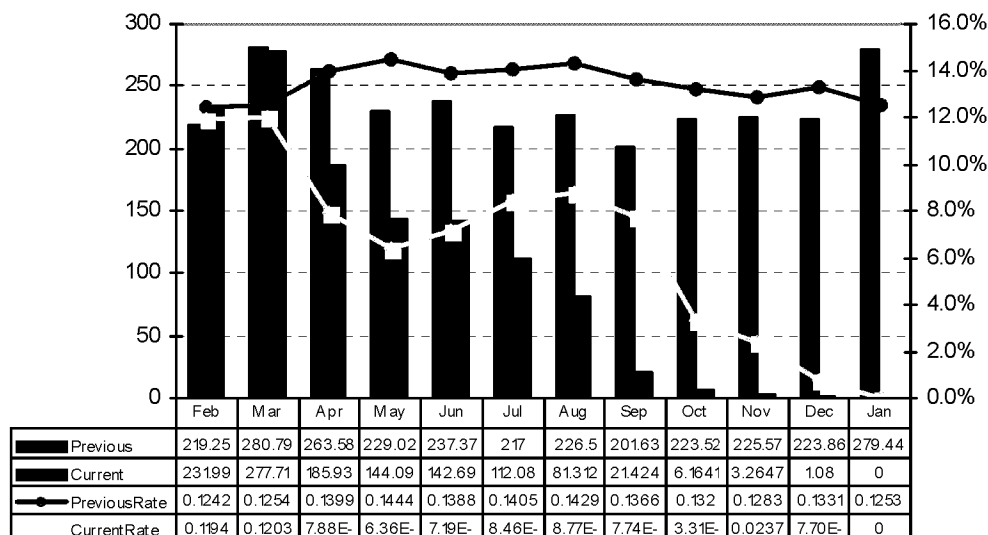
Original Interest Rate - Delegated



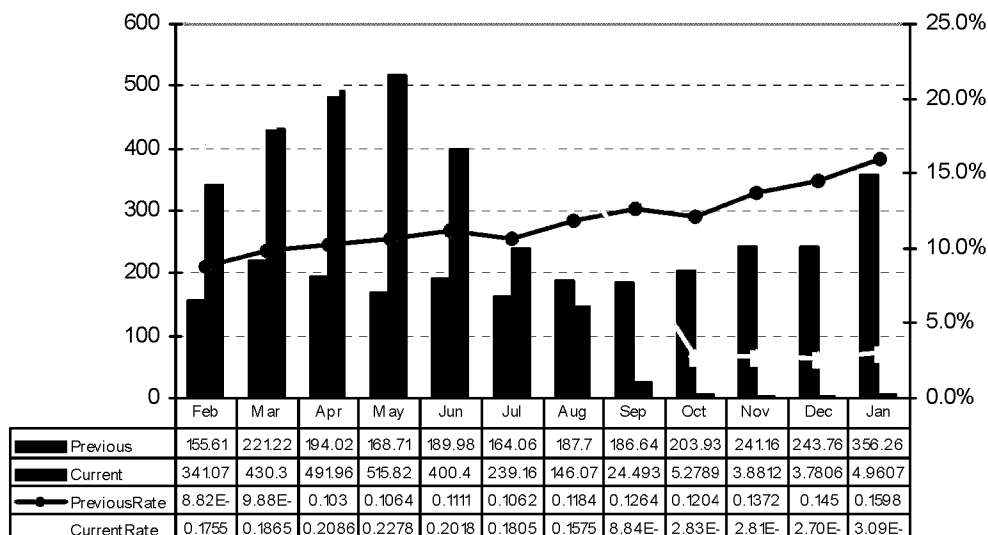
Aurora Originations - Delegated

Aurora Risk Review

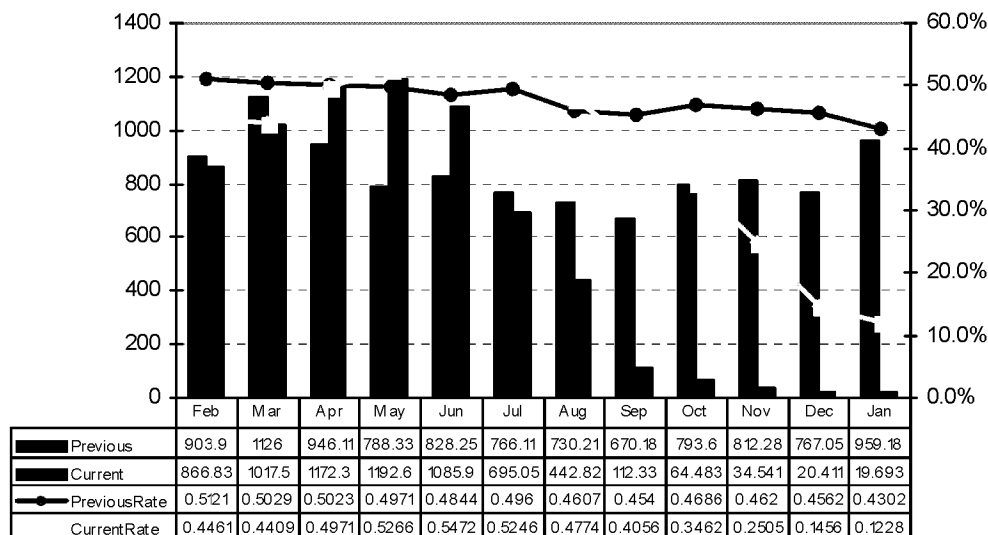
Original No Doc Documentation - Delegated



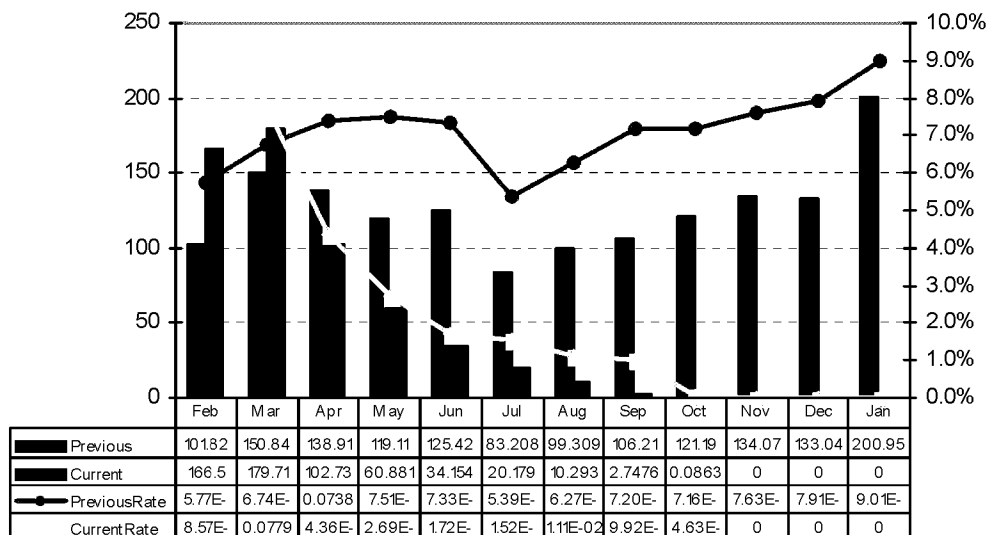
Original No Ratio Documentation - Delegated



Original Stated Documentation - Delegated



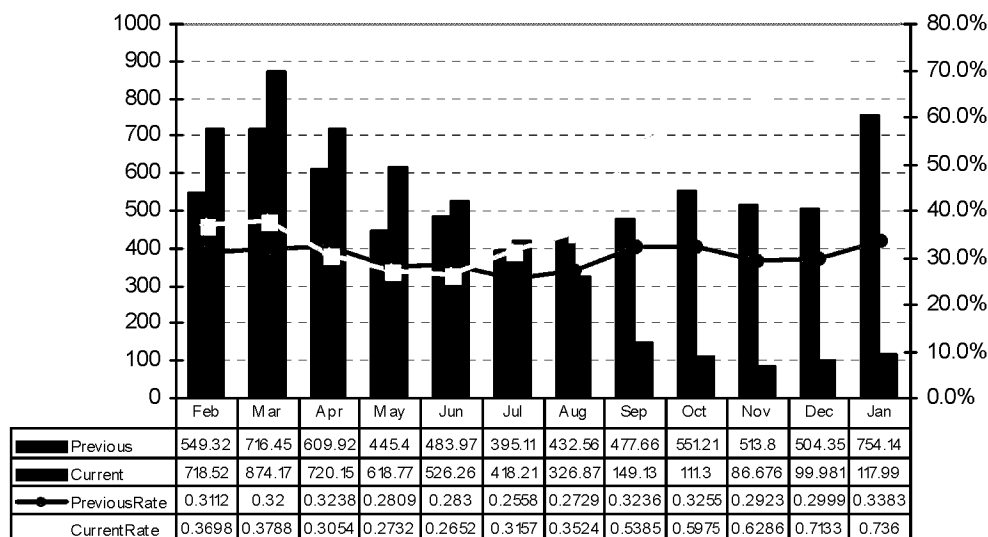
Original Stated-Stated - Delegated



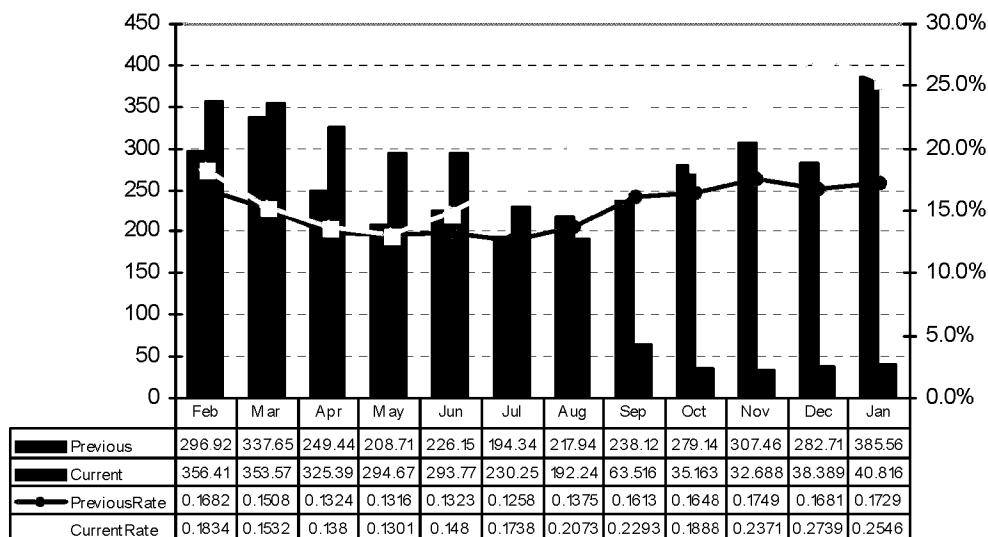
Aurora Originations - Delegated

Aurora Risk Review

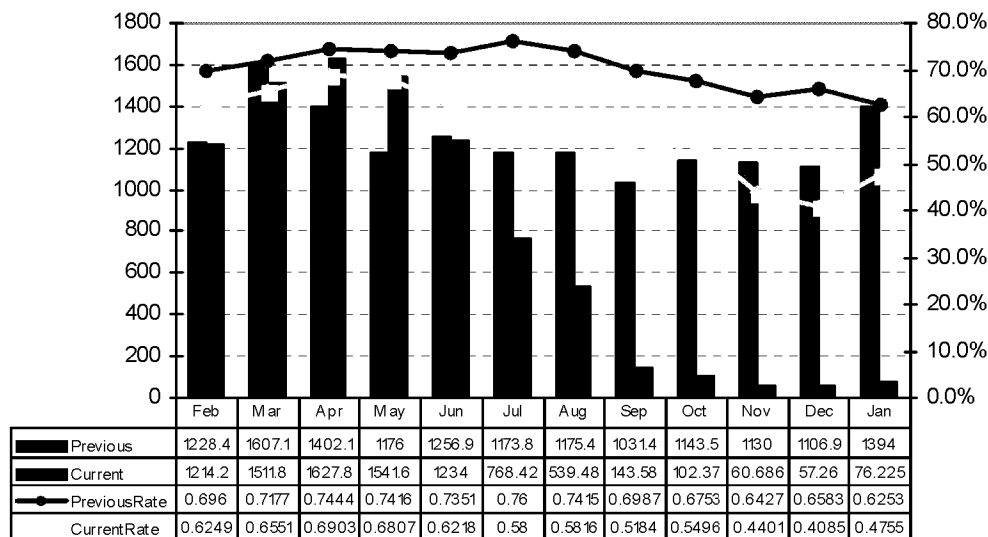
Original Fixed - Delegated



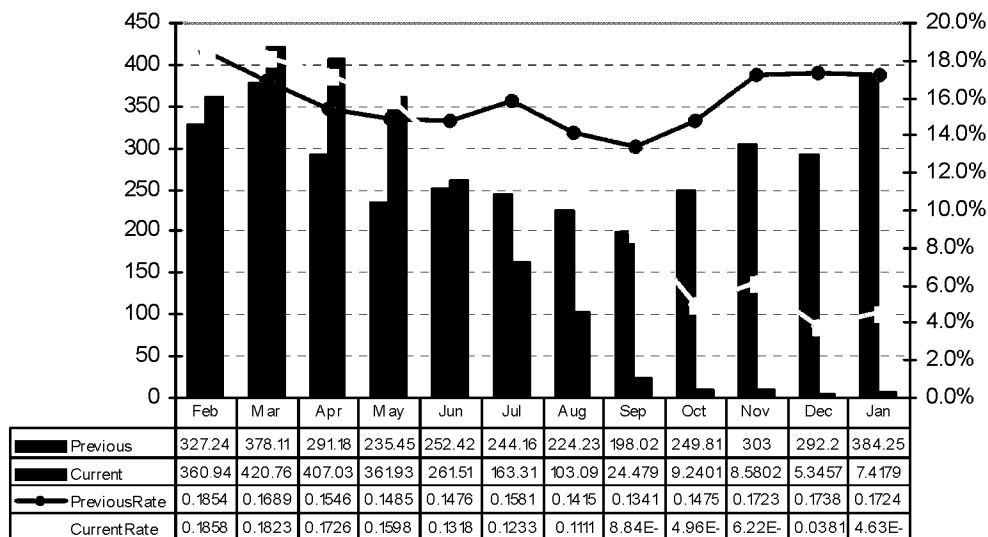
Original Cashout - Delegated



Original Purchases - Delegated



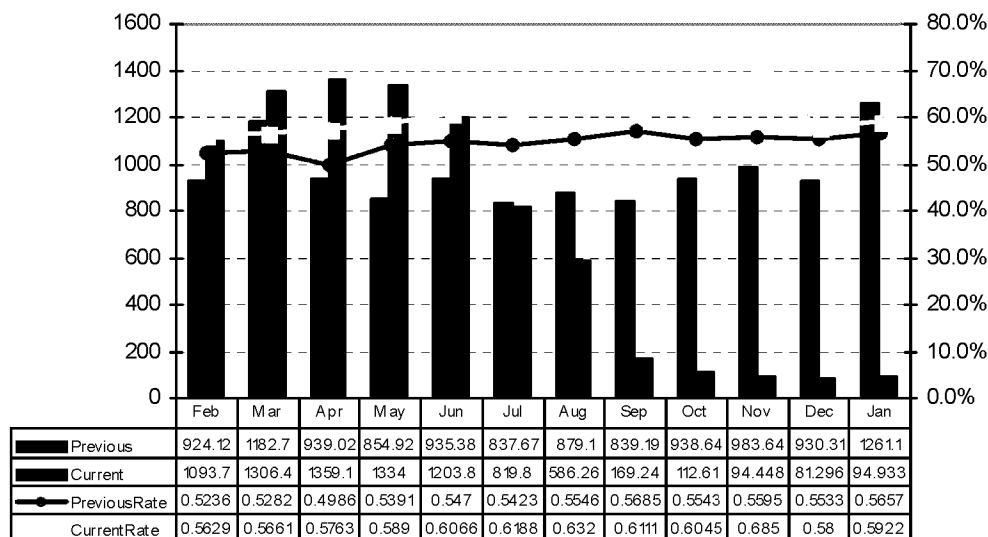
Original Non Owner Occupied - Delegated



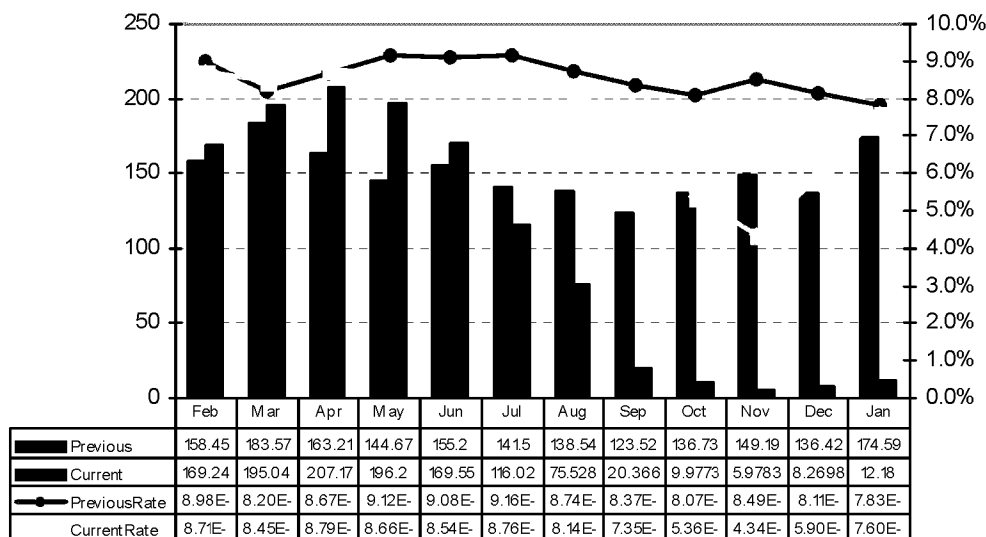
Aurora Originations - Delegated

Aurora Risk Review

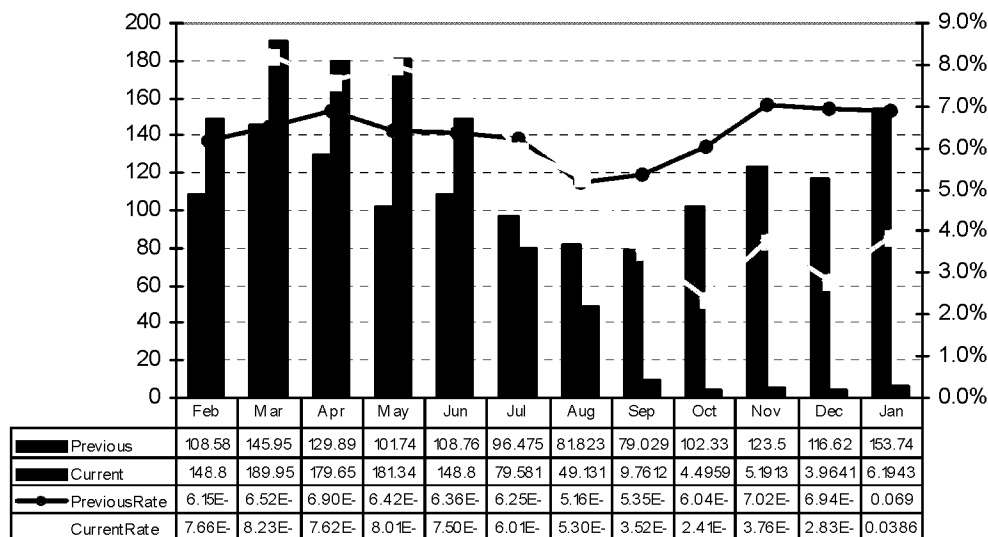
Original Single Family - Delegated



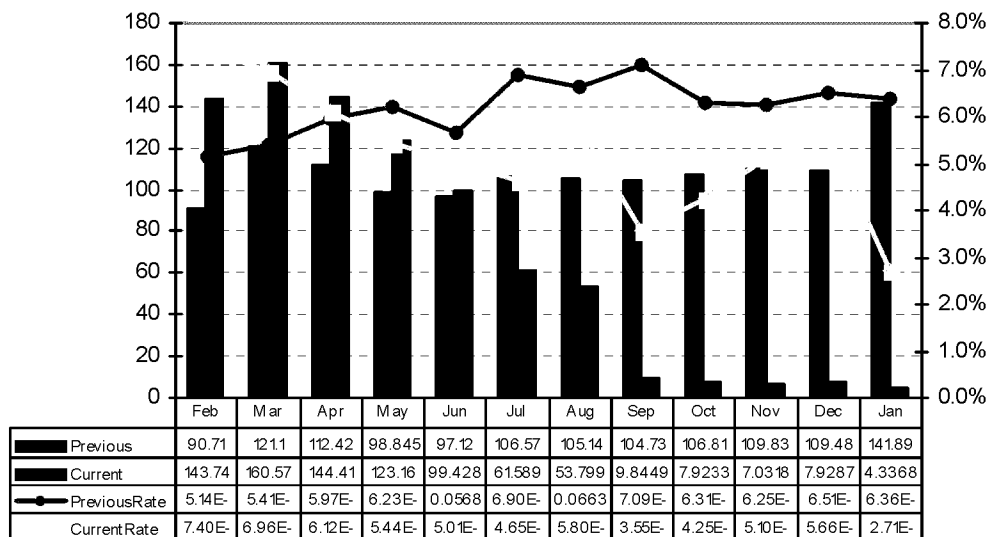
Original Condo - Delegated



Original Multifamily - Delegated



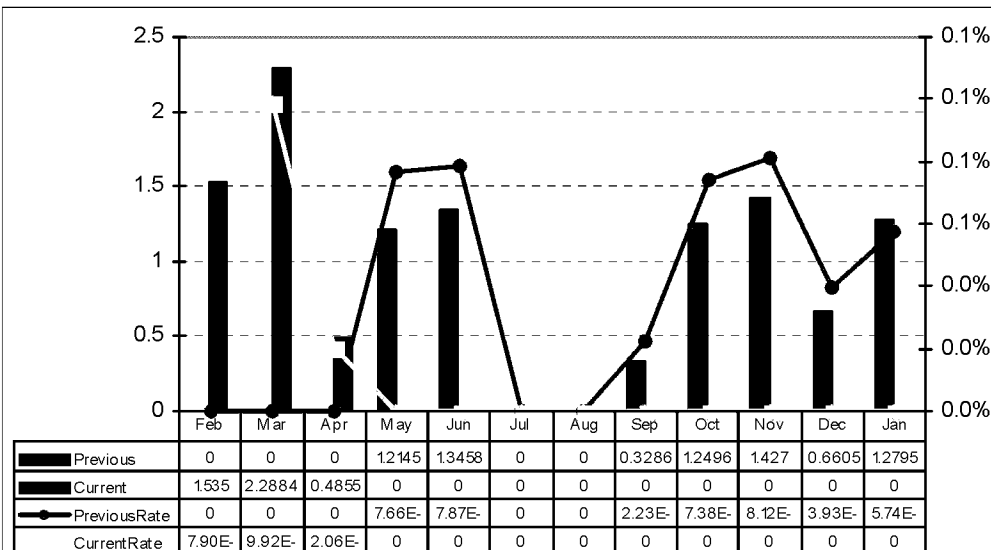
Original 2nd Homes - Delegated



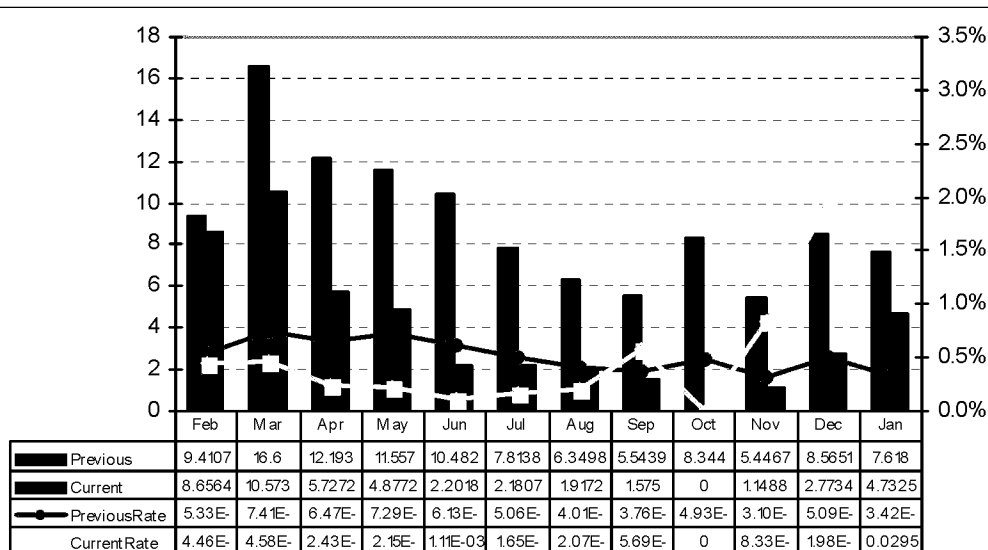
Aurora Originations - Delegated

Aurora Risk Review

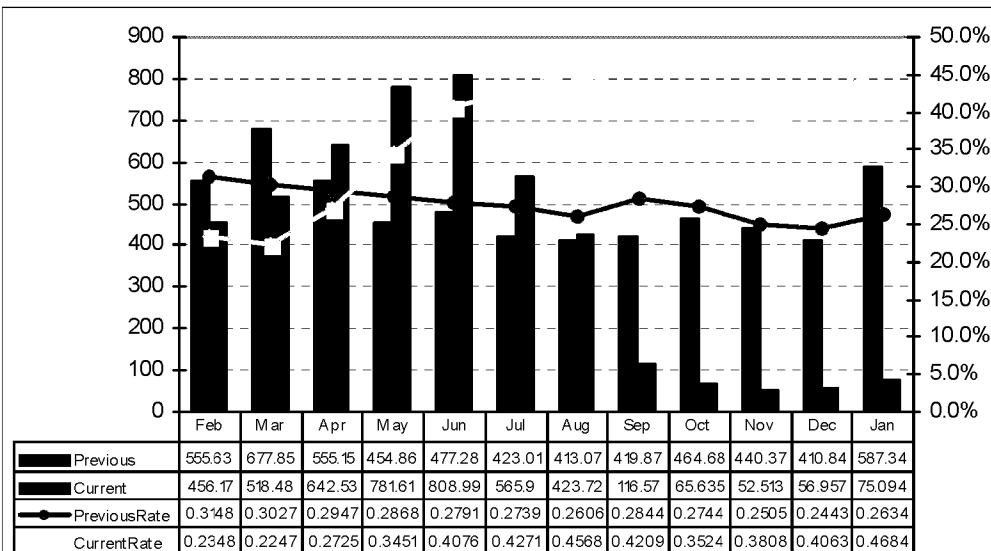
Original 40 Year - Delegated



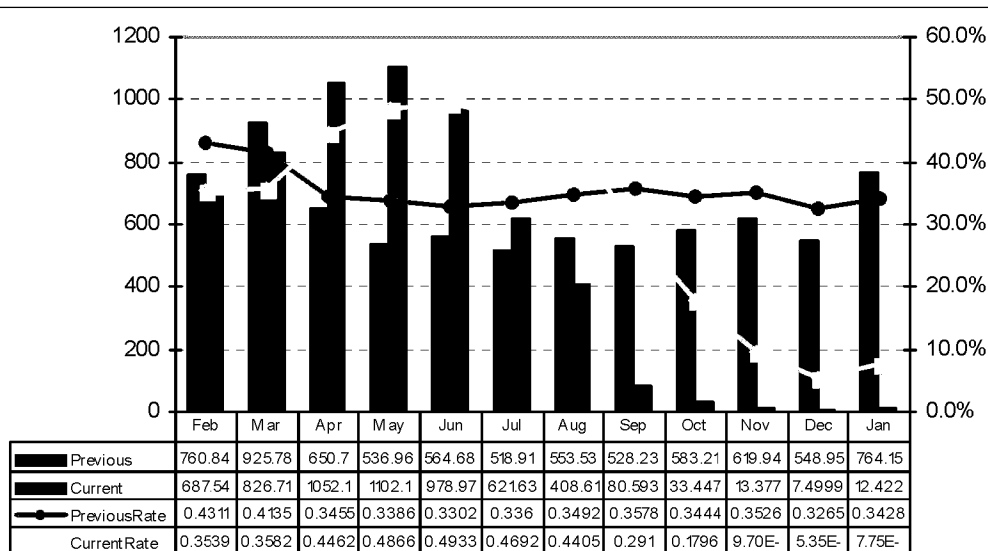
Original 15 and 20 Year - Delegated



Original CA - Delegated

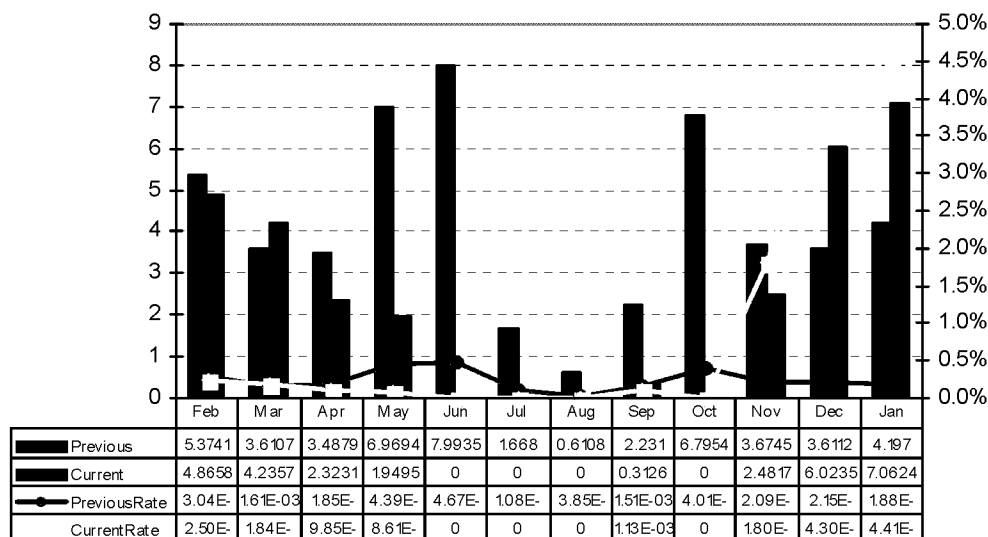


Original with Prepayment Penalty - Delegated

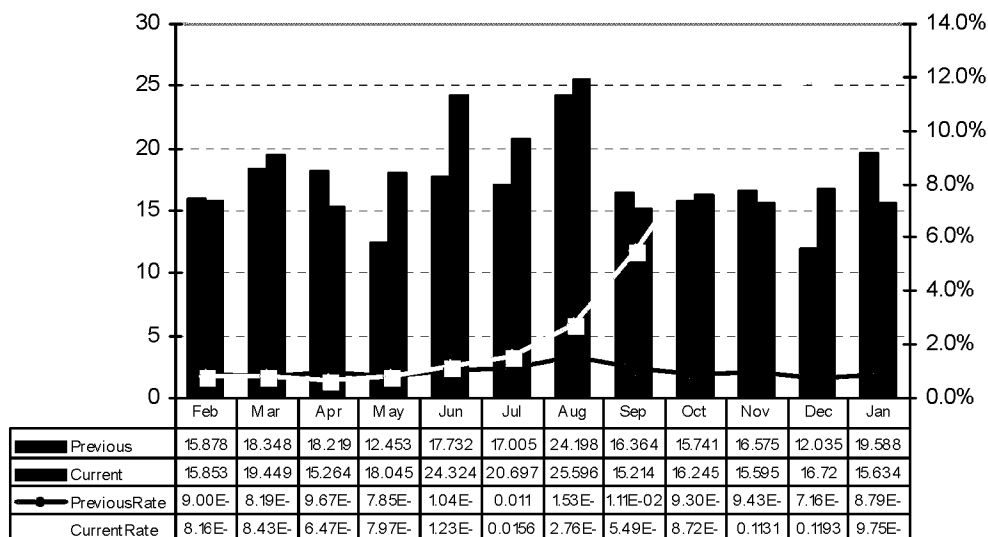


Aurora Originations - Delegated

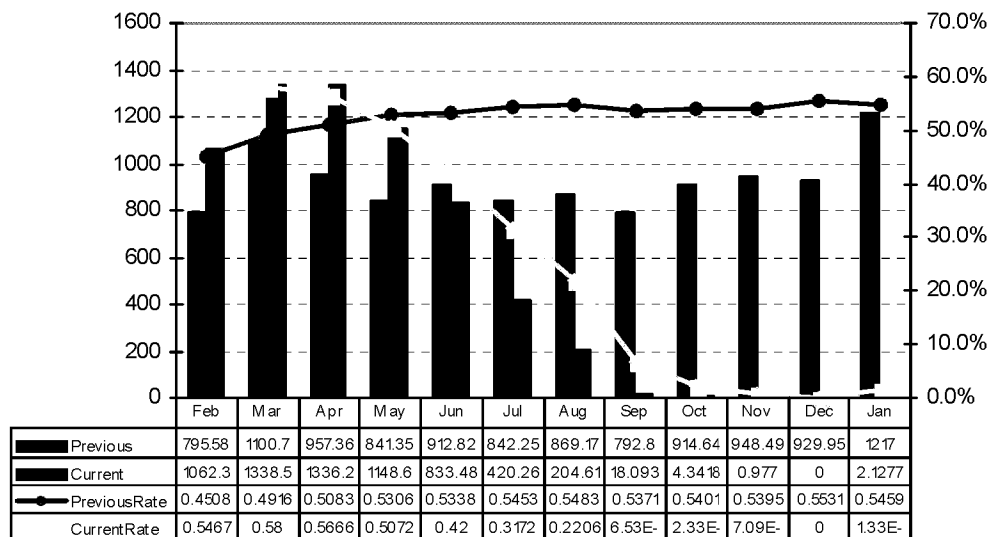
Original FICO < 620 - Delegated



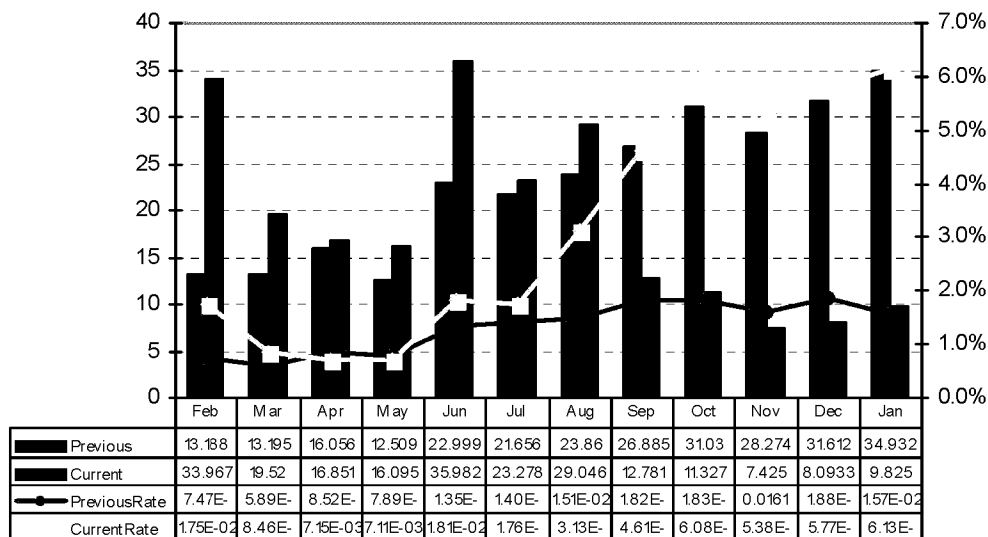
Original DTI > 50 - Delegated



Original CLTV > 95 - Delegated

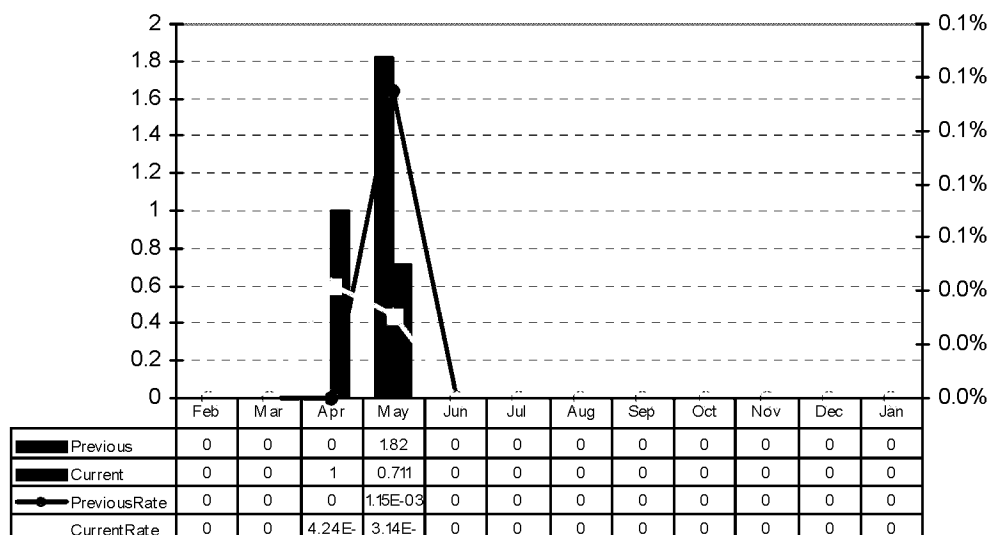


Original with Amounts >= 1MMM - Delegated

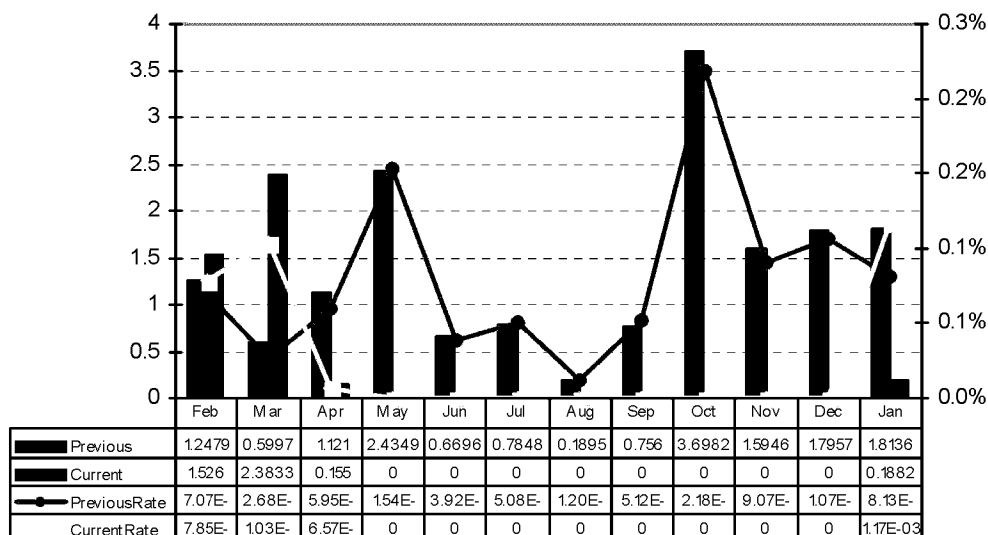


Aurora Originations - Delegated

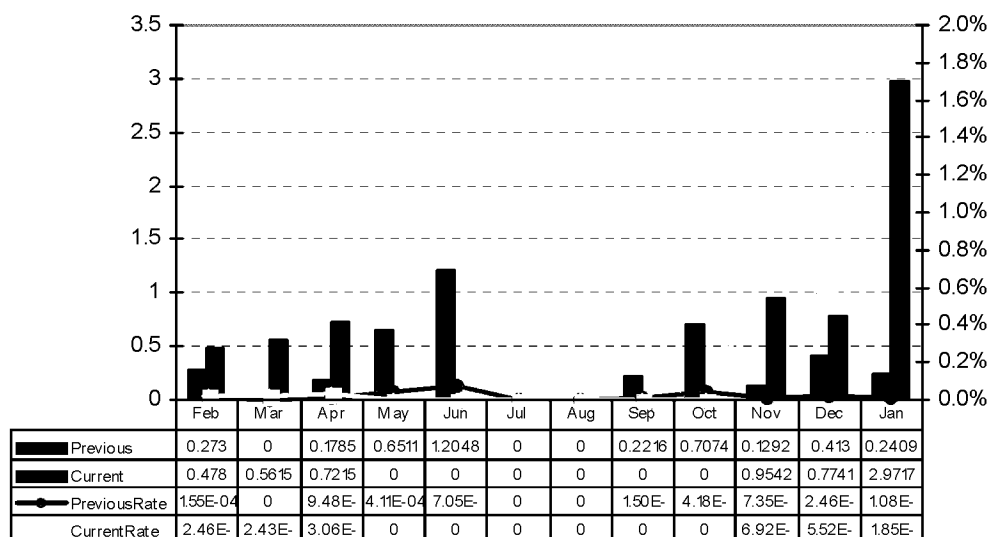
Original FICO < 620 and Amount > 650K - Delegated



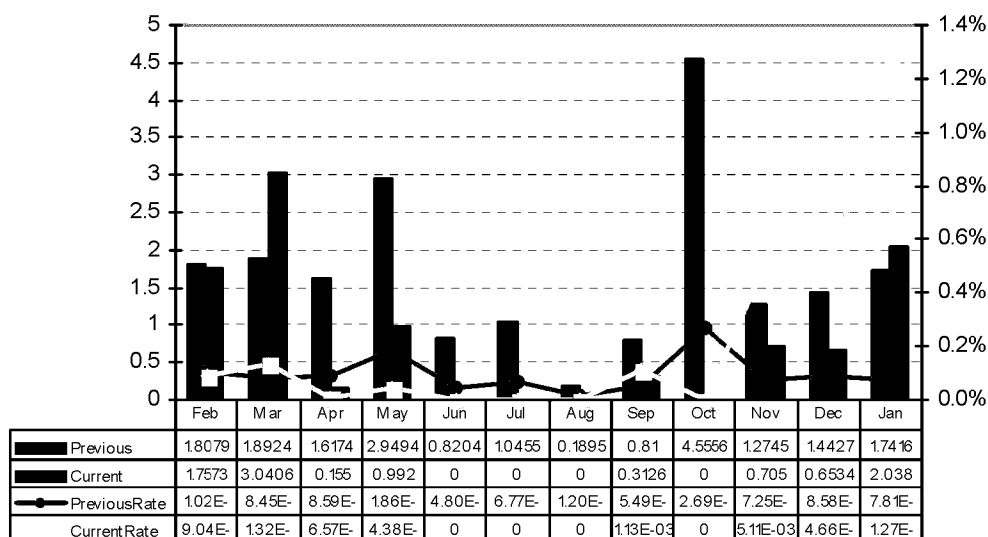
Original FICO < 620 and CLTV > 95 - Delegated



Original FICO < 620 and DTI > 50 - Delegated



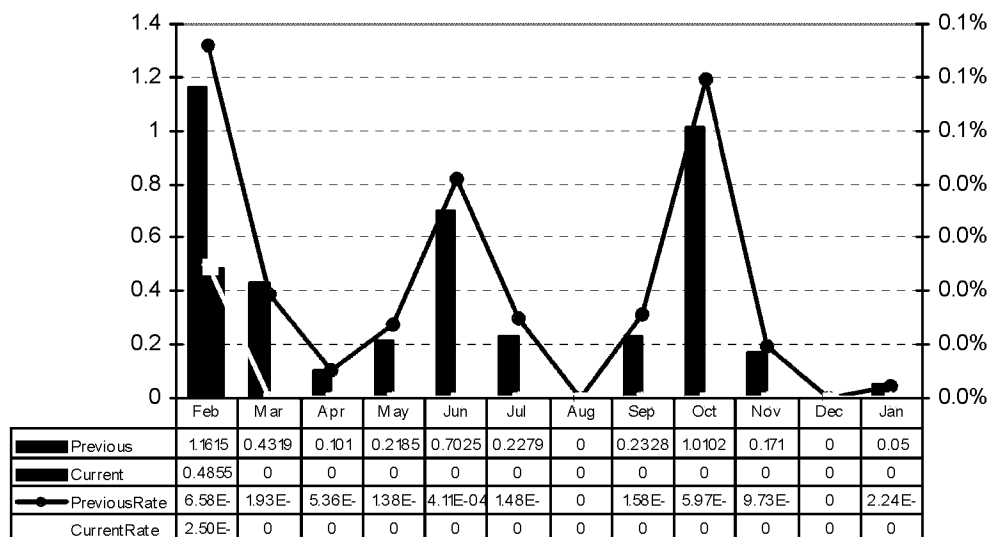
Original FICO < 620 and Purchase - Delegated



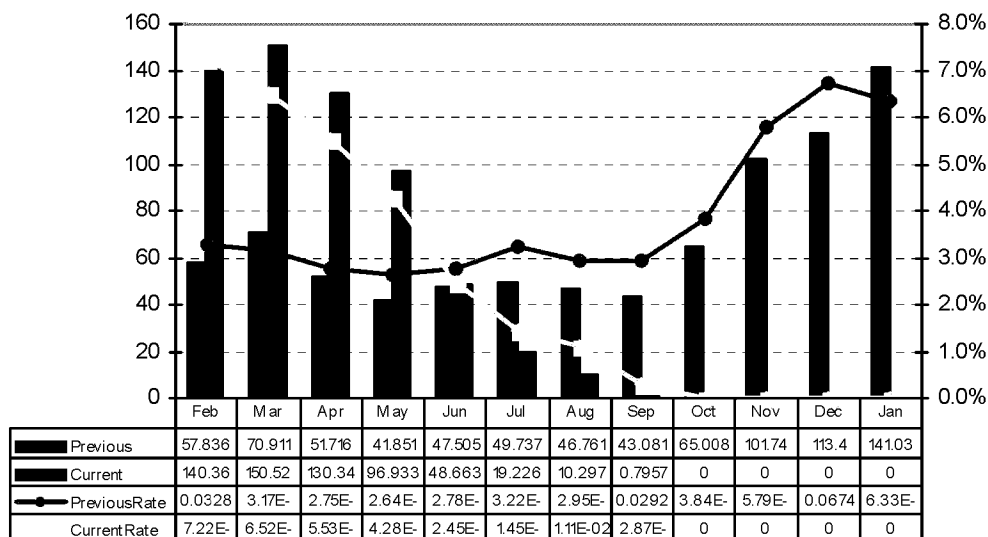
Aurora Originations - Delegated

Aurora Risk Review

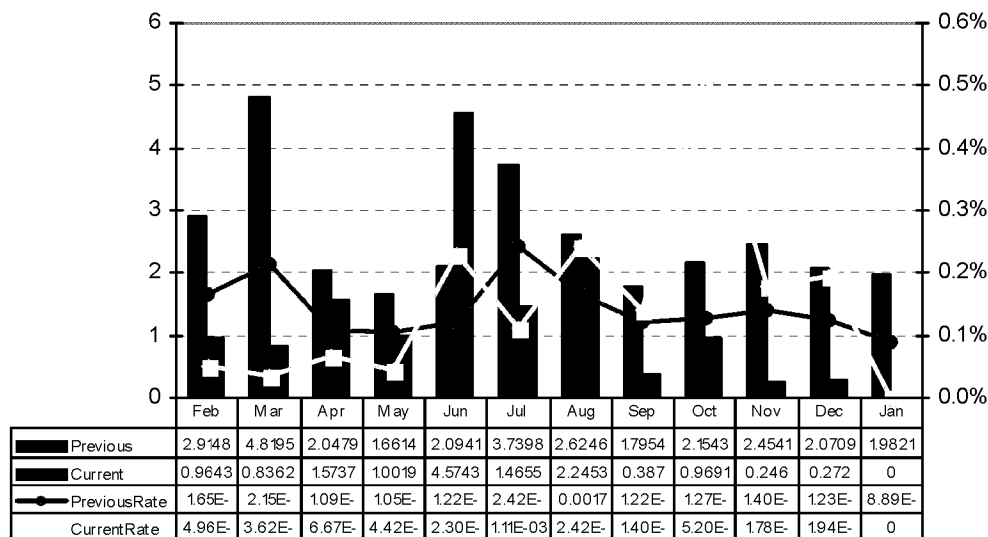
Original Non-Owner and FICO < 620 - Delegated



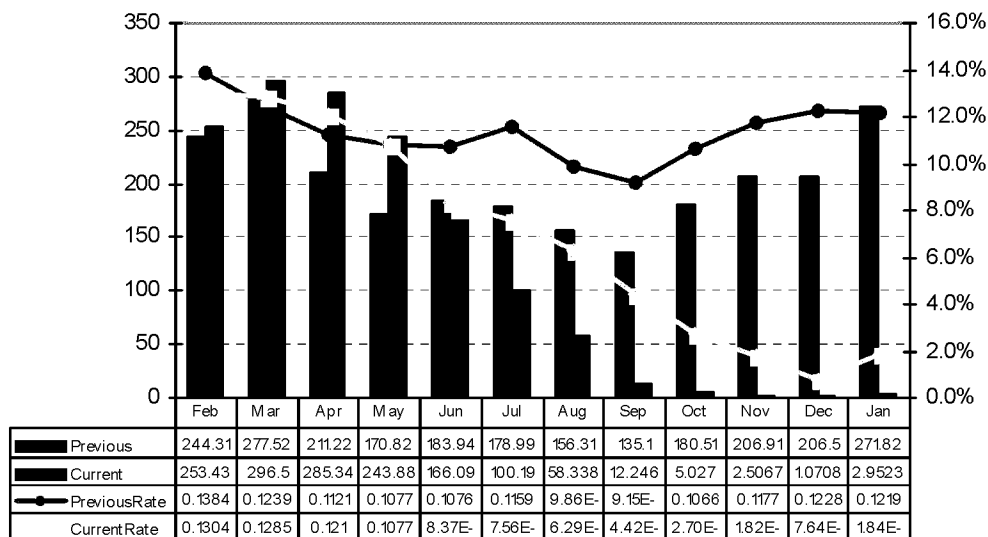
Original Non-Owner and CLTV > 95 - Delegated



Original Non-Owner and DTI > 50 - Delegated



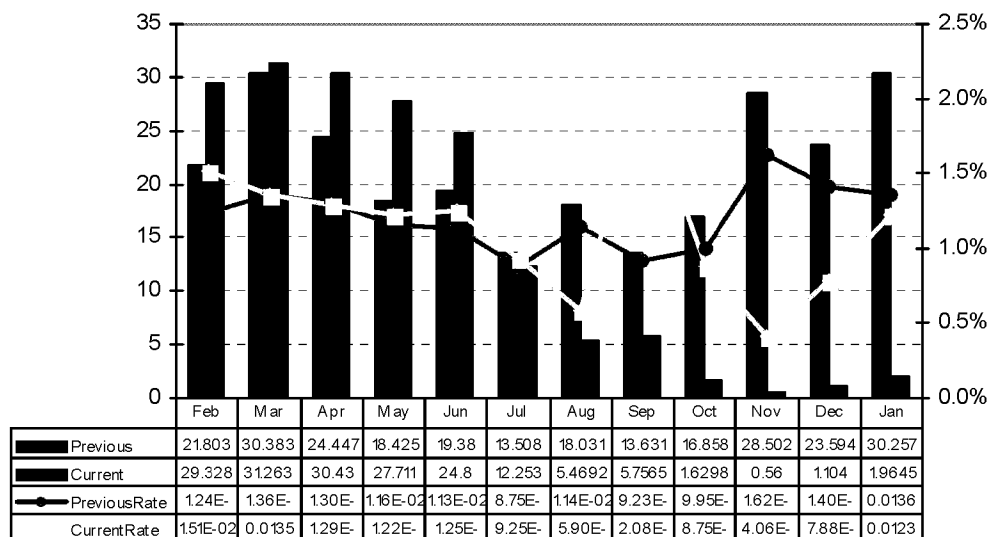
Original Non-Owner and Purchase - Delegated



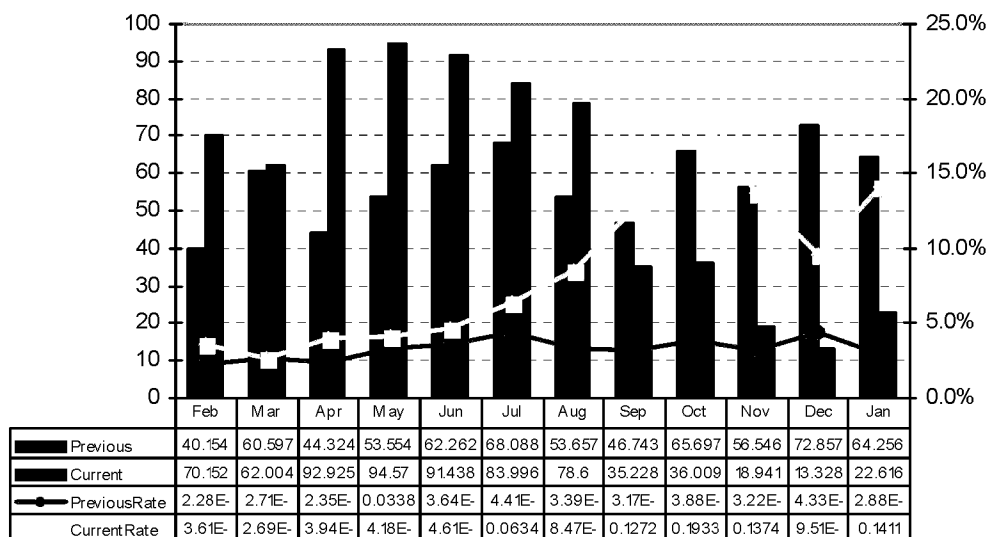
Aurora Originations - Delegated

Aurora Risk Review

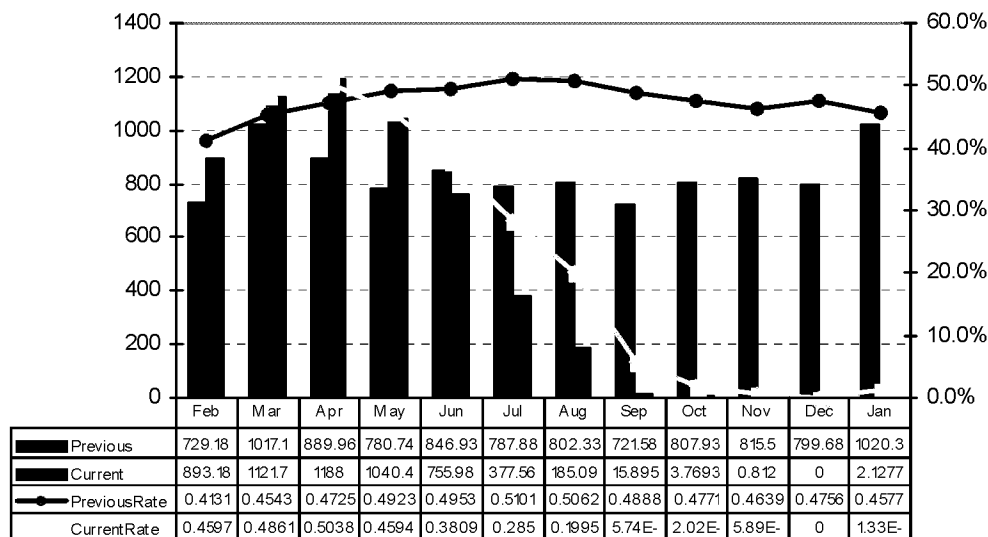
Original Non-Owner and Amount > 500K - Delegated



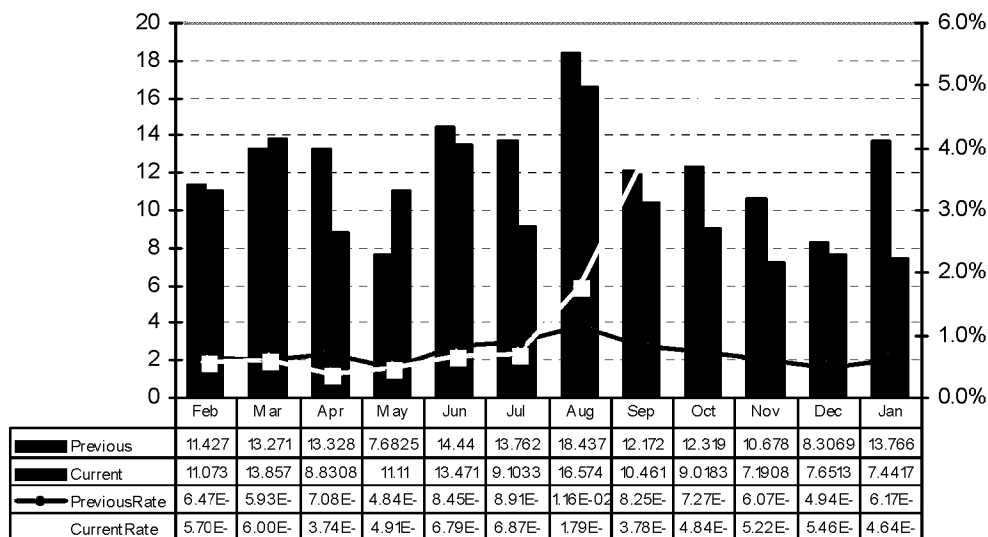
Original Purchase and Amount > 650K - Delegated



Original Purchase and CLTV > 95 - Delegated

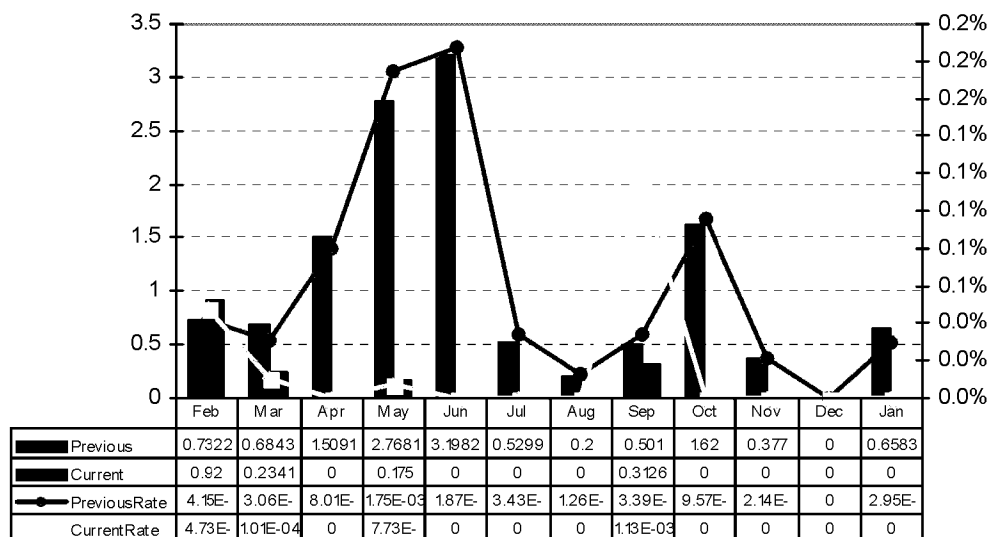


Original Purchase and DTI > 50 - Delegated

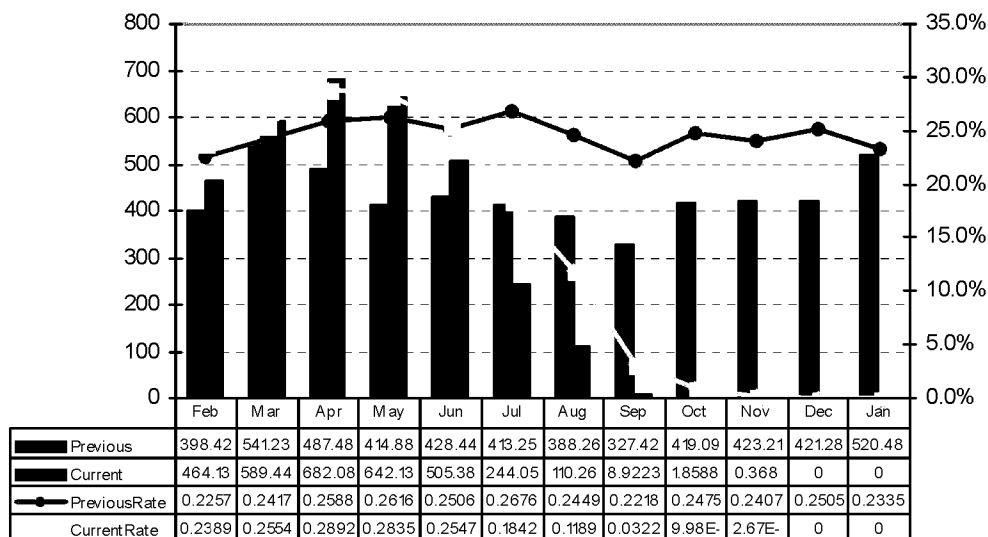


Aurora Originations - Delegated

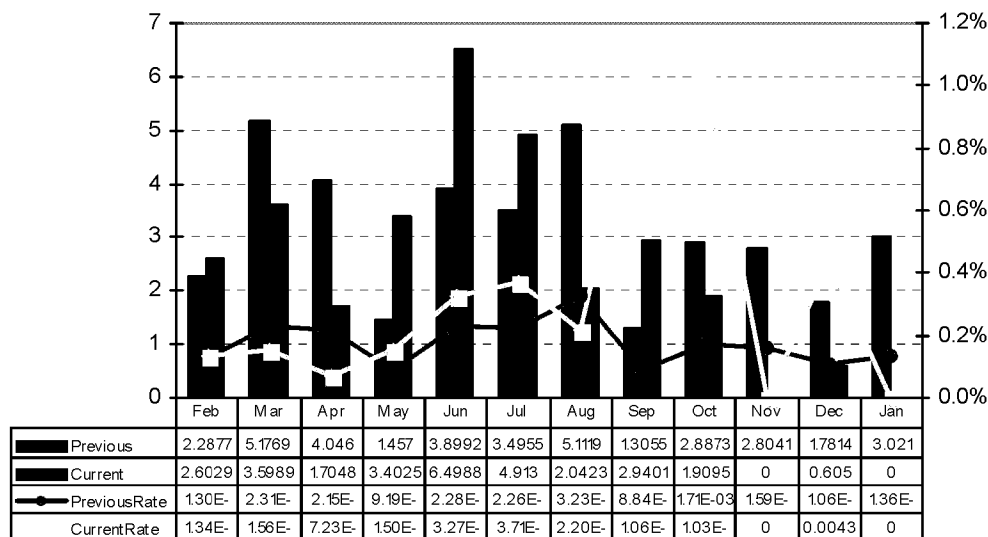
Original Stated Doc and FICO < 620 - Delegated



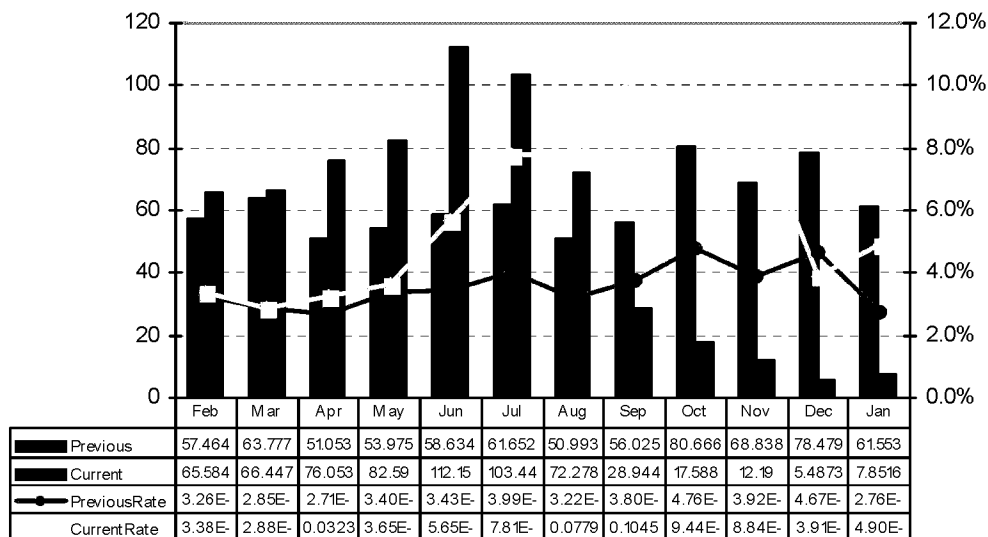
Original Stated Doc and CLTV > 95 - Delegated



Original Stated Doc and DTI > 50 - Delegated

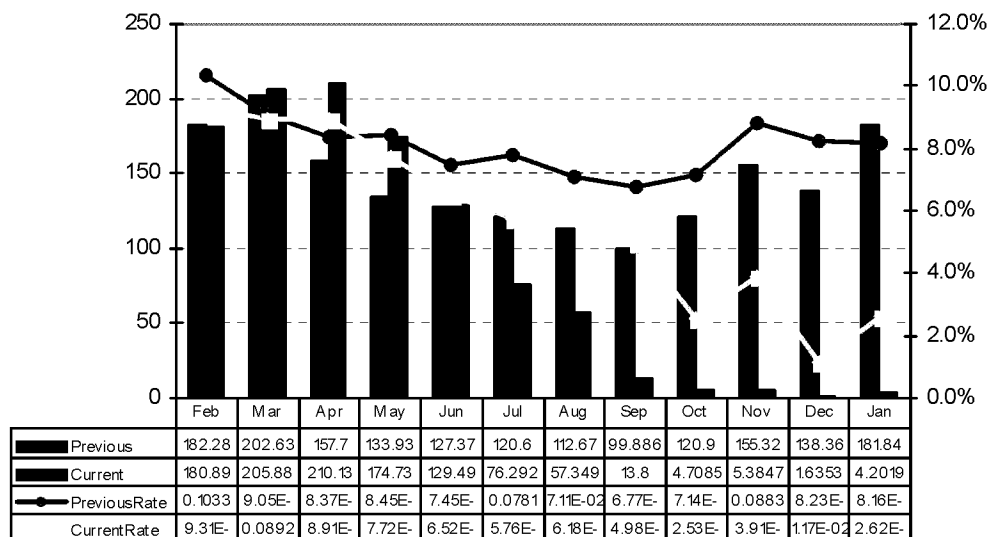


Original Stated Doc and Amount > 650K - Delegated

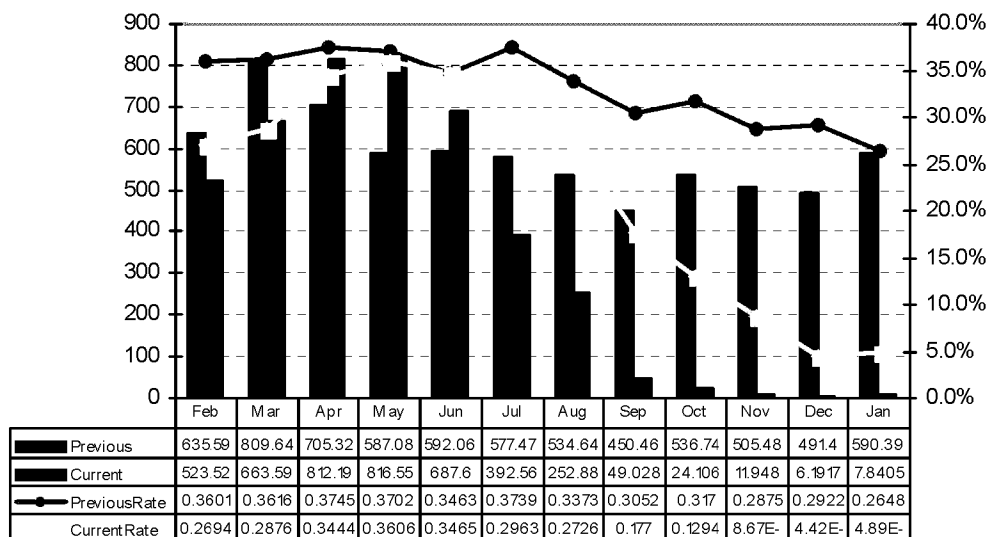


Aurora Originations - Delegated

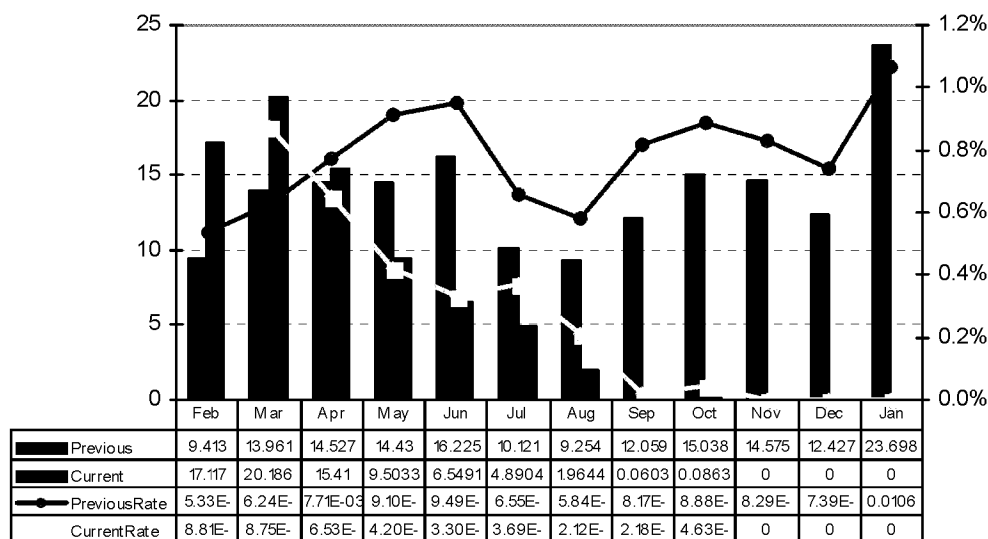
Original Stated Doc and Non-Owner - Delegated



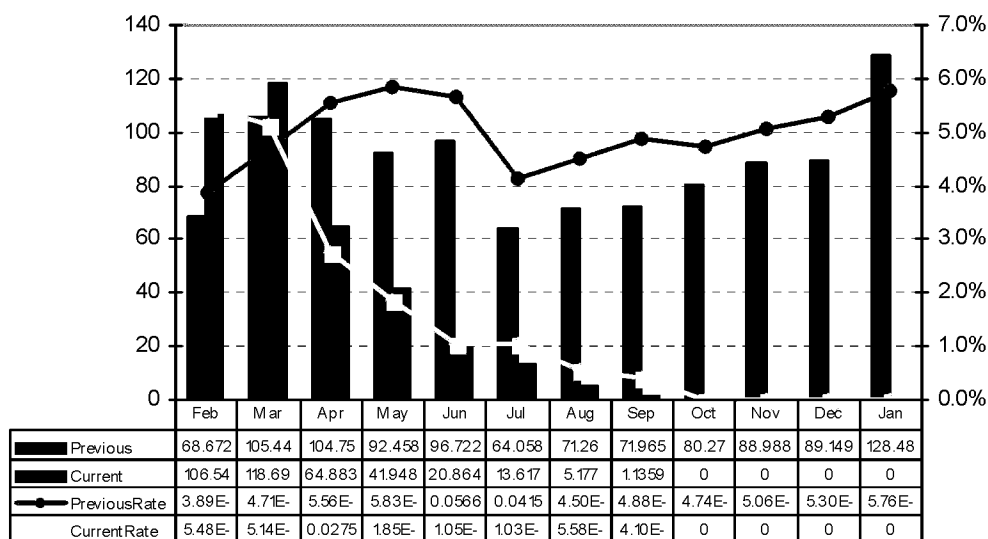
Original Stated Doc and Purchase - Delegated



Original Stated-States Doc and Non-Owner - Delegated



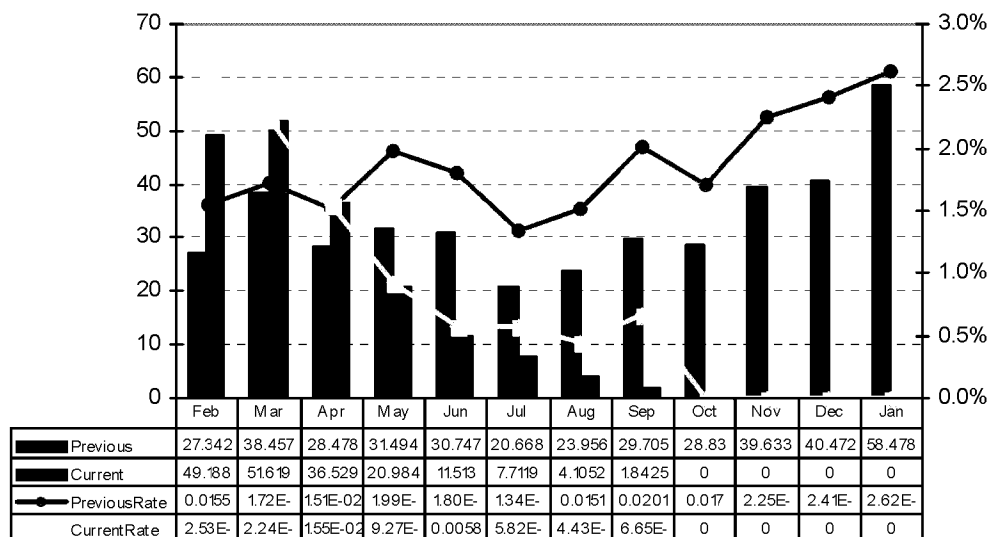
Original Stated-States Doc and Purchase - Delegated



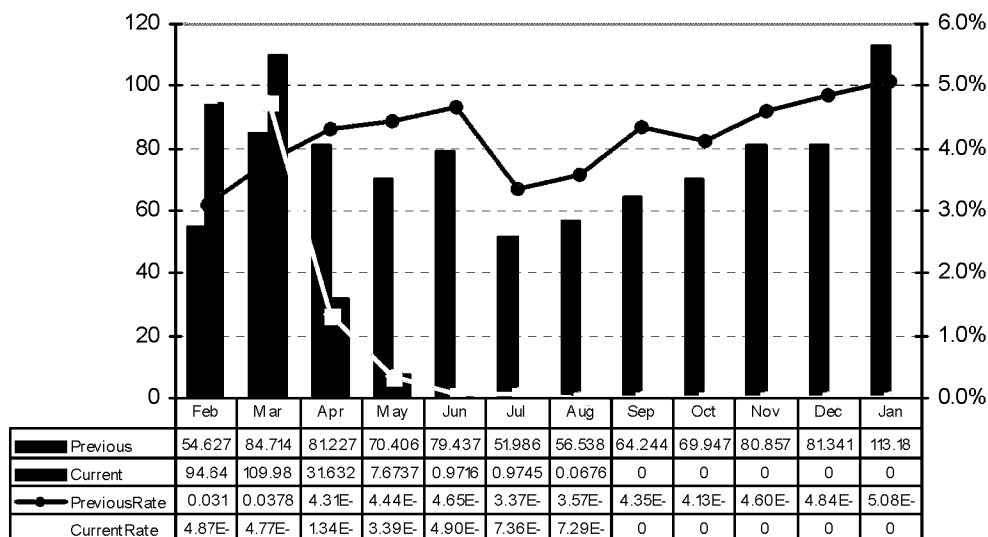
Aurora Originations - Delegated

Aurora Risk Review

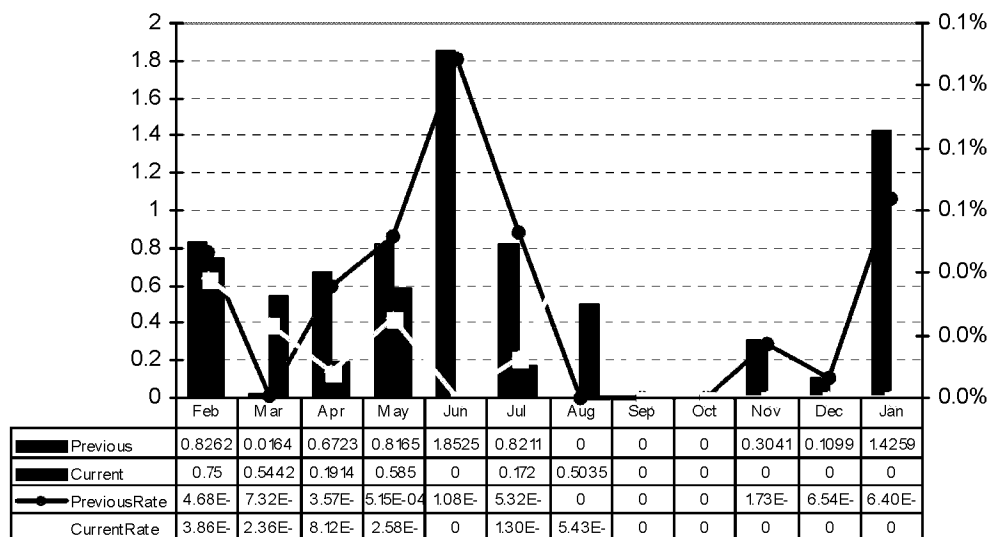
Original Stated-States Doc and FICO < 660 - Delegated



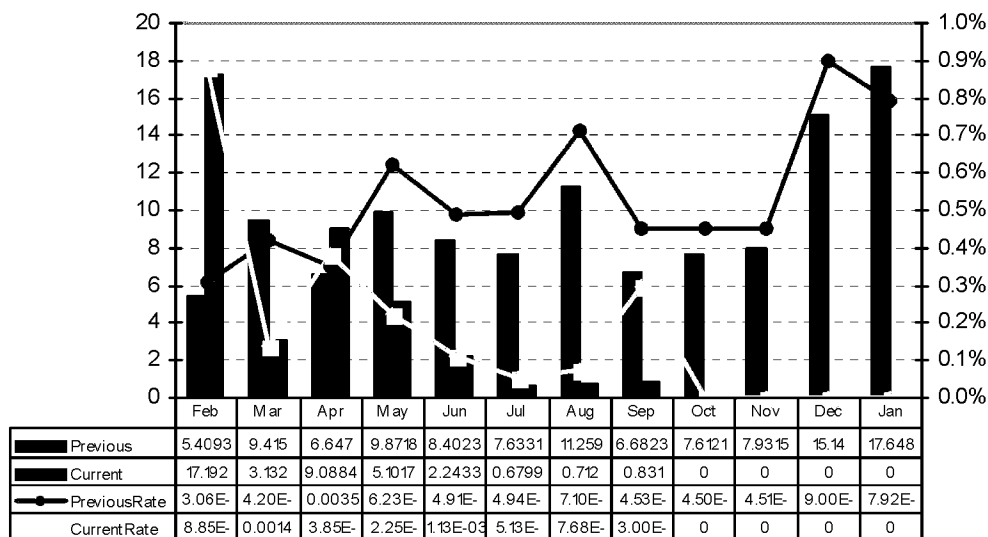
Original Stated-States Doc and CLTV > 95 - Delegated



Original Stated-States Doc and DTI > 50 - Delegated

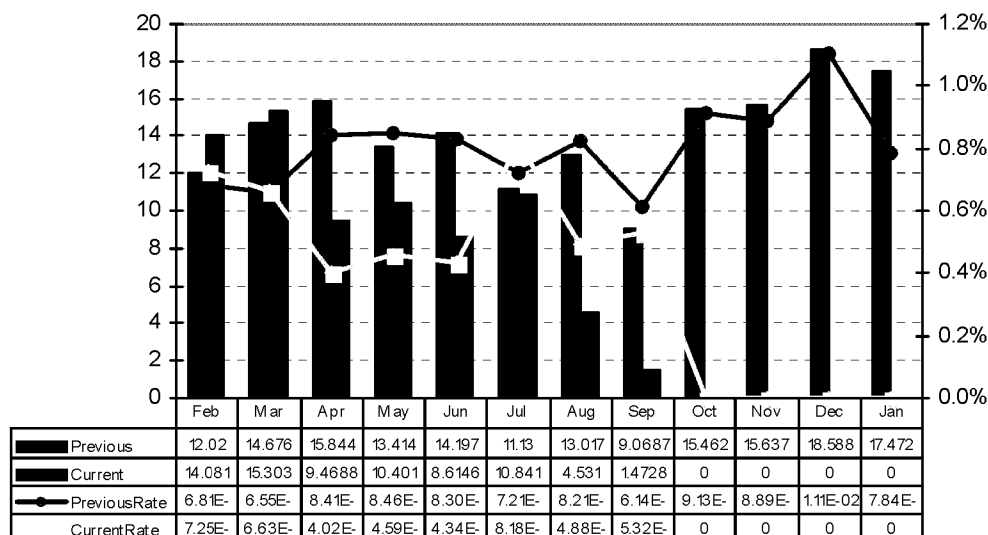


Original Stated-States Doc and Amount > 650K - Delegated

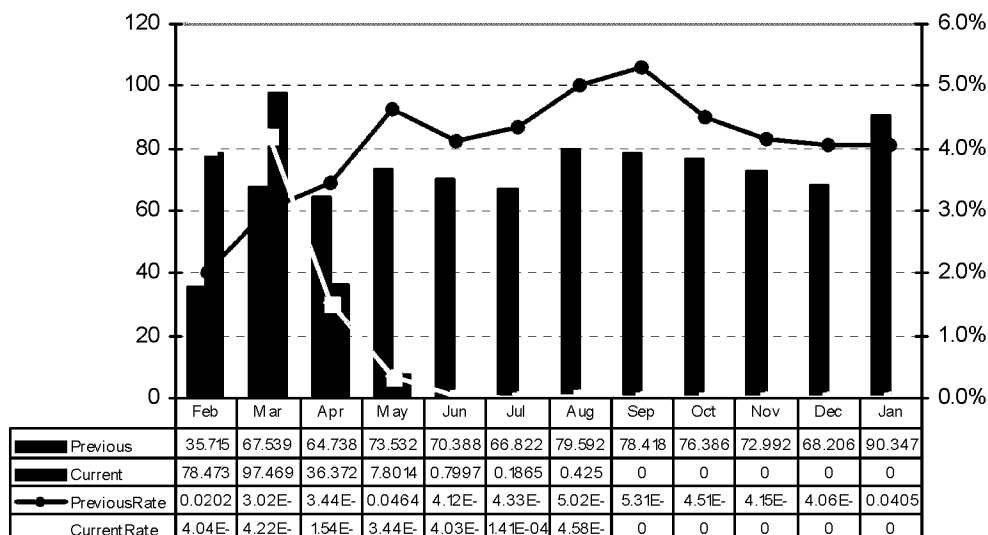


Aurora Originations - Delegated

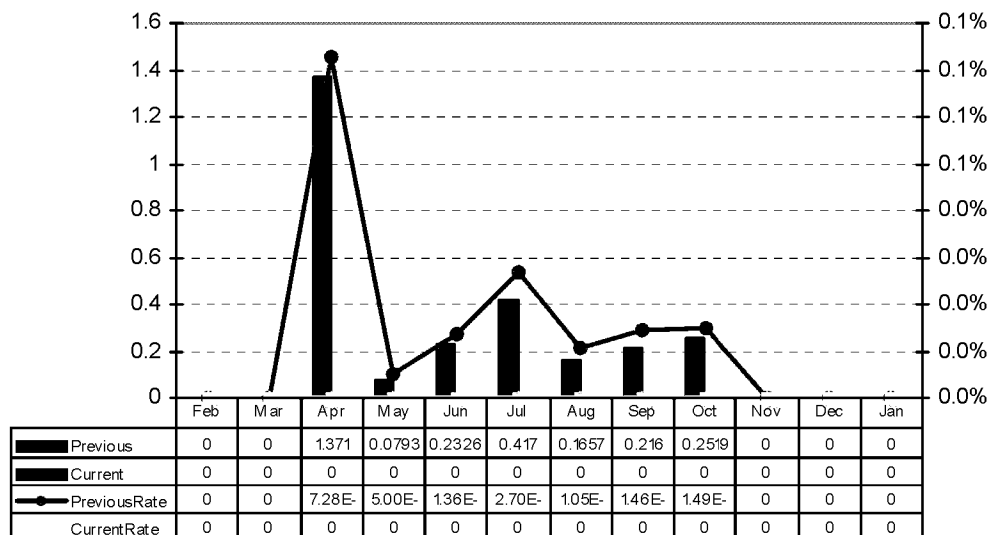
Original No Doc Doc and FICO < 640 - Delegated



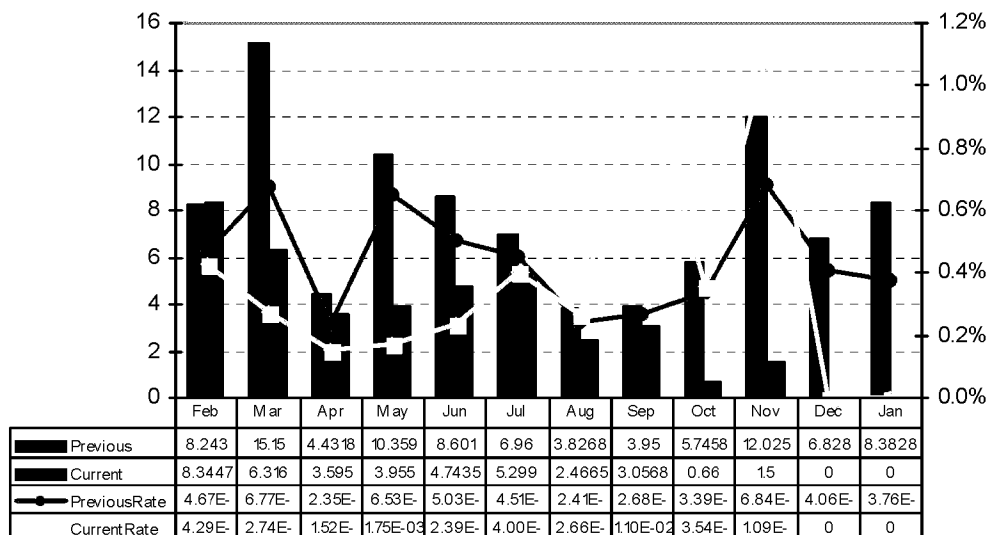
Original No Doc Doc and CLTV > 95 - Delegated



Original No Doc Doc and DTI > 50 - Delegated



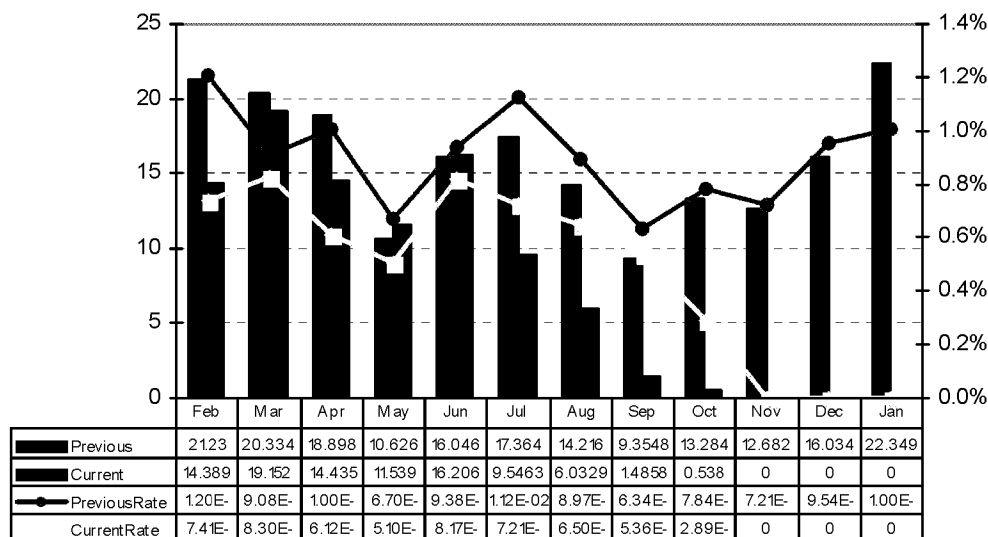
Original No Doc Doc and Amount > 650K - Delegated



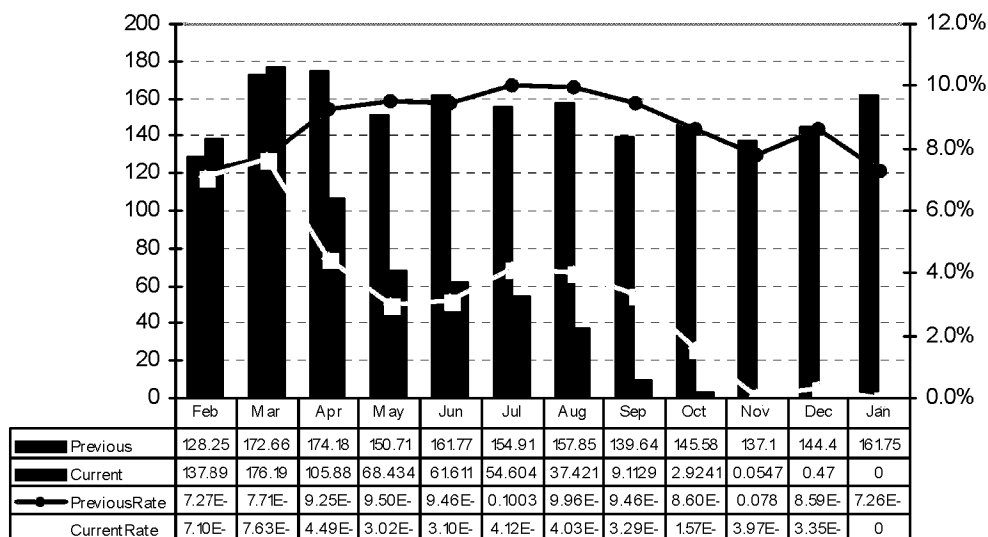
Aurora Originations - Delegated

Aurora Risk Review

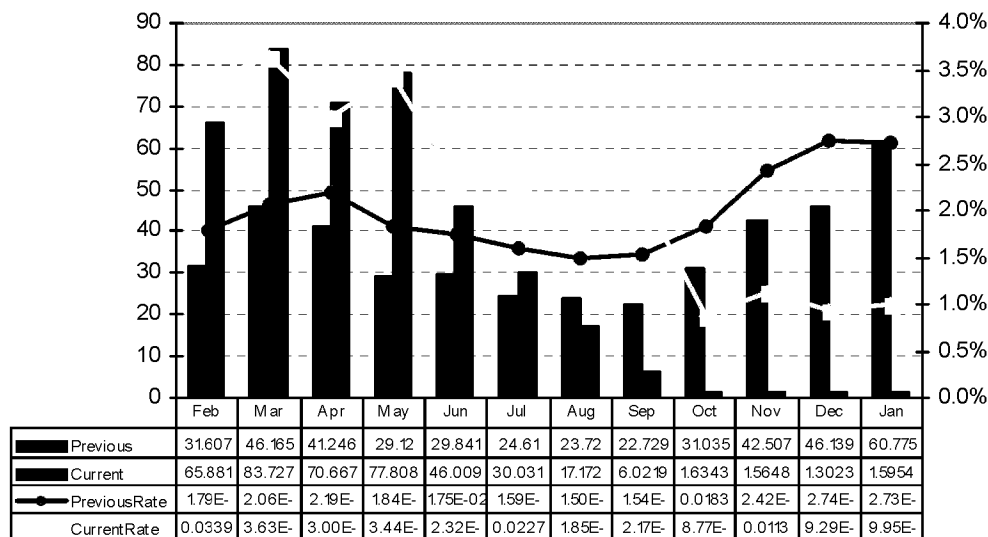
Original No Doc Doc and Non-Owner - Delegated



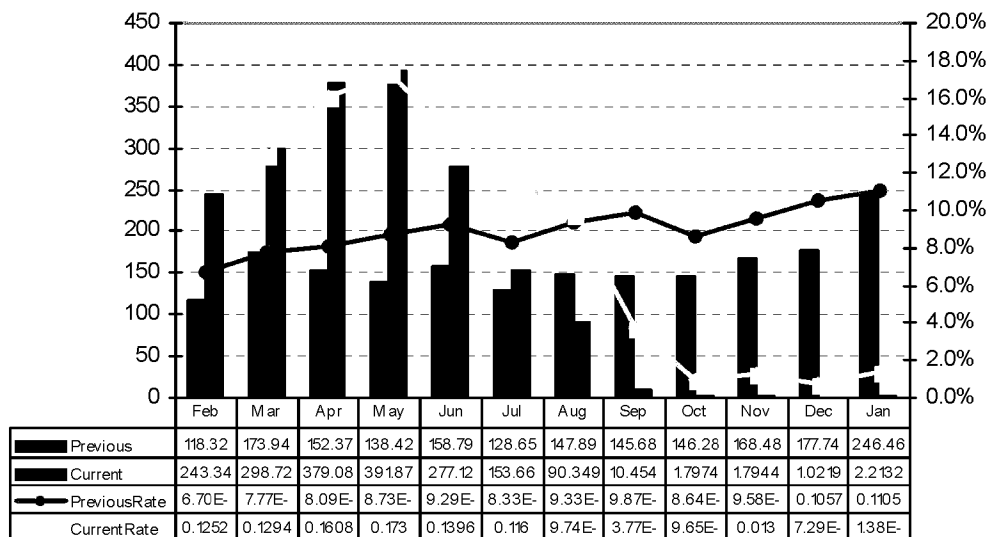
Original No Doc Doc and Purchase - Delegated



Original No Ratio Doc and Non-Owner - Delegated



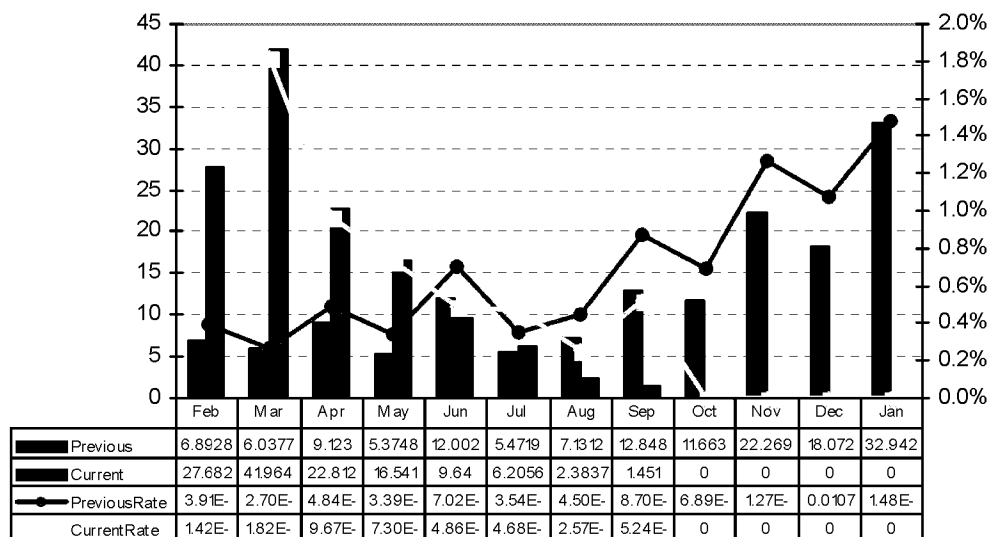
Original No Ratio Doc and Purchase - Delegated



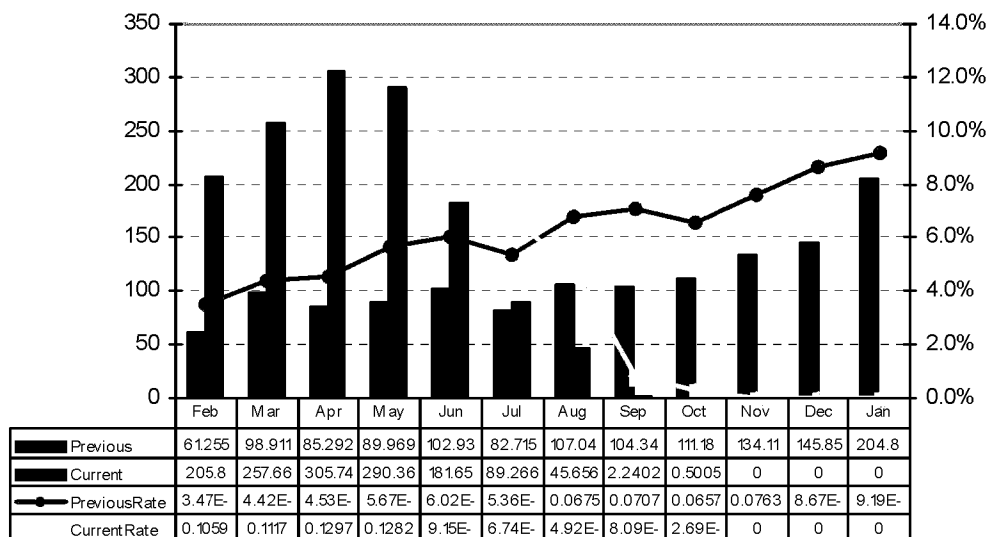
Aurora Originations - Delegated

Aurora Risk Review

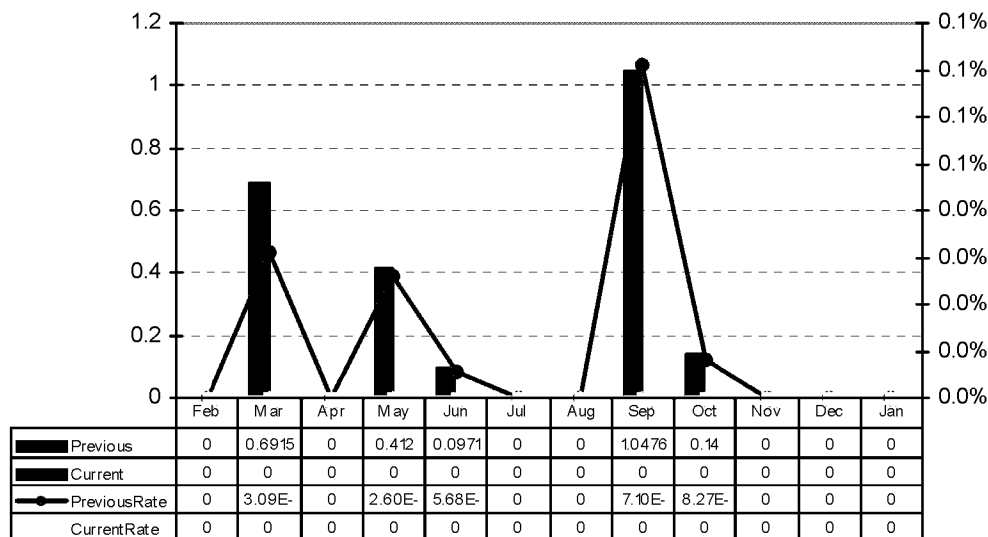
Original No Ratio Doc and FICO < 640 - Delegated



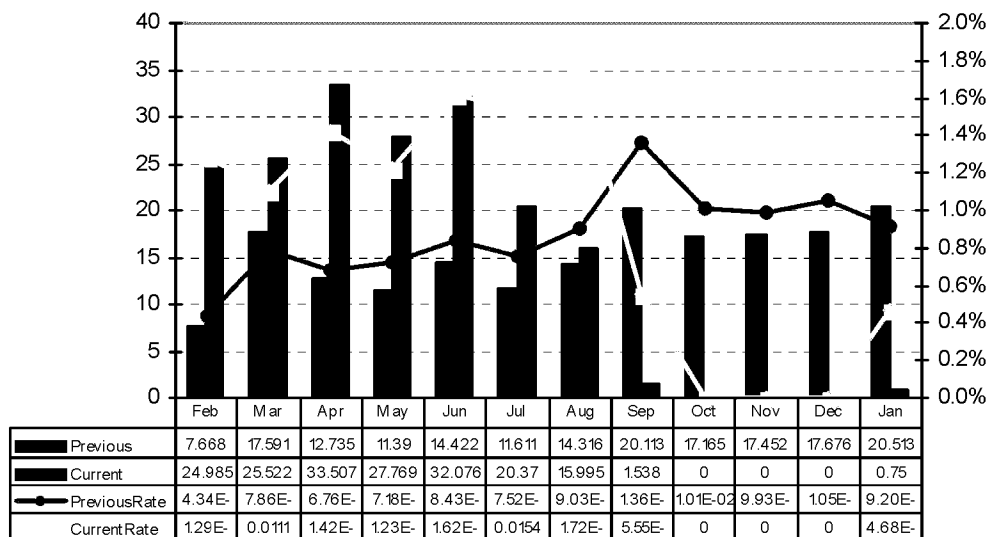
Original No Ratio Doc and CLTV > 95 - Delegated



Original No Ratio Doc and DTI > 50 - Delegated

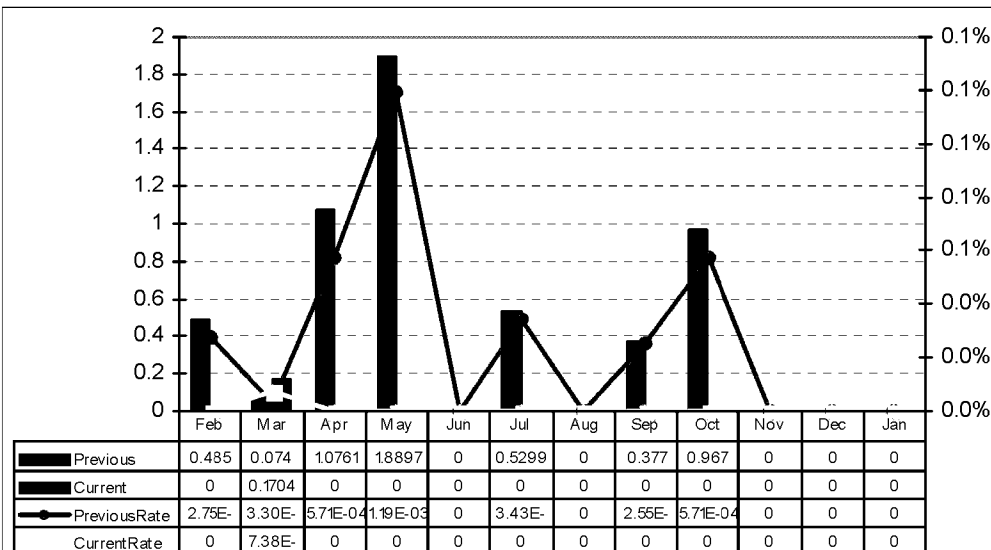


Original No Ratio Doc and Amount > 650K - Delegated

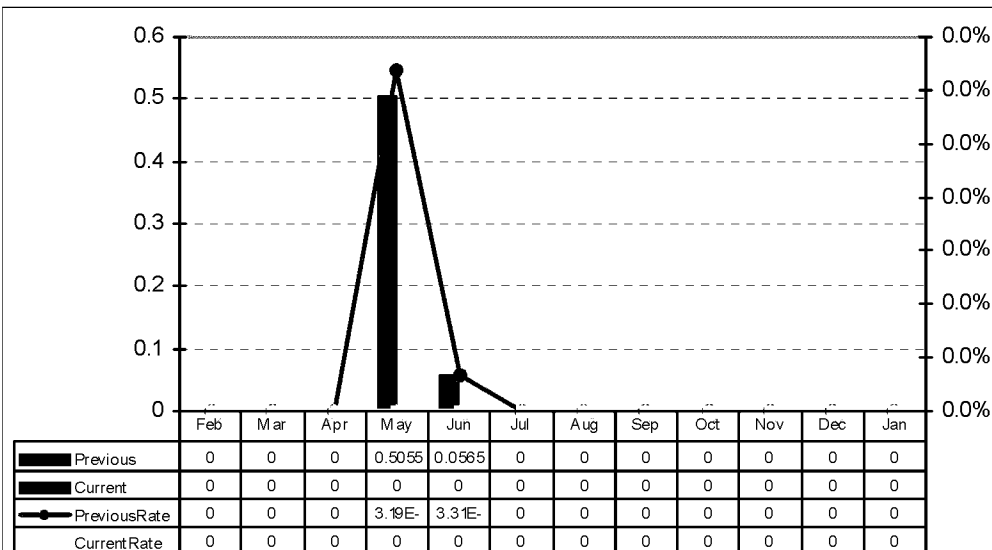


Aurora Originations - Delegated

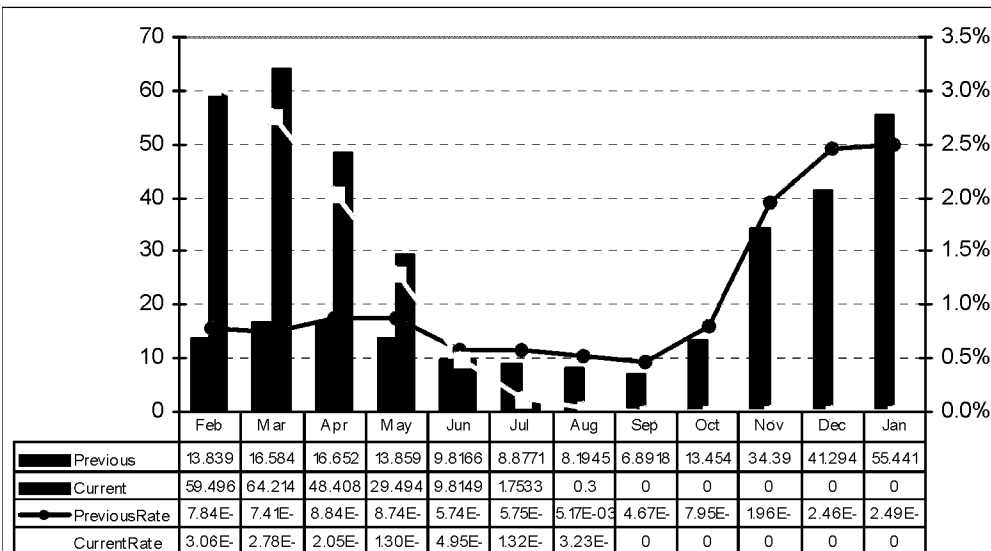
Original Stated, FICO <620 and CLTV > 95 - Delegated



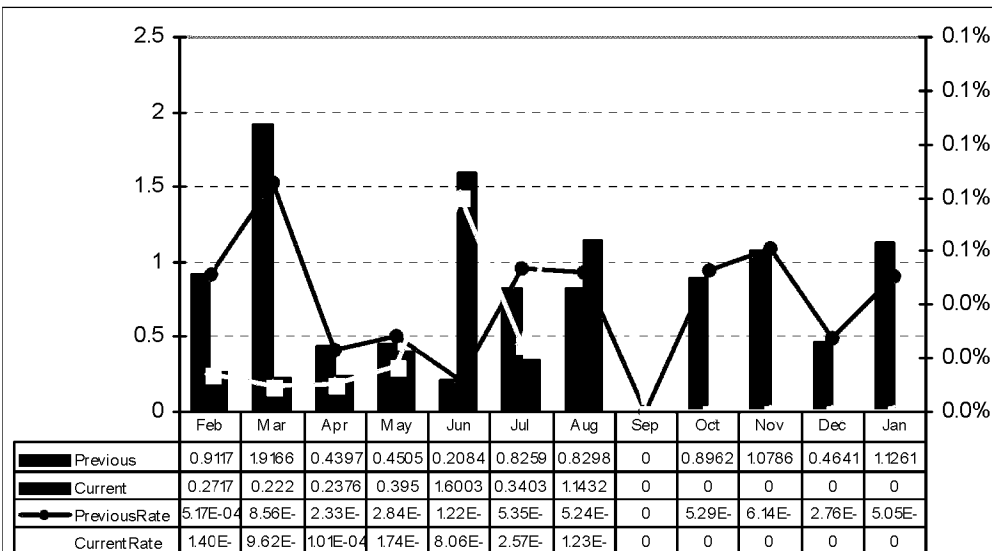
Original Stated, FICO <620 and DTI > 50 - Delegated



Original Stated, Non Owner and CLTV > 95 - Delegated



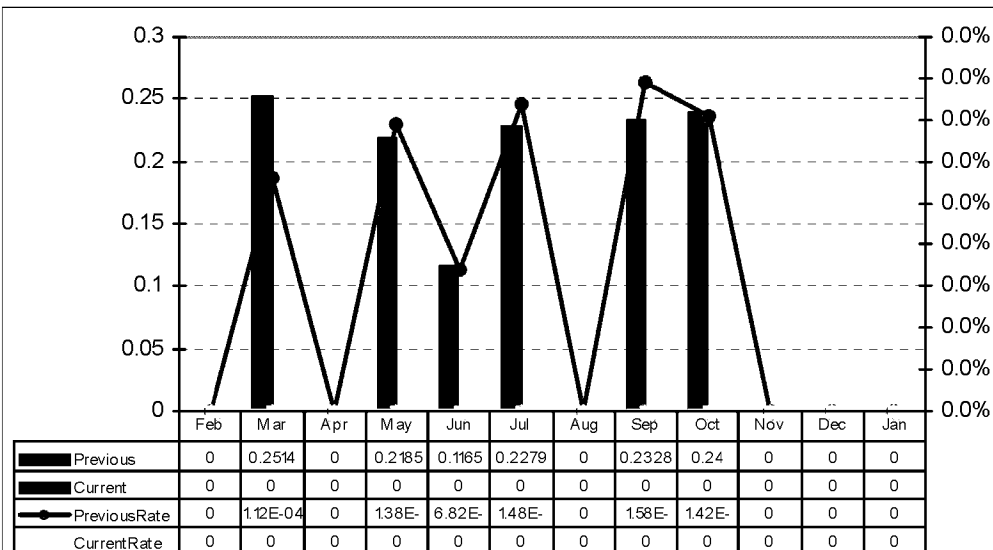
Original Stated, Non Owner and DTI > 50 - Delegated



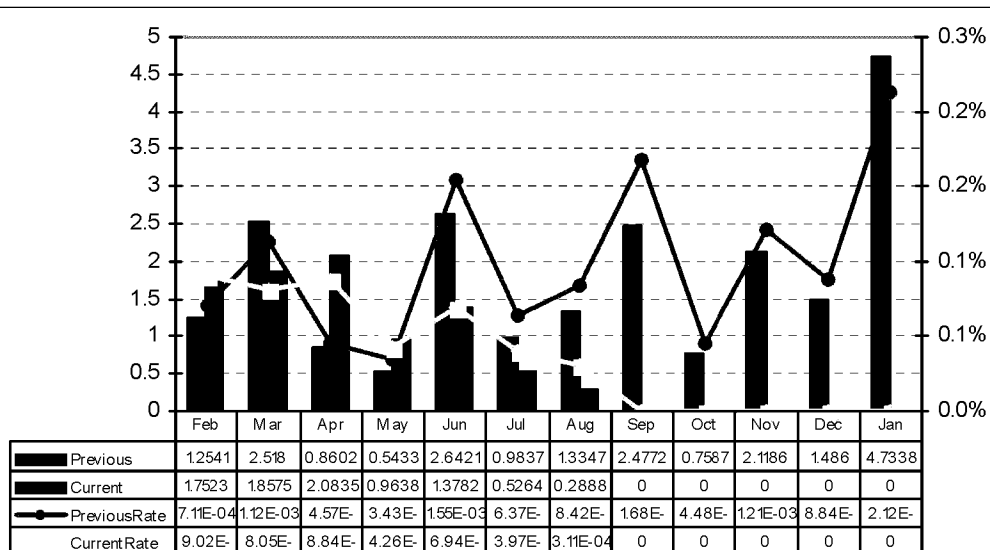
Aurora Originations - Delegated

Aurora Risk Review

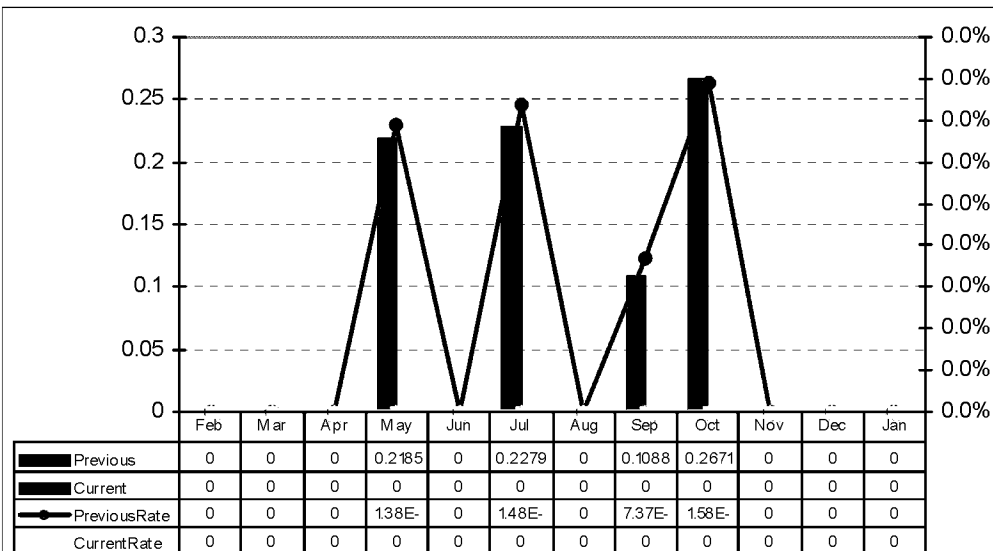
Original Stated, Non Owner and FICO < 620 - Delegated



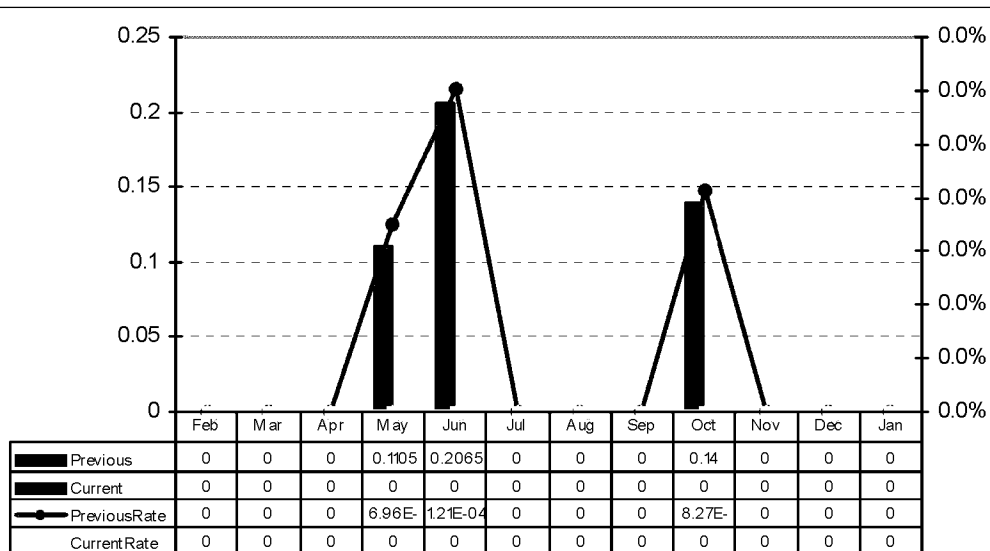
Original Stated-States, Non Owner and FICO < 660 - Delegated



Original Non Owner, FICO <620 and CLTV > 95 - Delegated

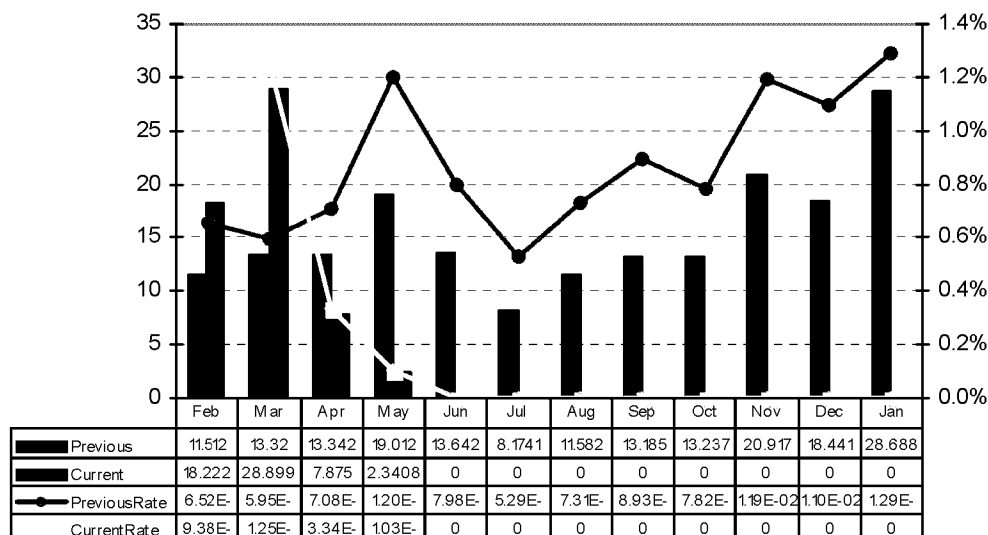


Original Non Owner, FICO <620 and DTI > 50 - Delegated

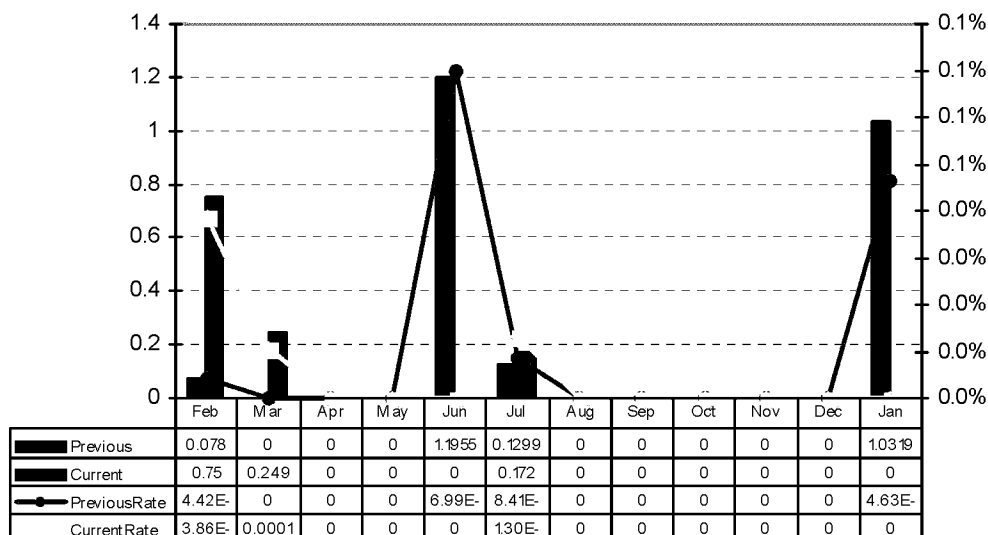


Aurora Originations - Delegated

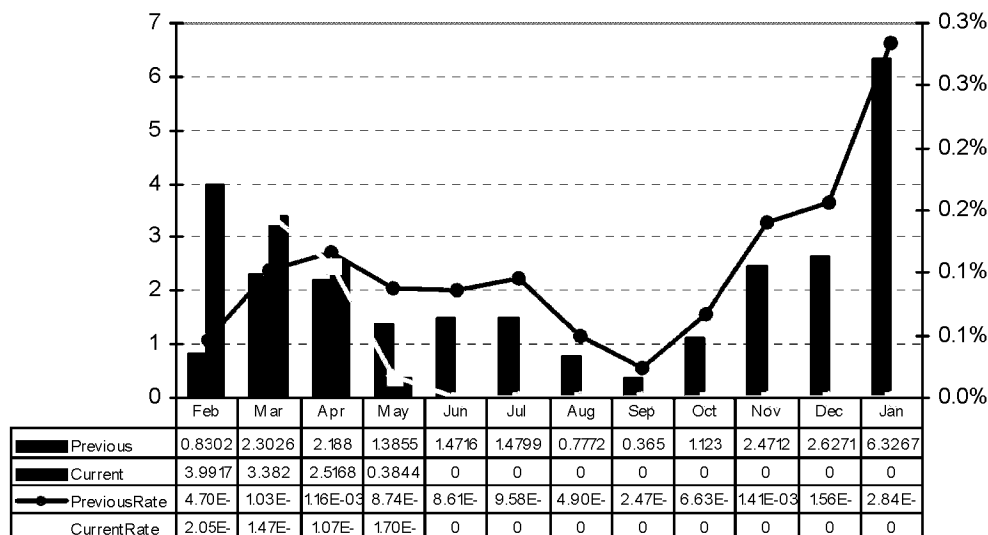
Original Stated-Stated, FICO <660 and CLTV > 95 - Delegated



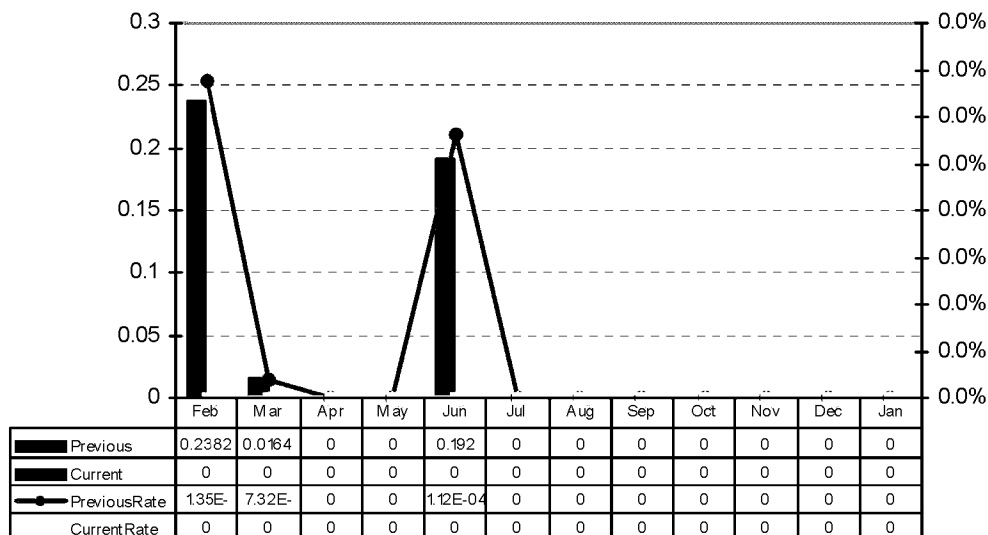
Original Stated-Stated, FICO <660 and DTI > 50 - Delegated



Original Stated-Stated, Non Owner and CLTV > 95 - Delegated



Original Stated-Stated, Non Owner and DTI > 50 - Delegated

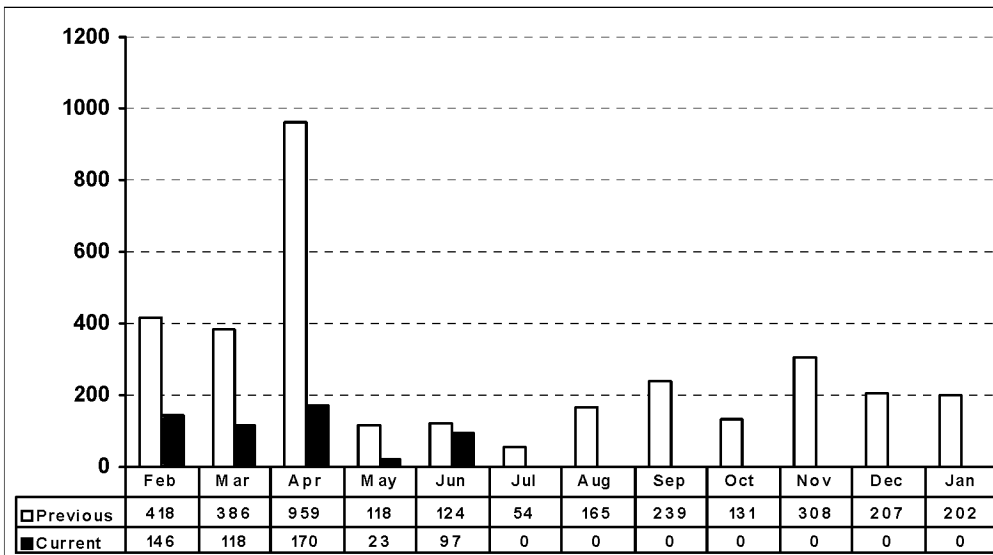


Aurora Originations - Bulk

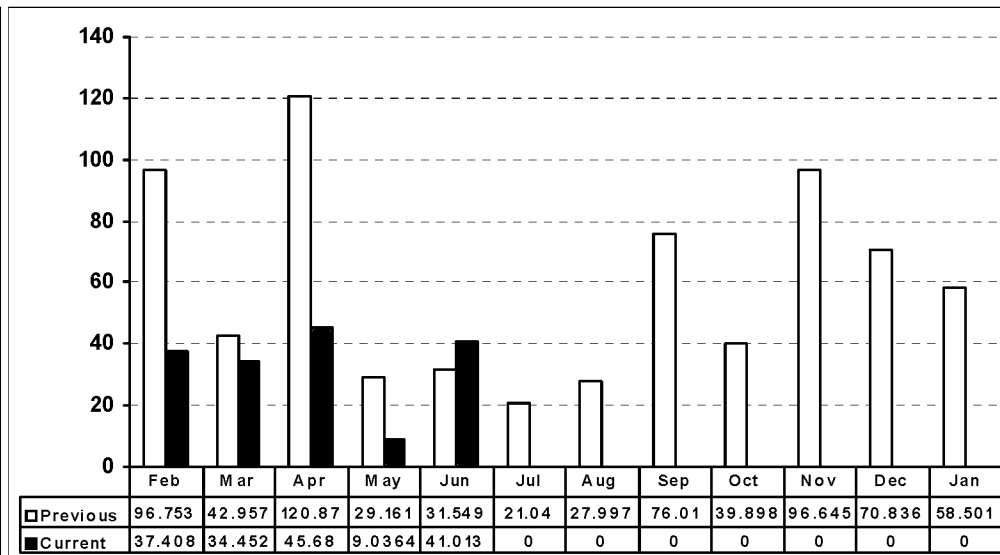
LEHMAN BROTHERS

Aurora Originations - Bulk

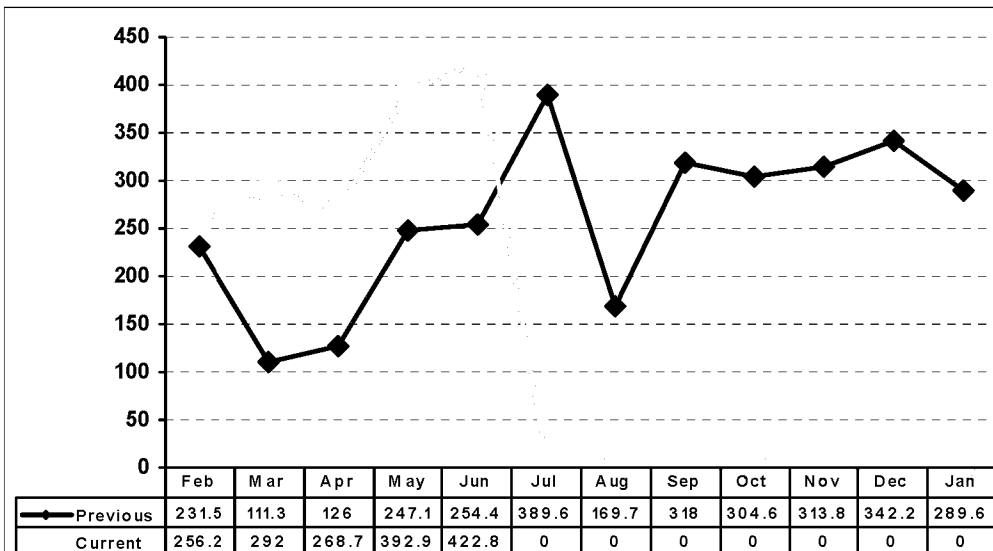
Original Units - Bulk



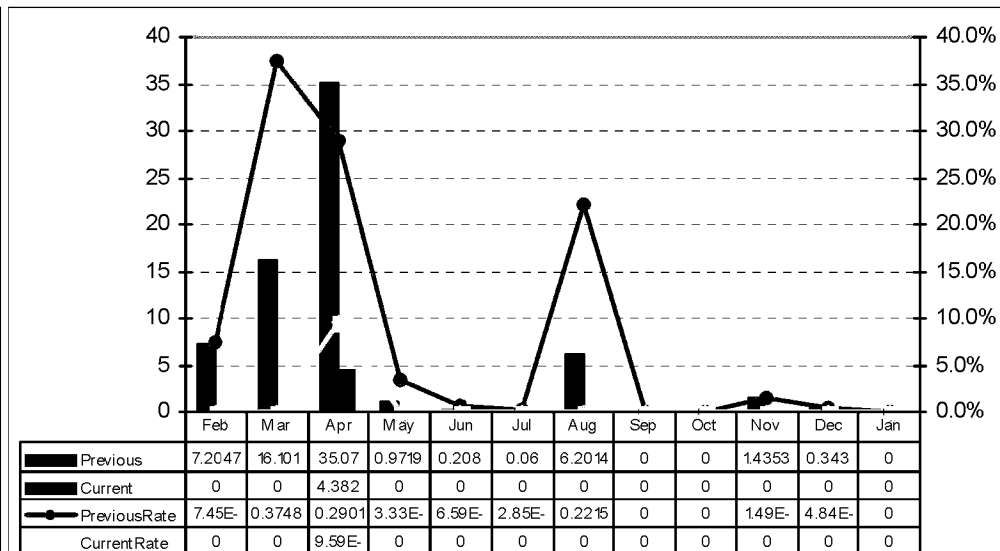
Original Balances - Bulk



Average Balances - Bulk



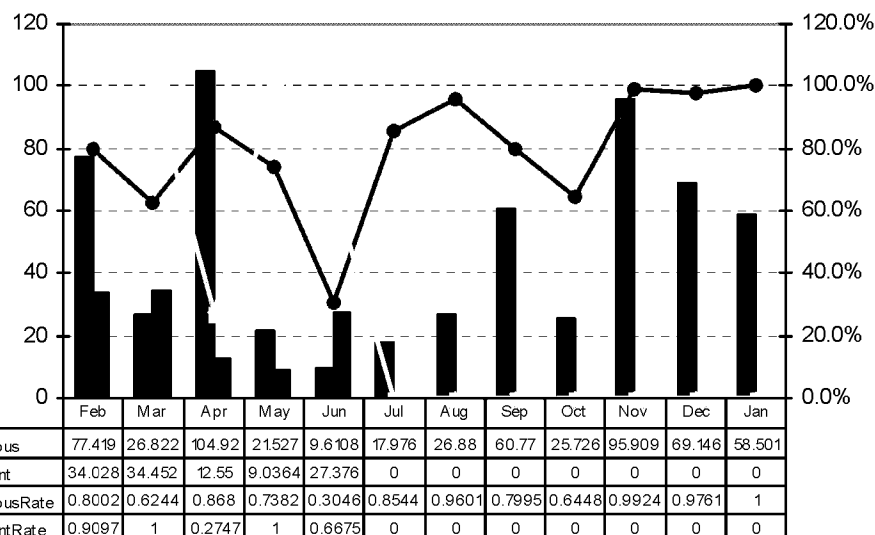
Original 2nd Liens - Bulk



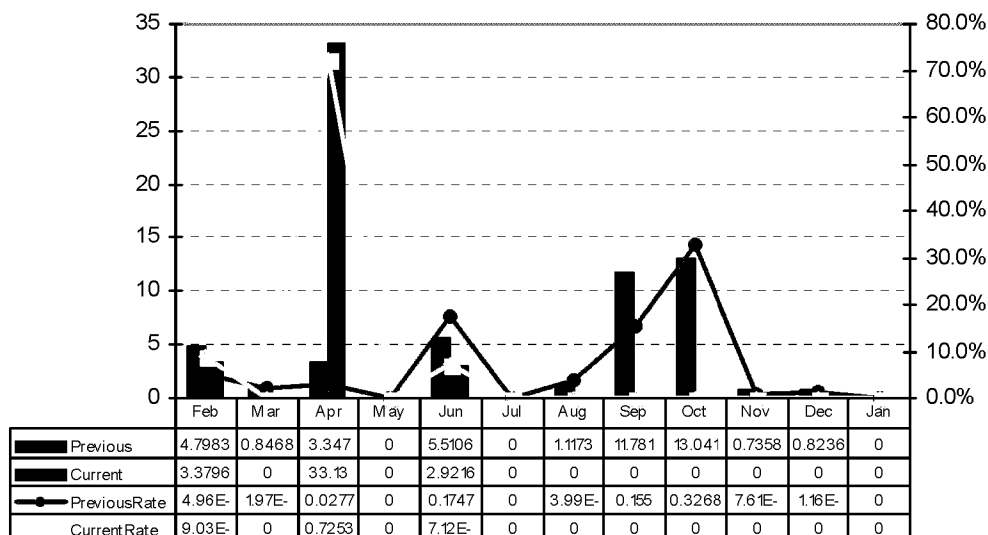
Aurora Originations - Bulk

Aurora Risk Review

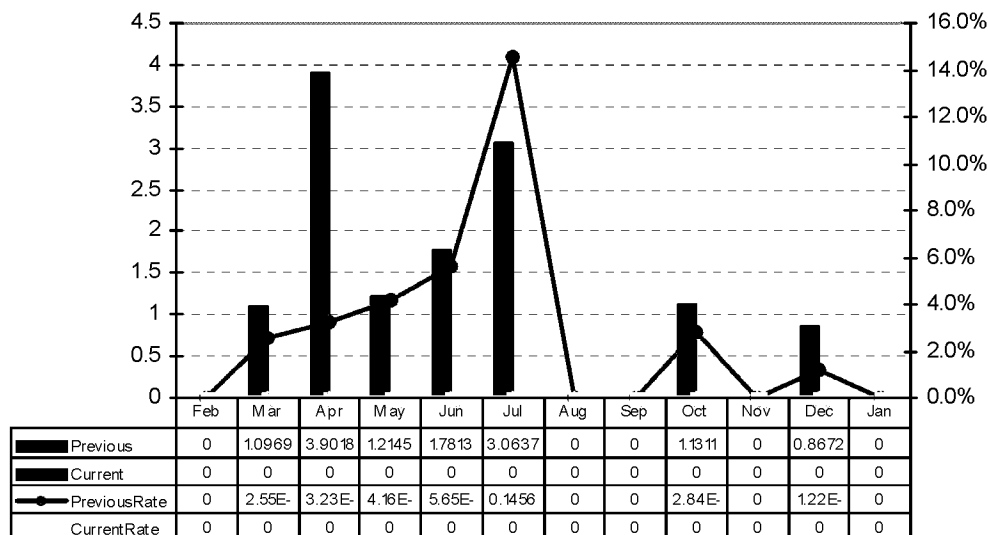
Original Alt-A - Bulk



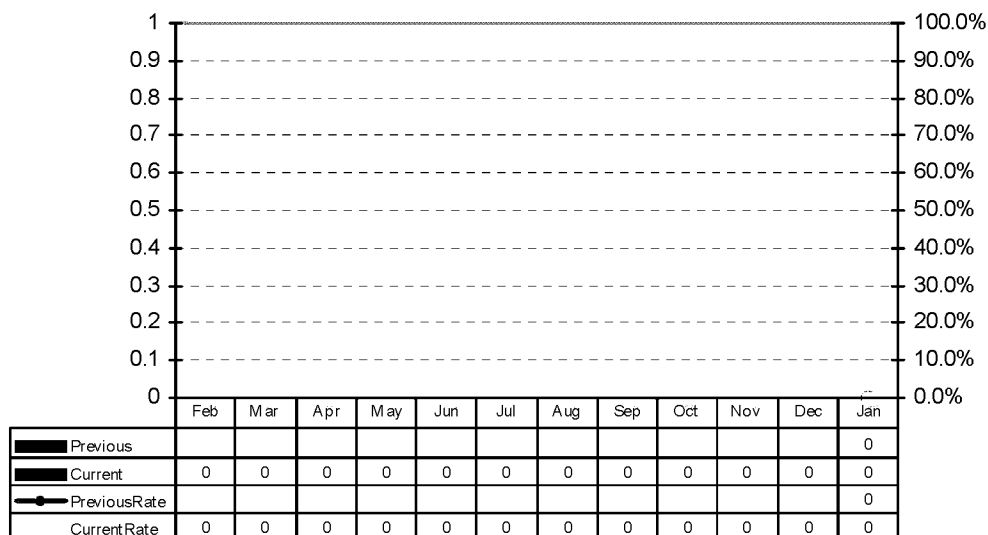
Original Mortgage Maker - Bulk



Original Expanded Options - Bulk

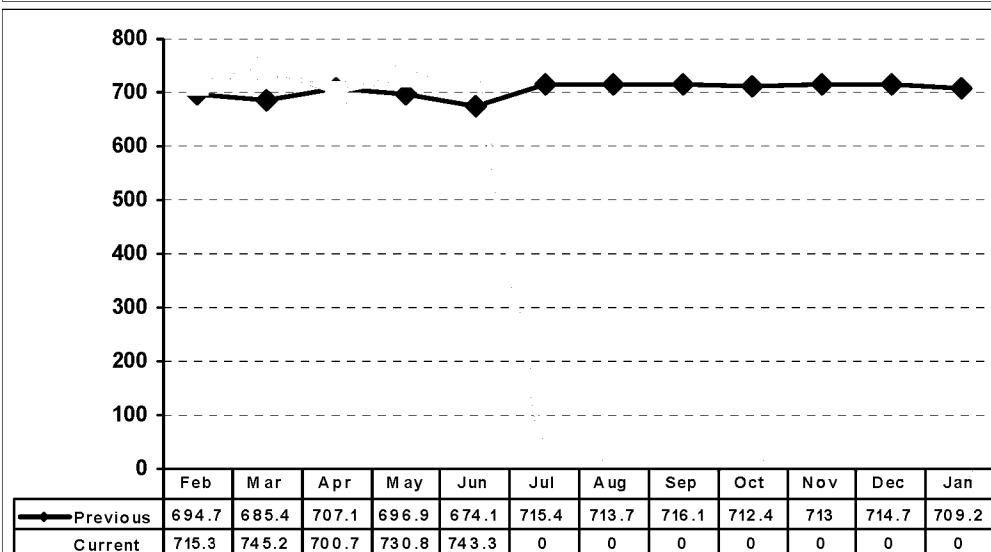


Original Choice Advantage - Bulk

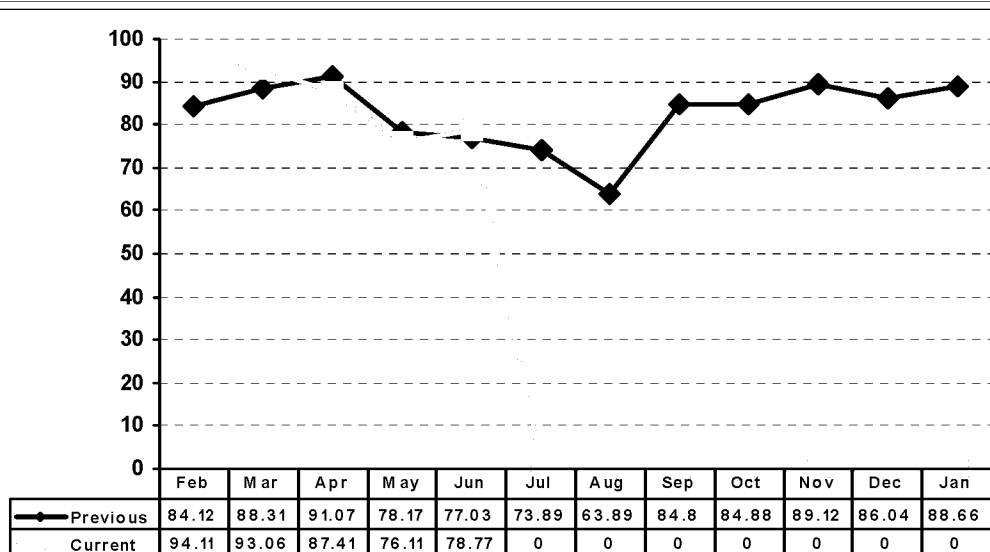


Aurora Originations - Bulk

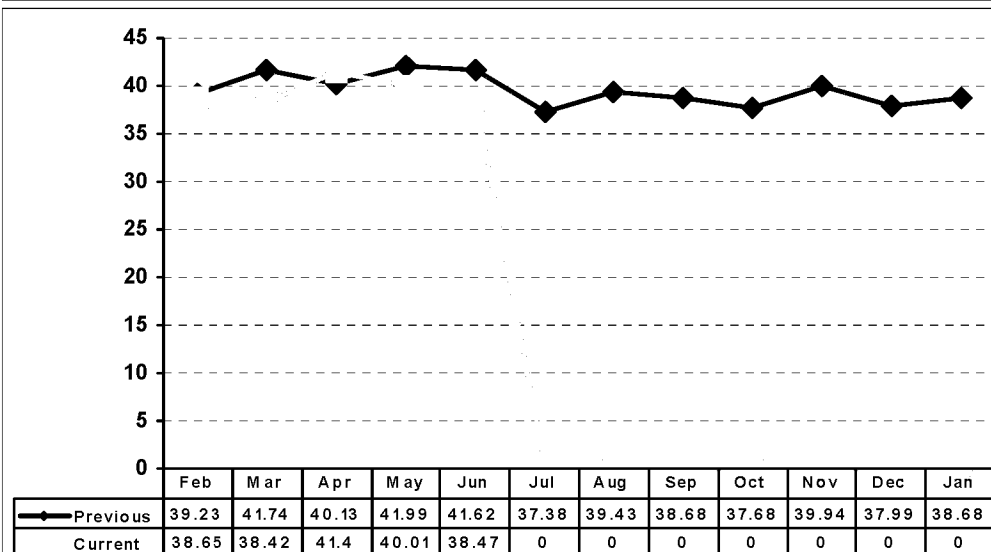
Original FICO - Bulk



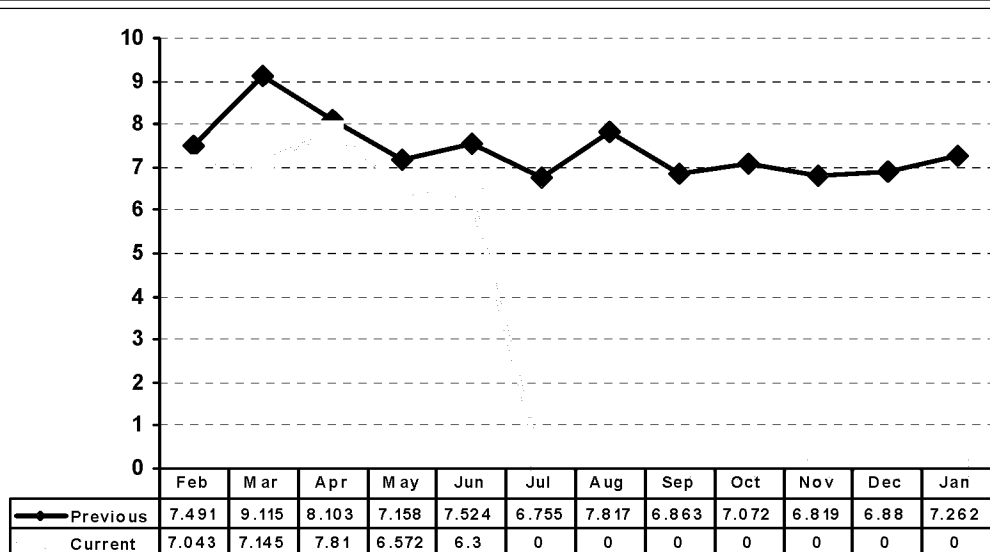
Original CLTV - Bulk



Original DTI - Bulk

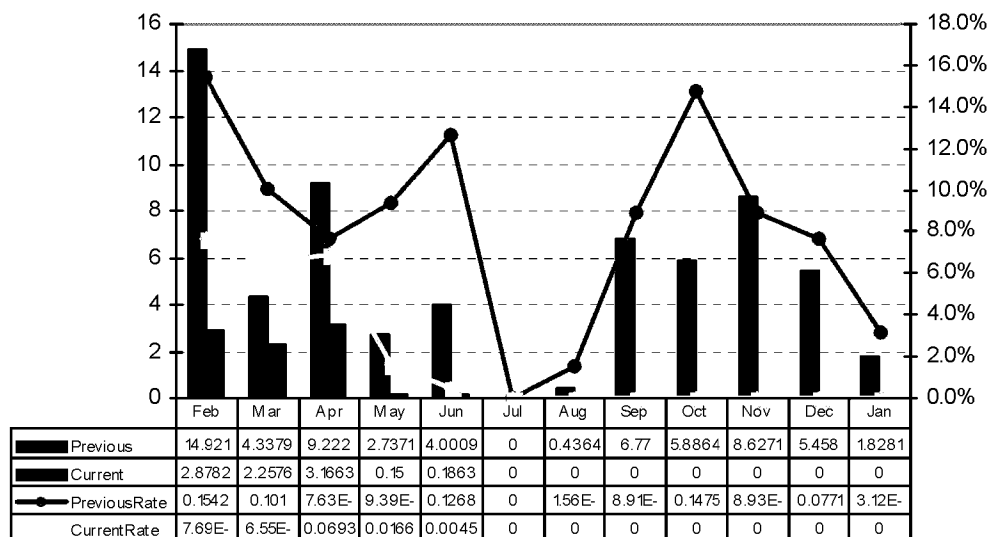


Original Interest Rate - Bulk

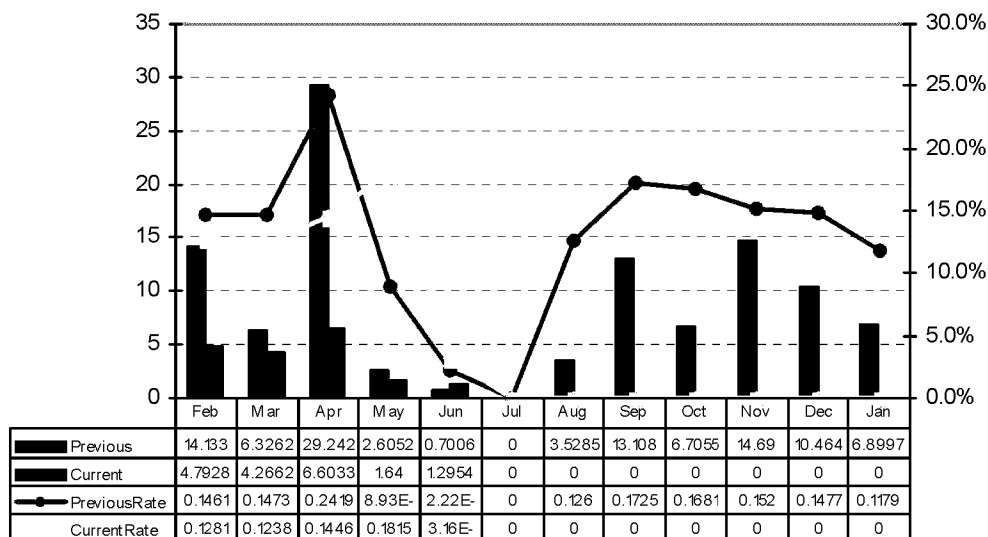


Aurora Originations - Bulk

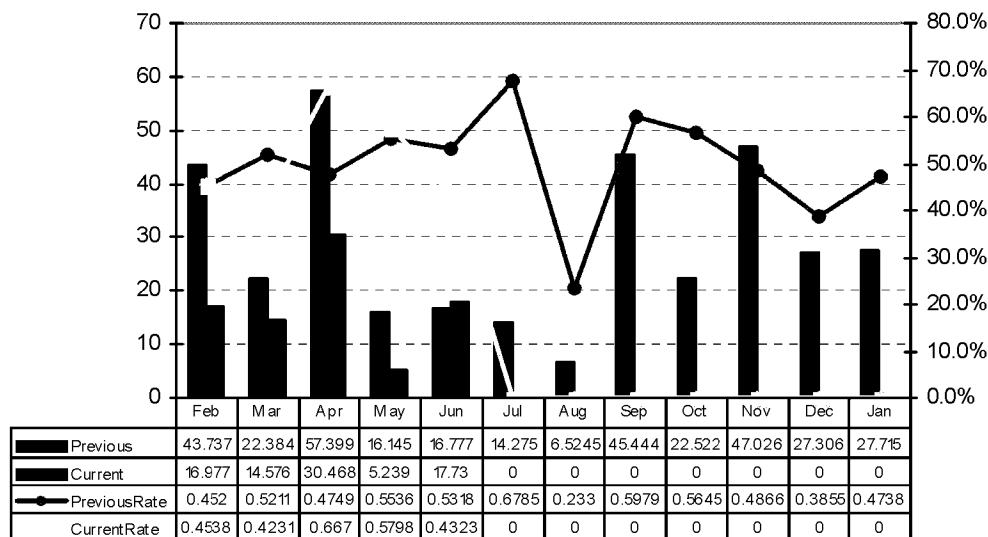
Original No Doc Documentation - Bulk



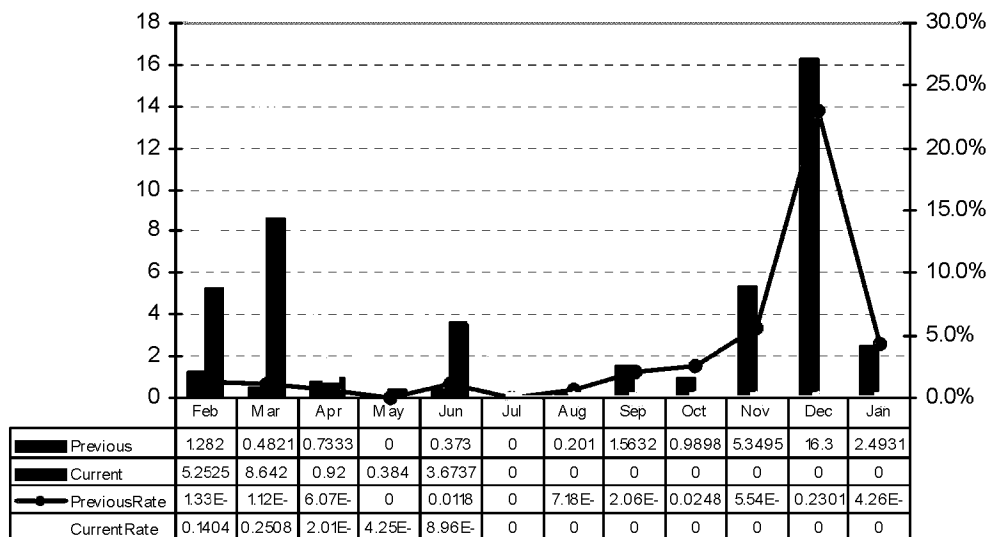
Original No Ratio Documentation - Bulk



Original Stated Documentation - Bulk

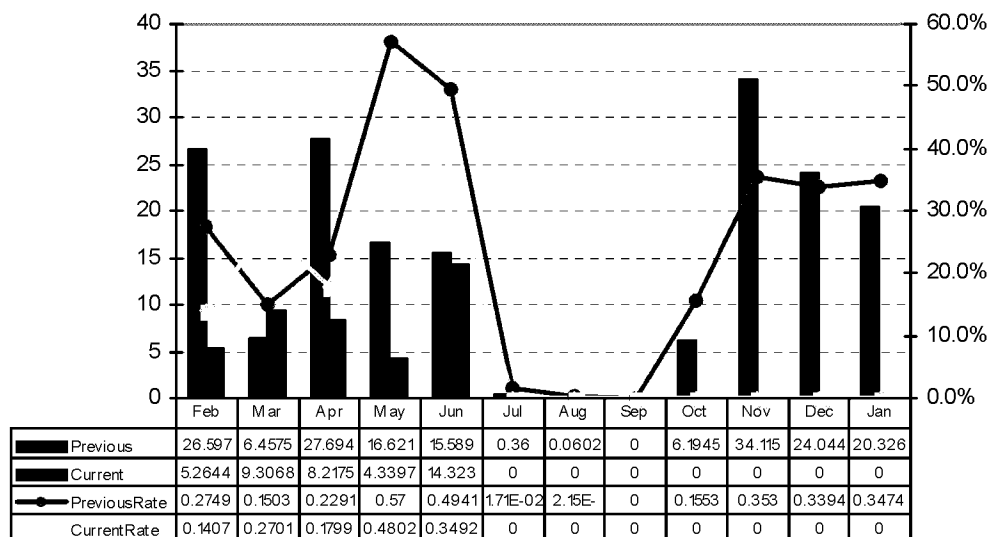


Original Stated-Stated - Bulk

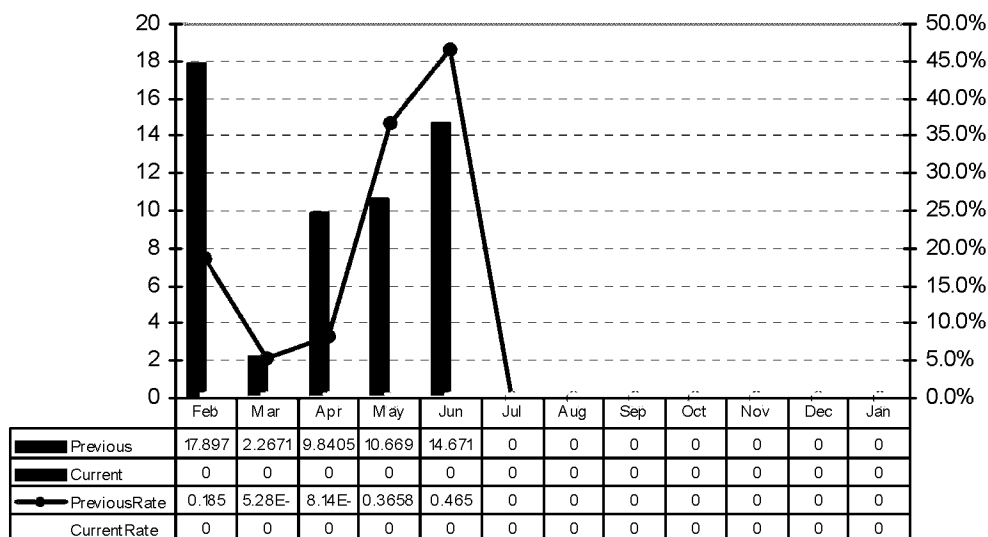


Aurora Originations - Bulk

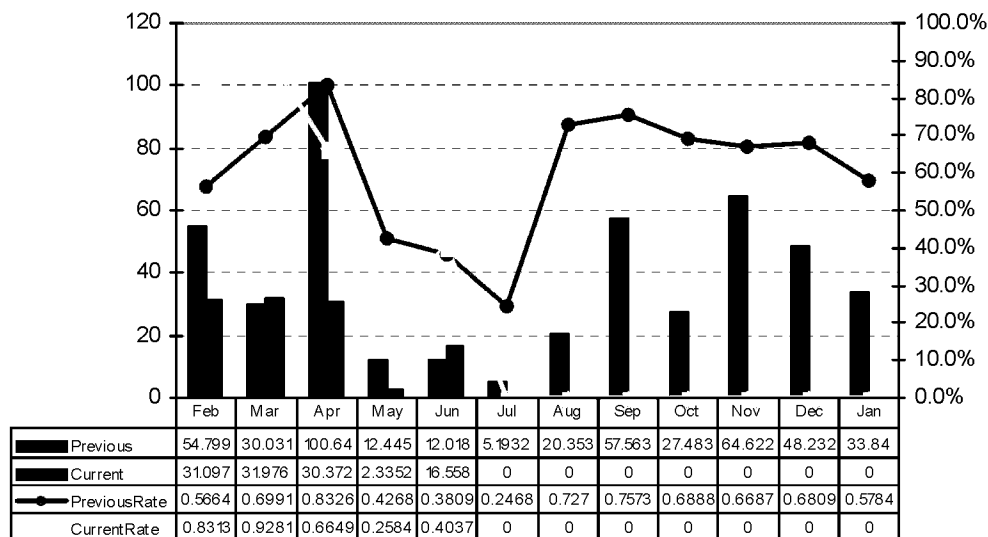
Original Fixed - Bulk



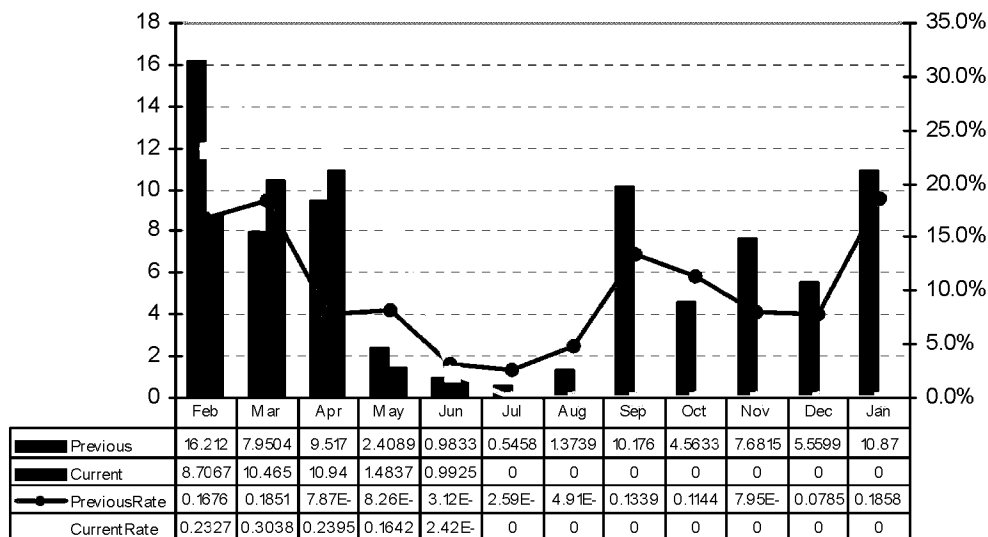
Original Cashout - Bulk



Original Purchases - Bulk

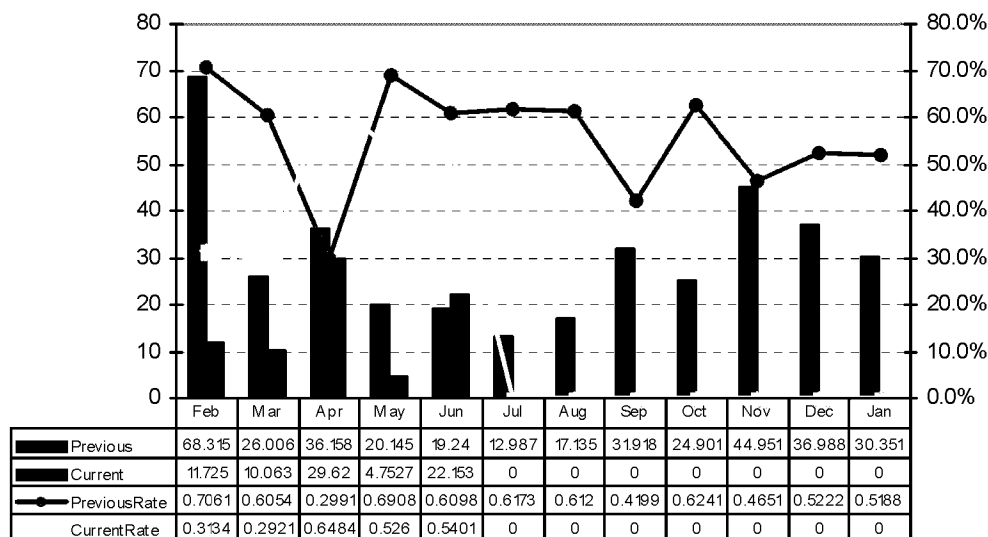


Original Non Owner Occupied - Bulk

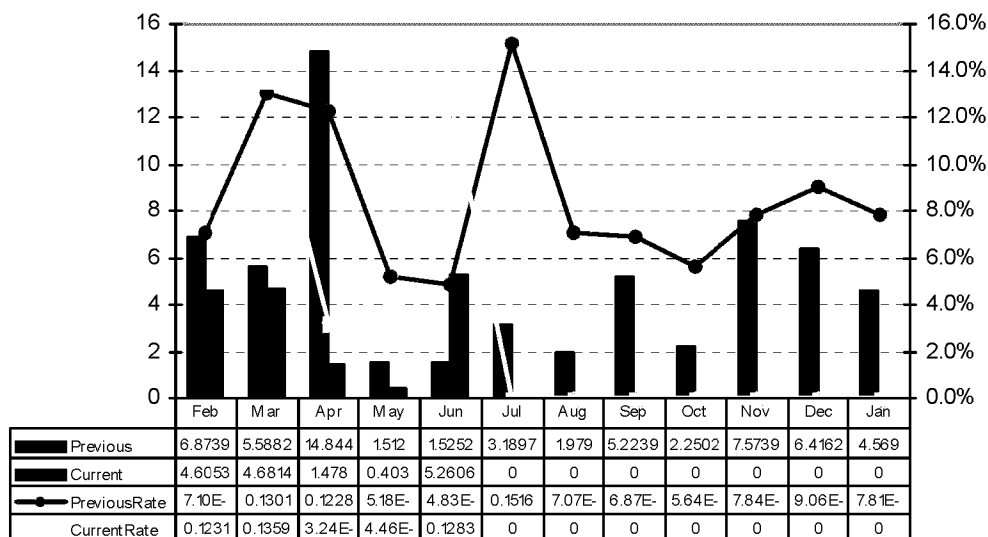


Aurora Originations - Bulk

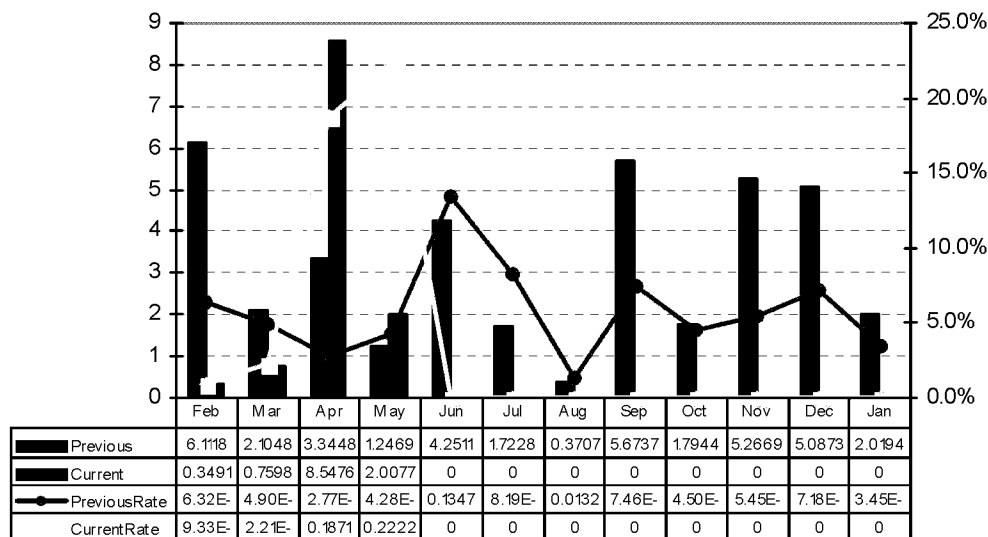
Original Single Family - Bulk



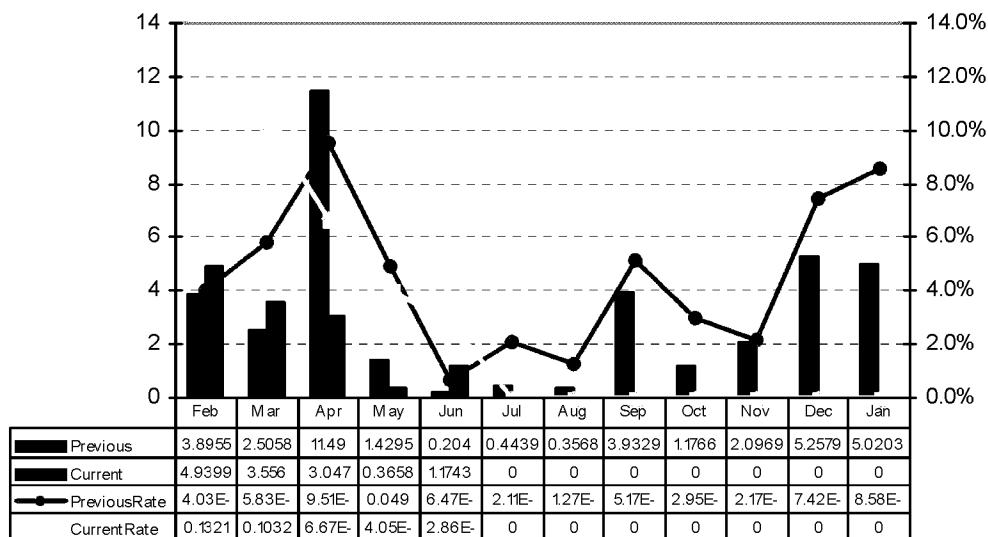
Original Condo - Bulk



Original Multifamily - Bulk

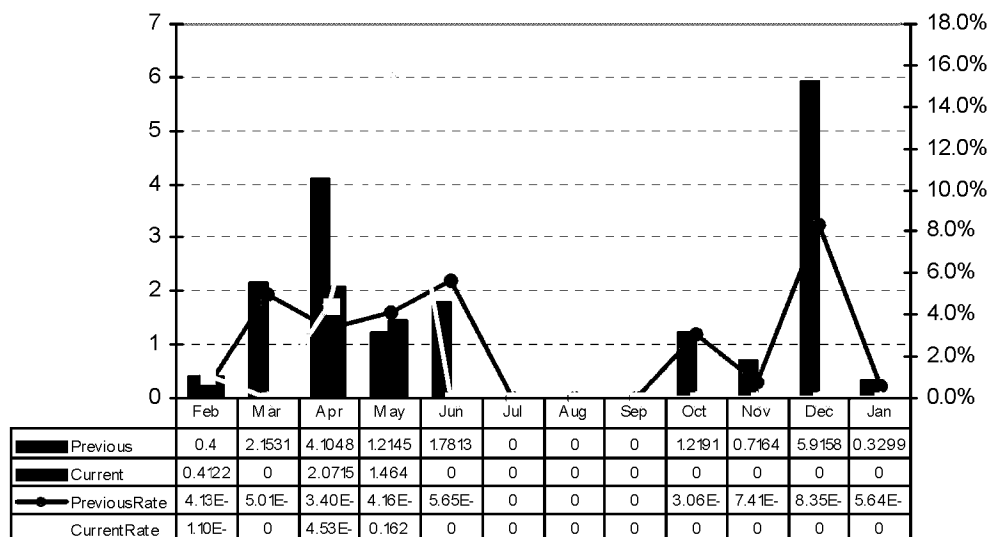


Original 2nd Homes - Bulk

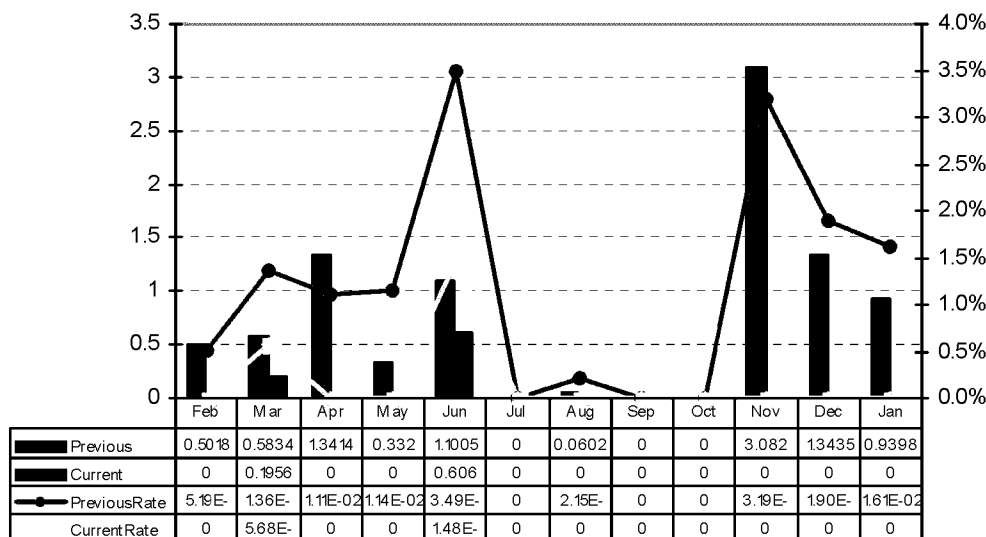


Aurora Originations - Bulk

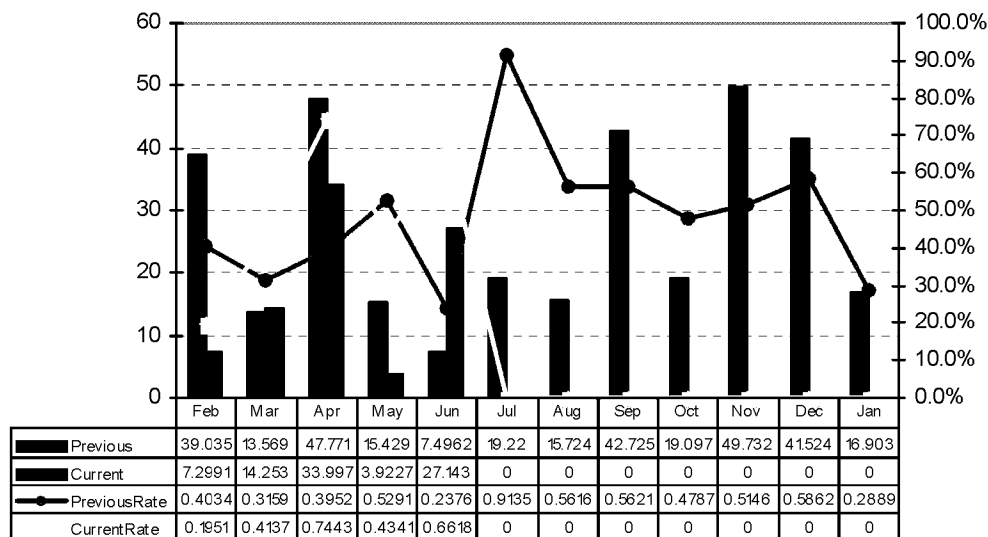
Original 40 Year - Bulk



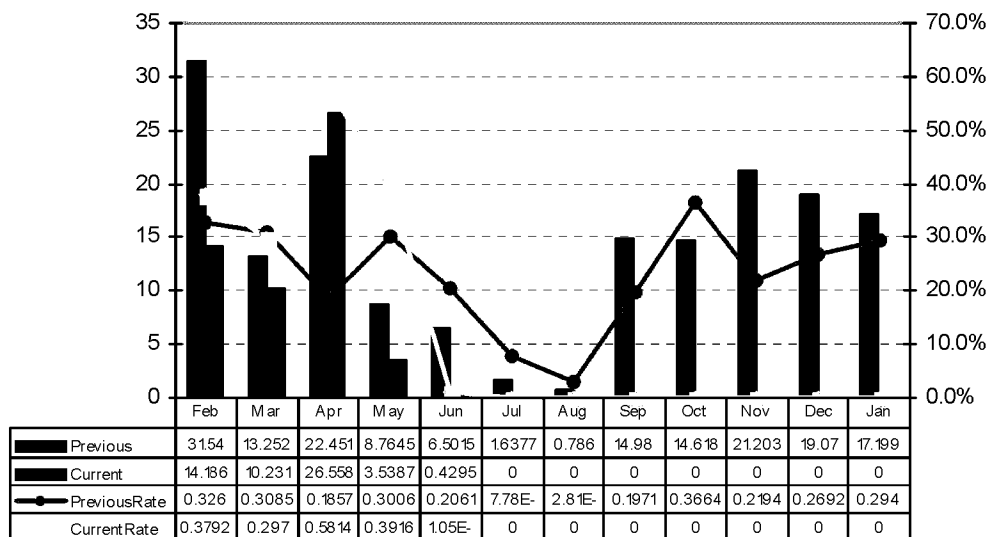
Original 15 and 20 Year - Bulk



Original CA - Bulk

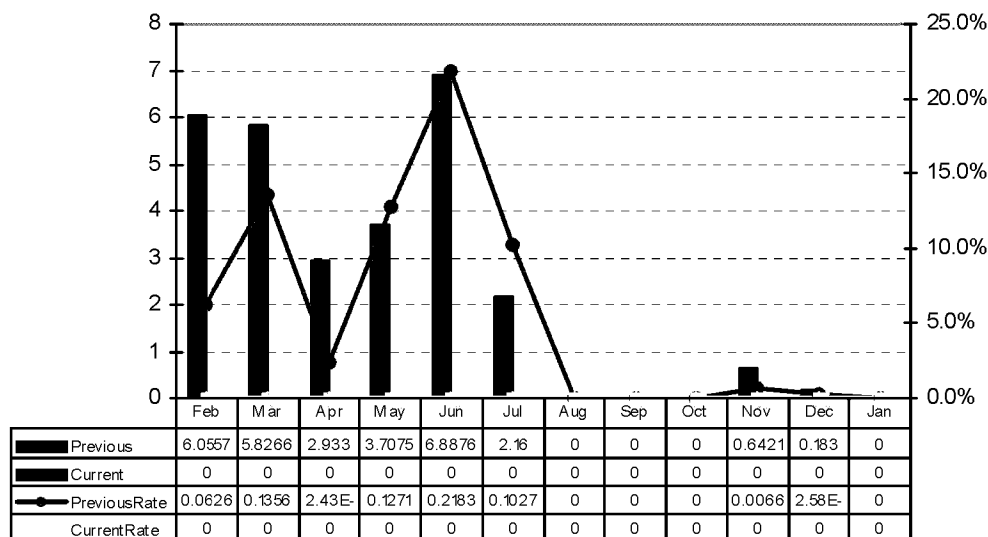


Original with Prepayment Penalty - Bulk

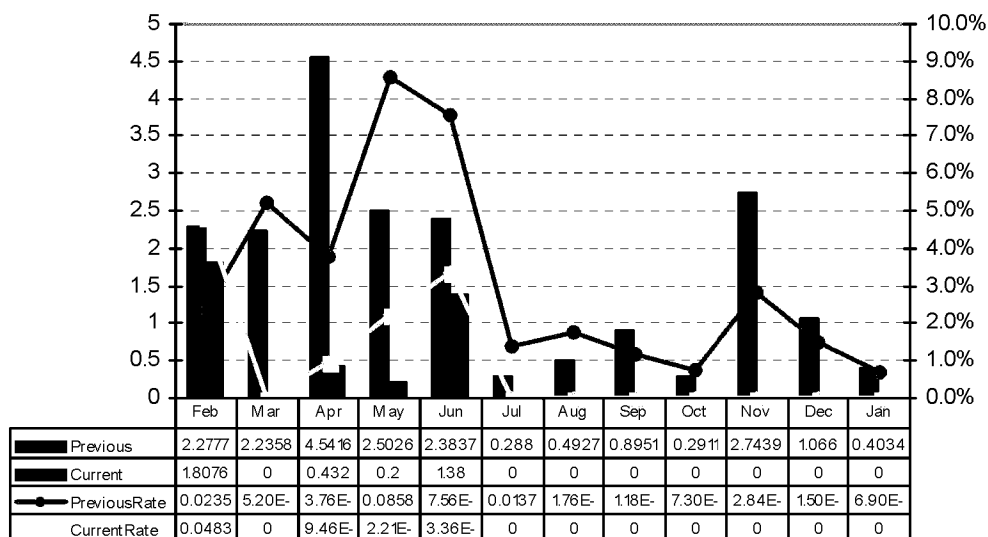


Aurora Originations - Bulk

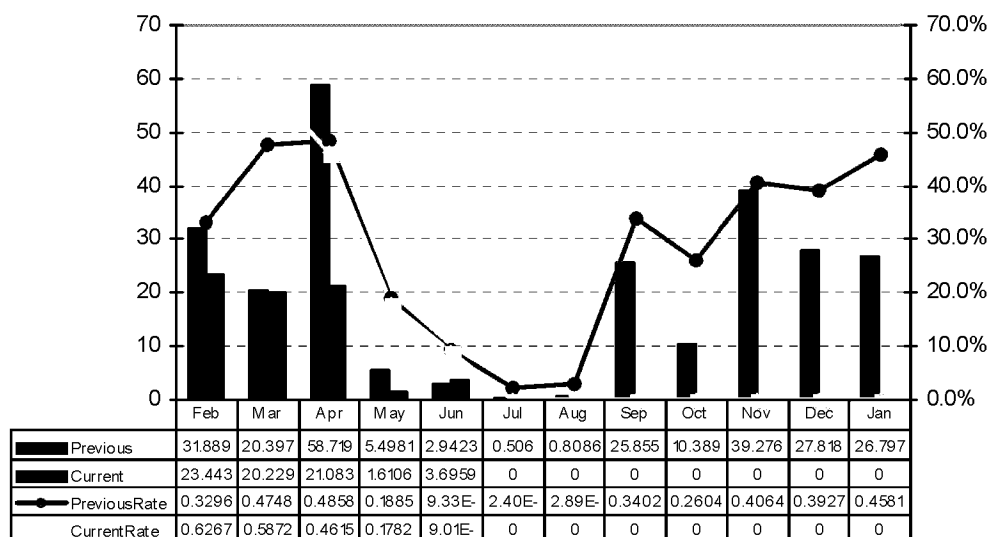
Original FICO < 620 - Bulk



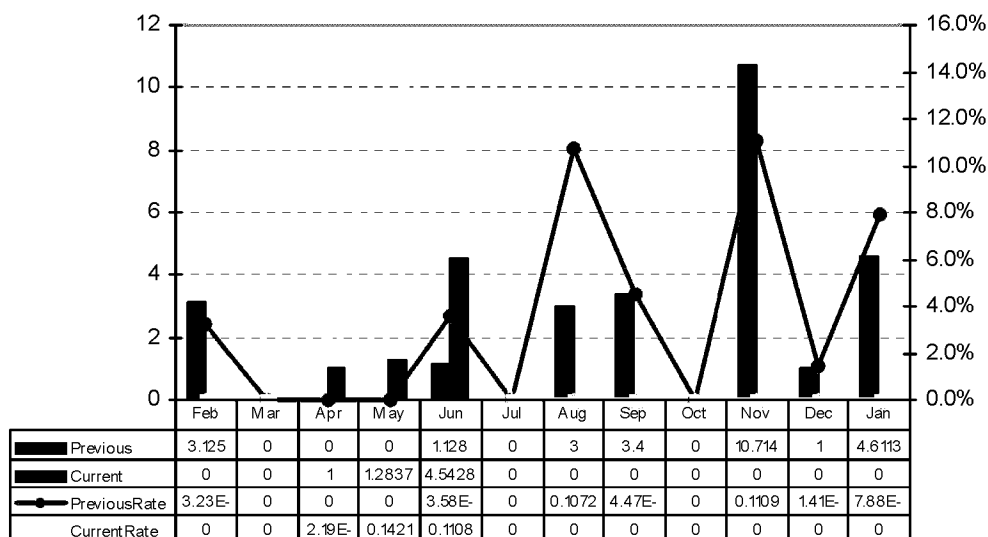
Original DTI > 50 - Bulk



Original CLTV > 95 - Bulk

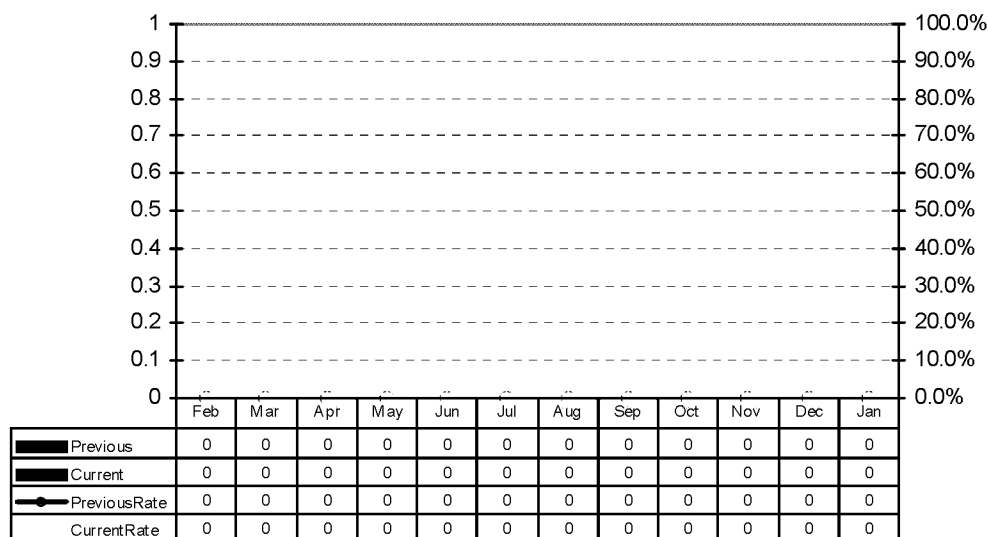


Original with Amounts >= 1MMM - Bulk

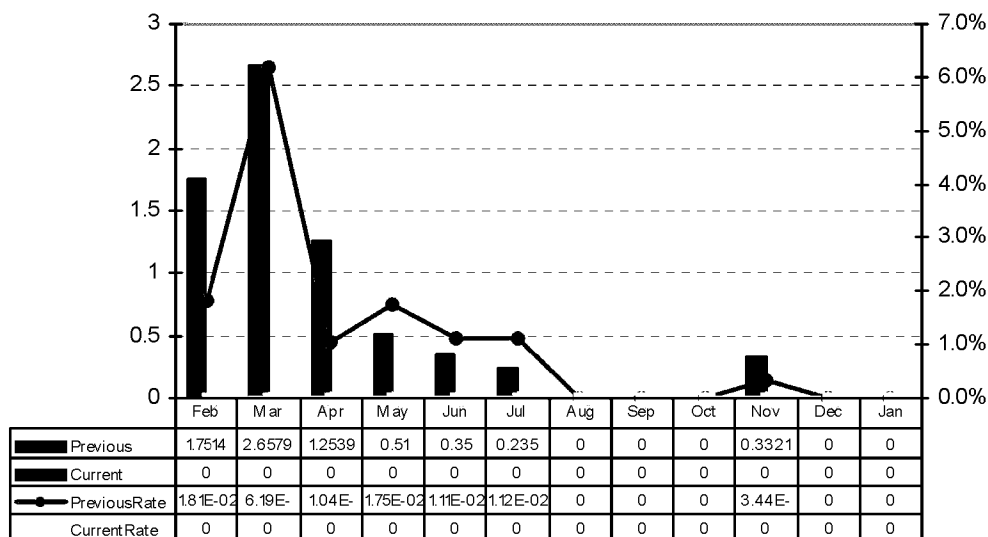


Aurora Originations - Bulk

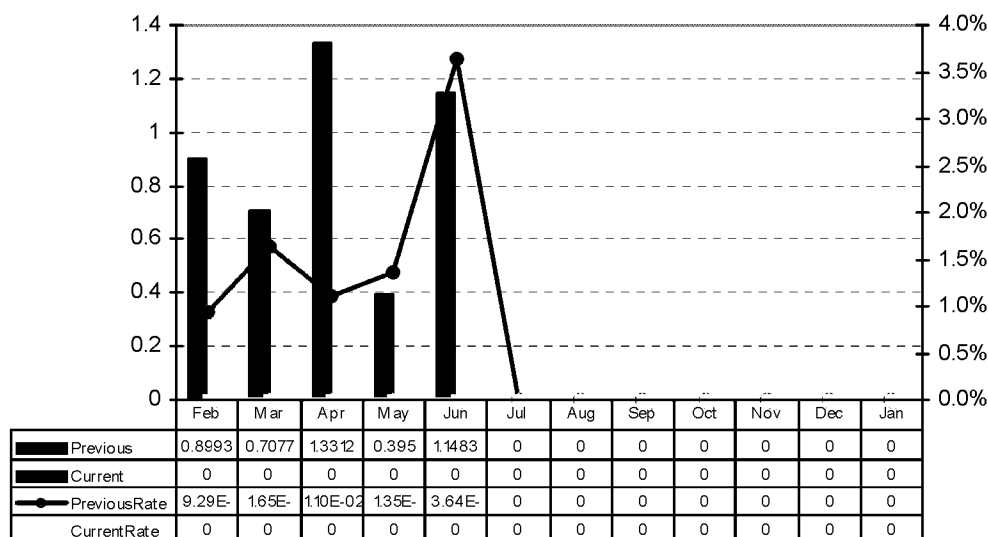
Original FICO < 620 and Amount > 650K - Bulk



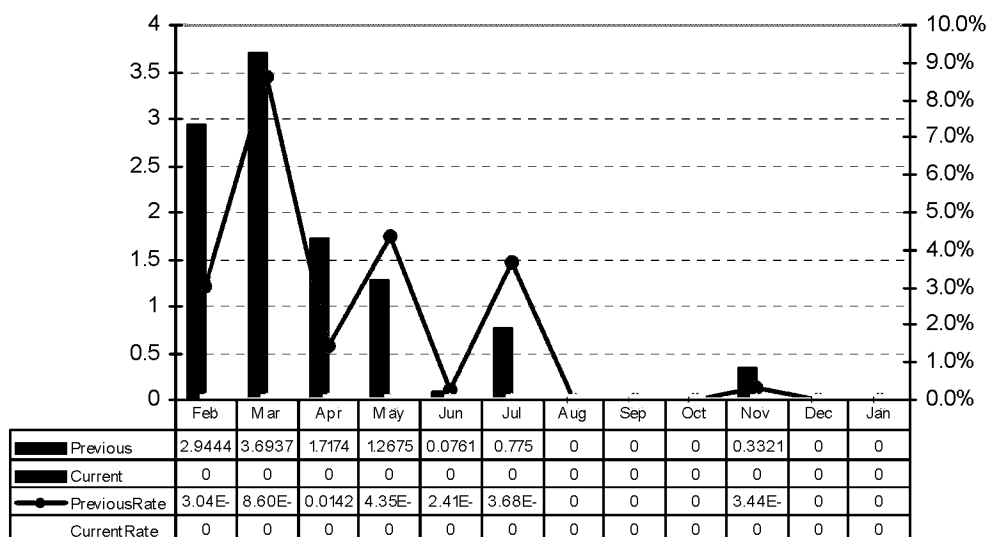
Original FICO < 620 and CLTV > 95 - Bulk



Original FICO < 620 and DTI > 50 - Bulk



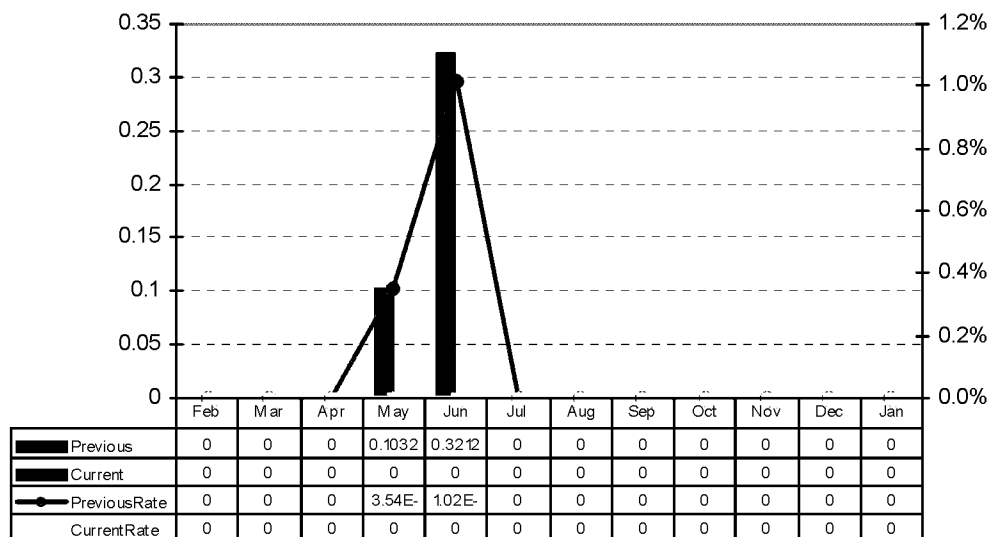
Original FICO < 620 and Purchase - Bulk



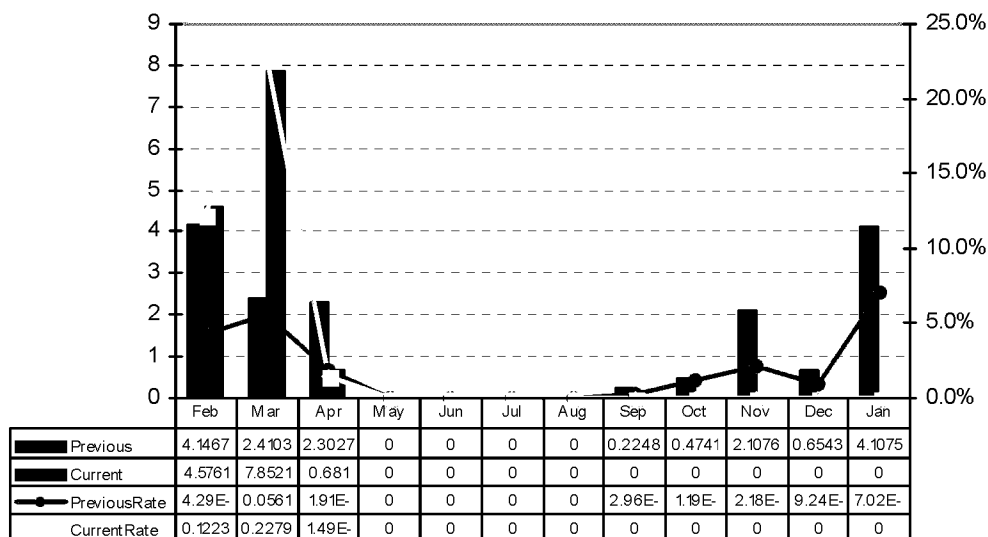
Aurora Originations - Bulk

Aurora Risk Review

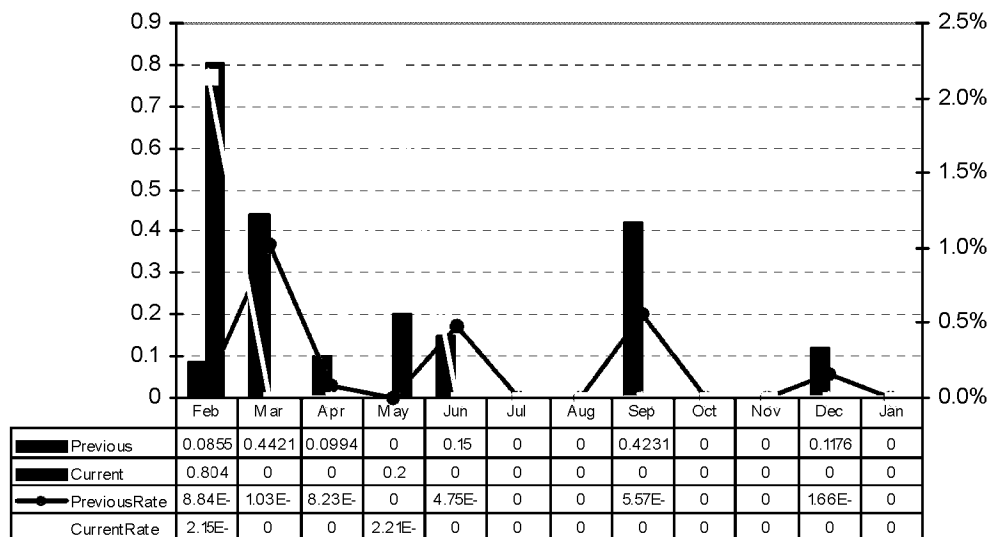
Original Non-Owner and FICO < 620 - Bulk



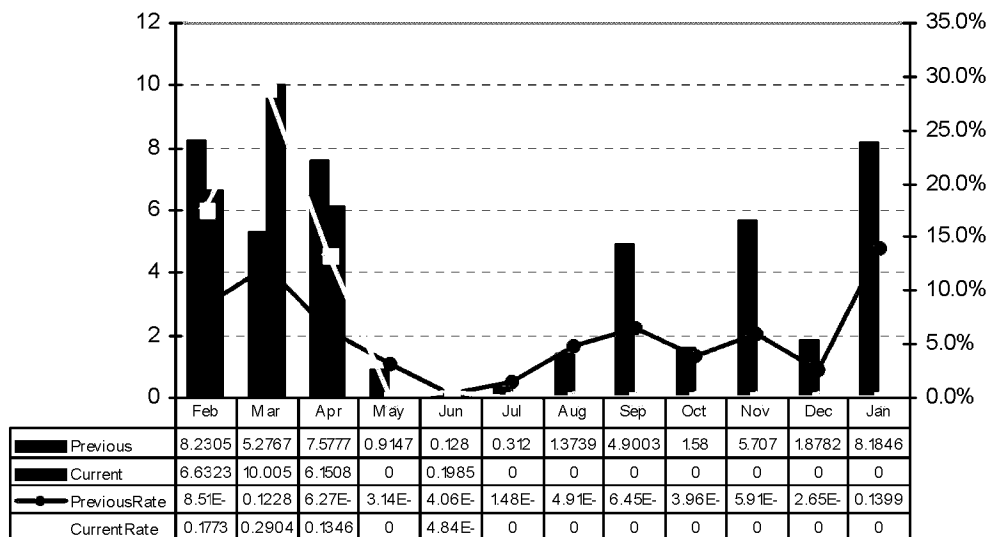
Original Non-Owner and CLTV > 95 - Bulk



Original Non-Owner and DTI > 50 - Bulk

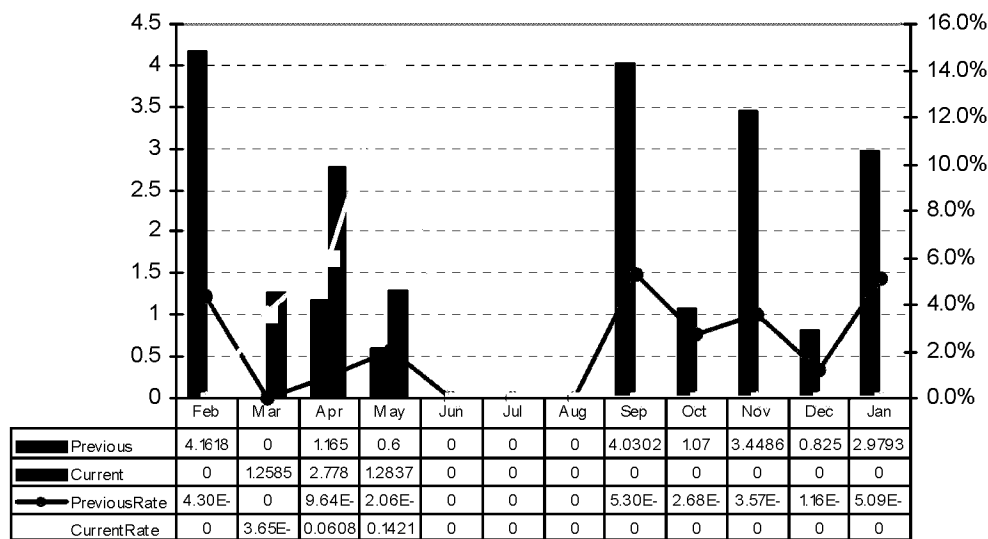


Original Non-Owner and Purchase - Bulk

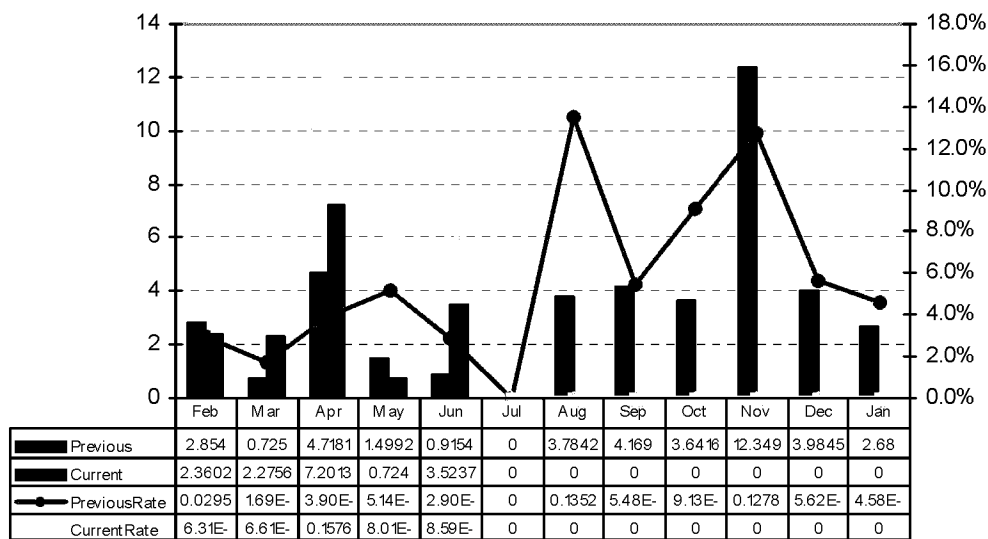


Aurora Originations - Bulk

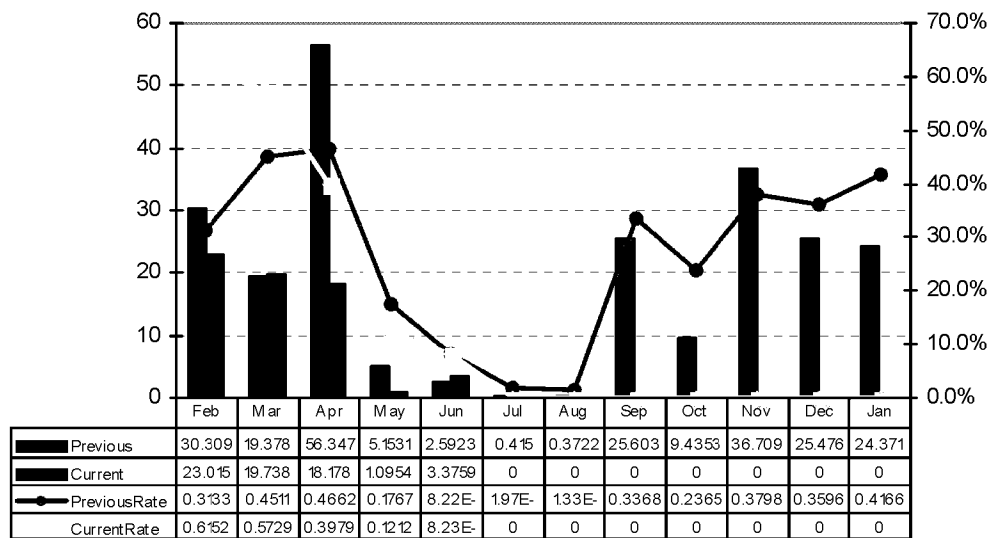
Original Non-Owner and Amount > 500K - Bulk



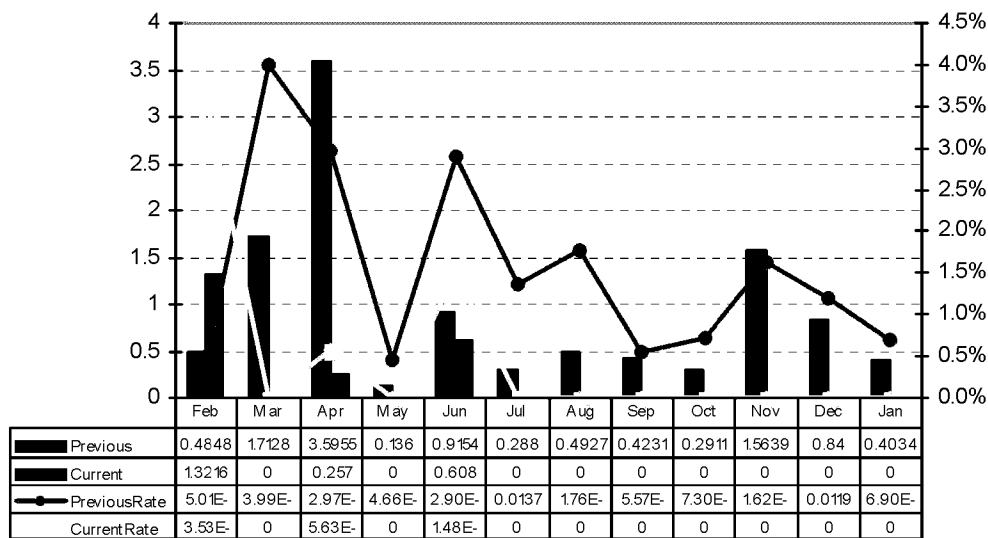
Original Purchase and Amount > 650K - Bulk



Original Purchase and CLTV > 95 - Bulk



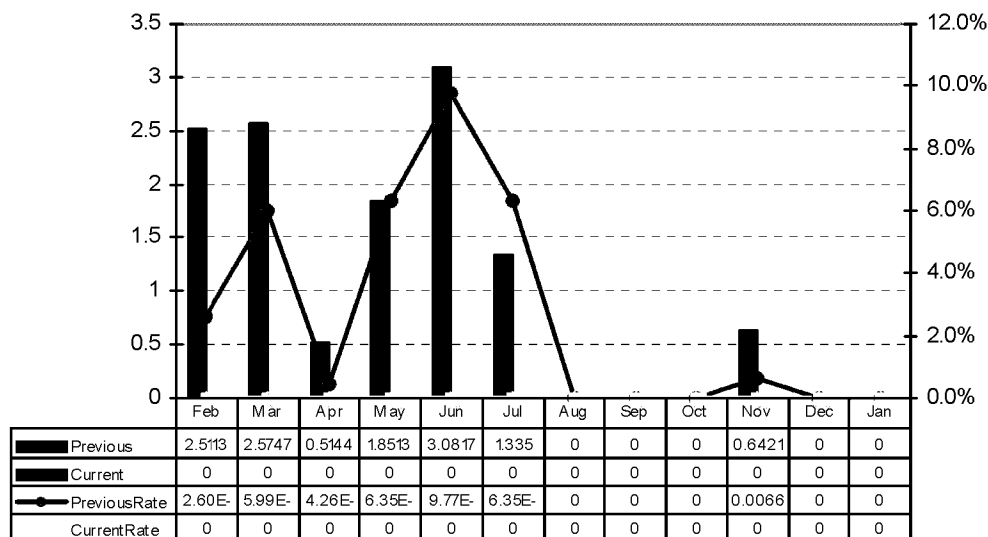
Original Purchase and DTI > 50 - Bulk



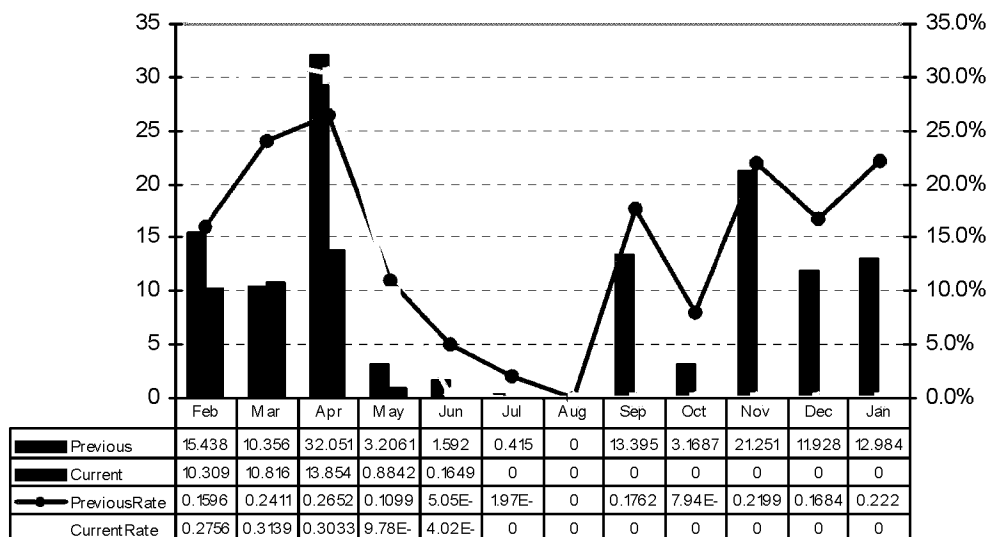
Aurora Originations - Bulk

Aurora Risk Review

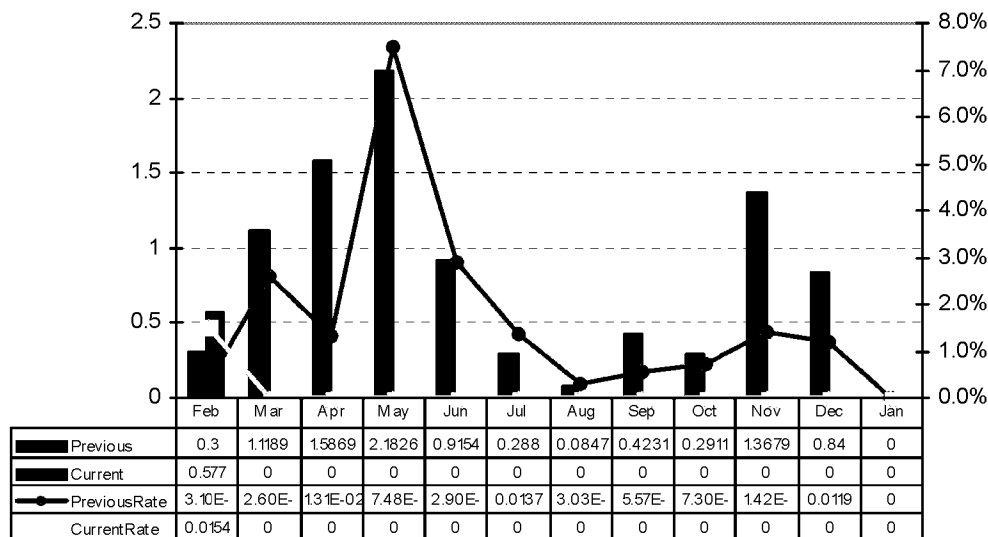
Original Stated Doc and FICO < 620 - Bulk



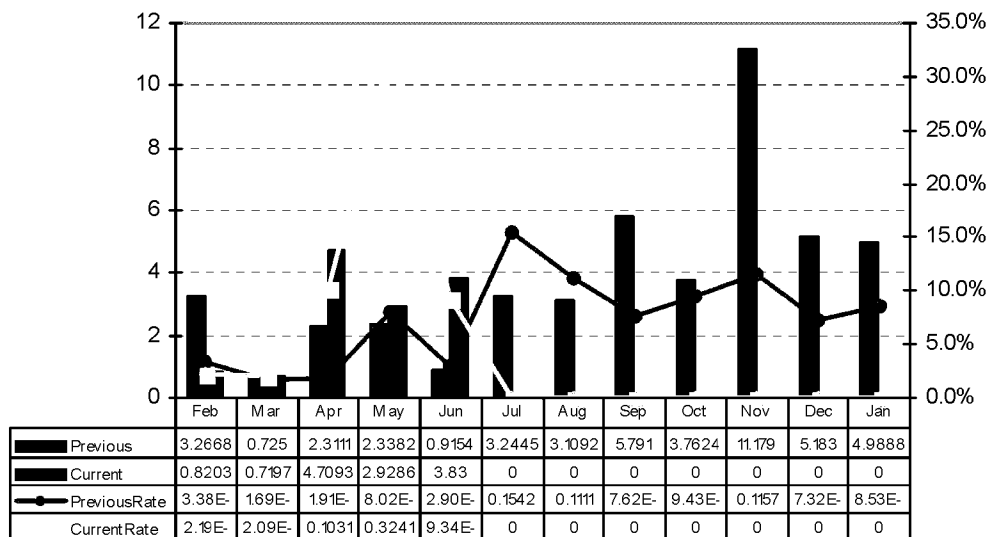
Original Stated Doc and CLTV > 95 - Bulk



Original Stated Doc and DTI > 50 - Bulk

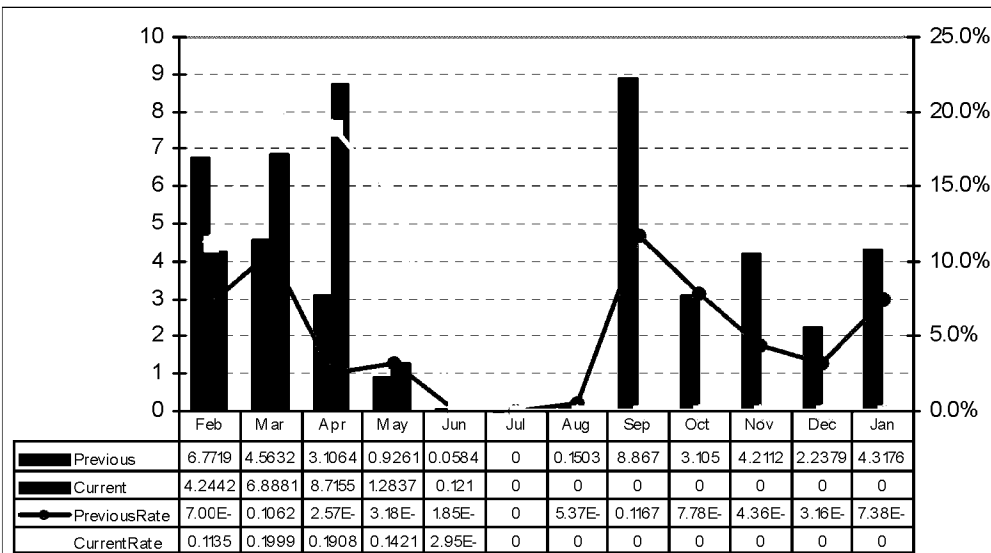


Original Stated Doc and Amount > 650K - Bulk

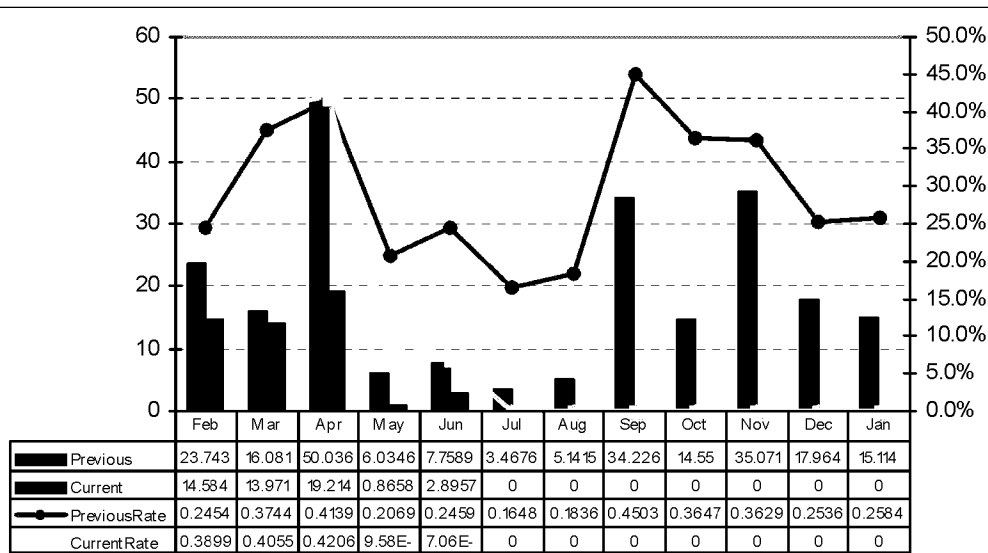


Aurora Originations - Bulk

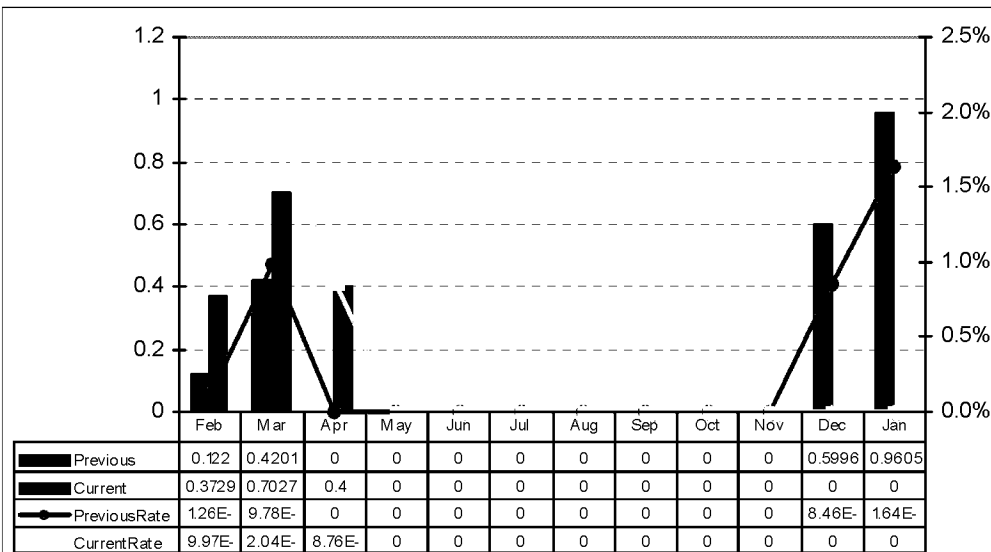
Original Stated Doc and Non-Owner - Bulk



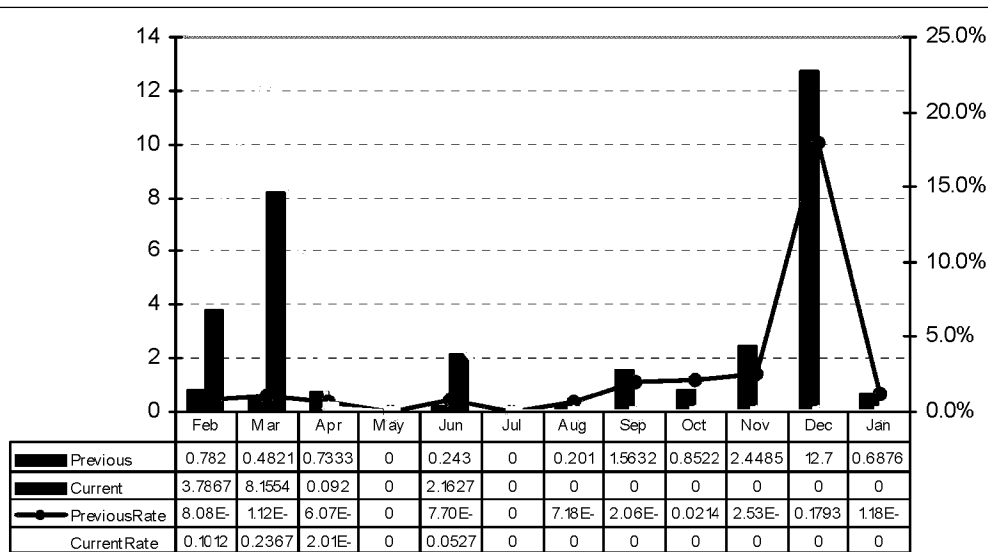
Original Stated Doc and Purchase - Bulk



Original Stated-States Doc and Non-Owner - Bulk

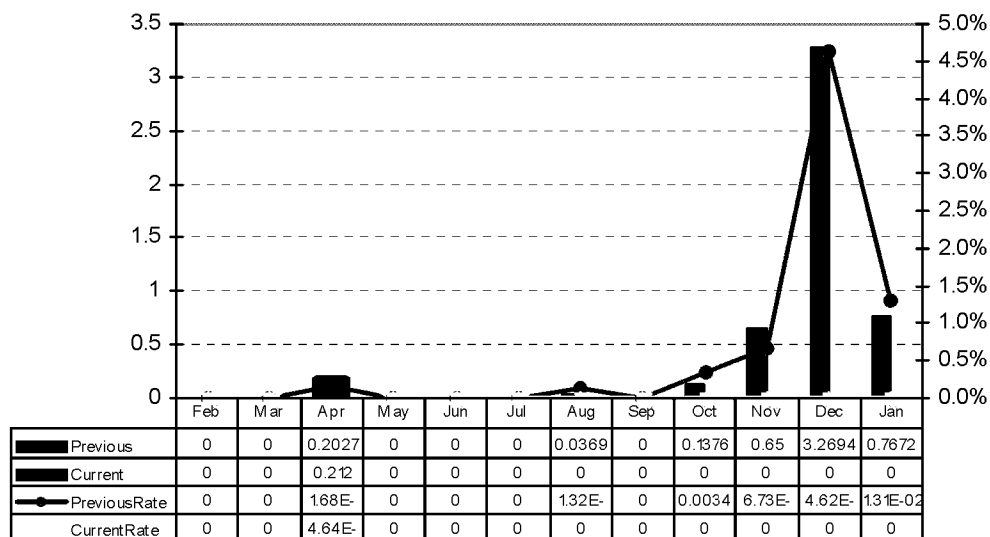


Original Stated-States Doc and Purchase - Bulk

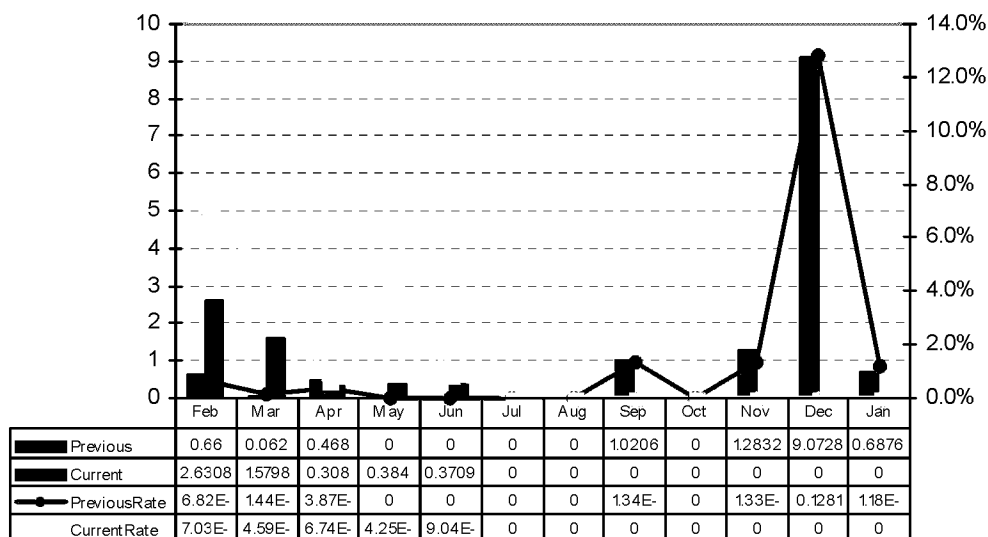


Aurora Originations - Bulk

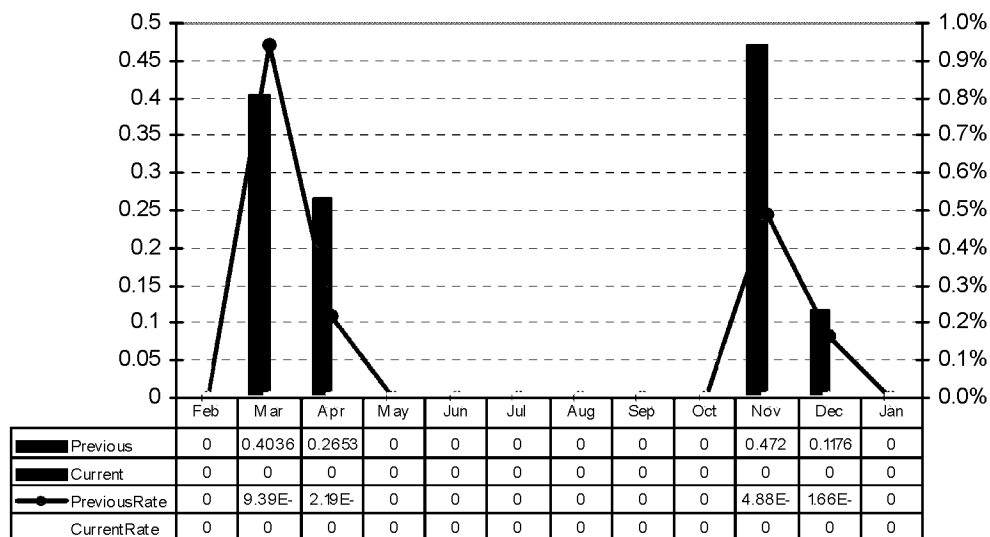
Original Stated-Stated Doc and FICO < 660 - Bulk



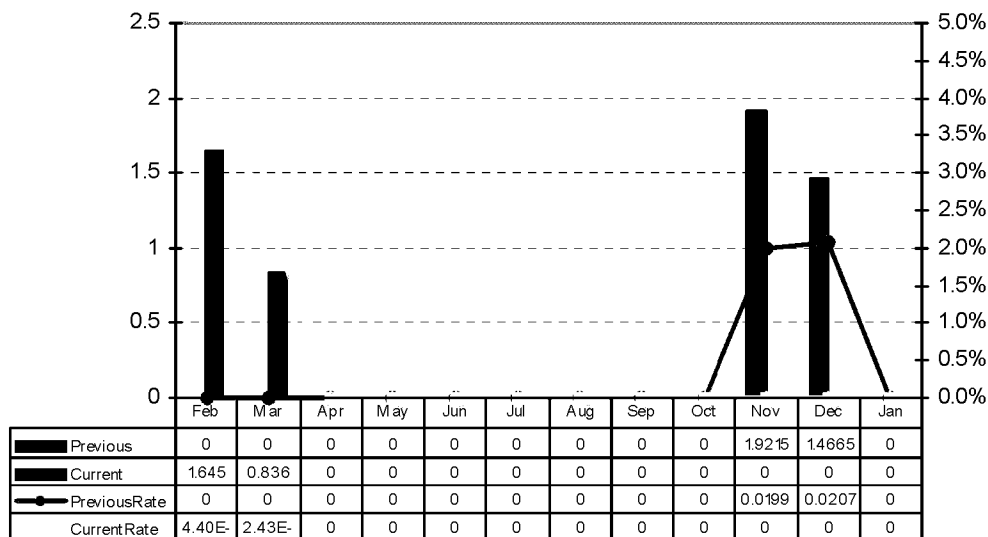
Original Stated-Stated Doc and CLTV > 95 - Bulk



Original Stated-Stated Doc and DTI > 50 - Bulk

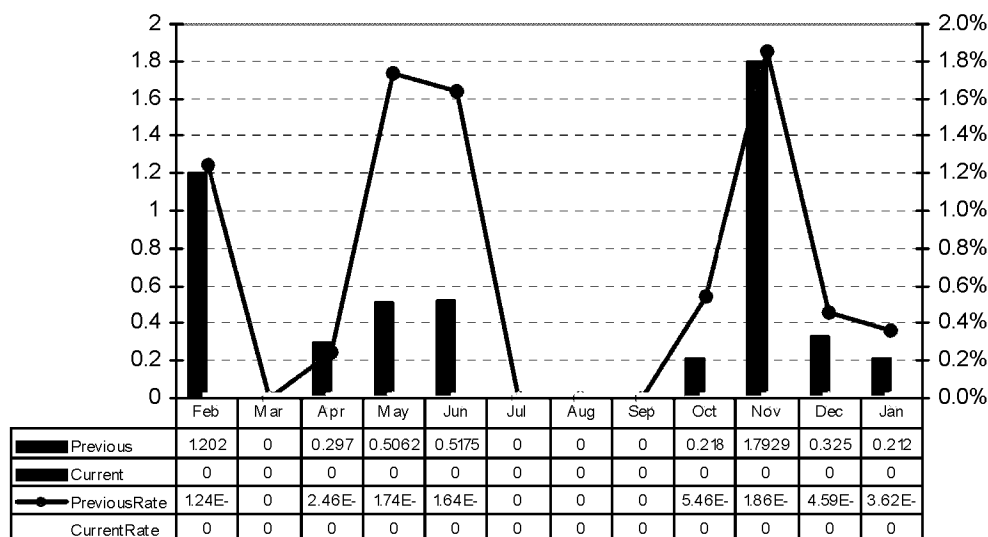


Original Stated-Stated Doc and Amount > 650K - Bulk

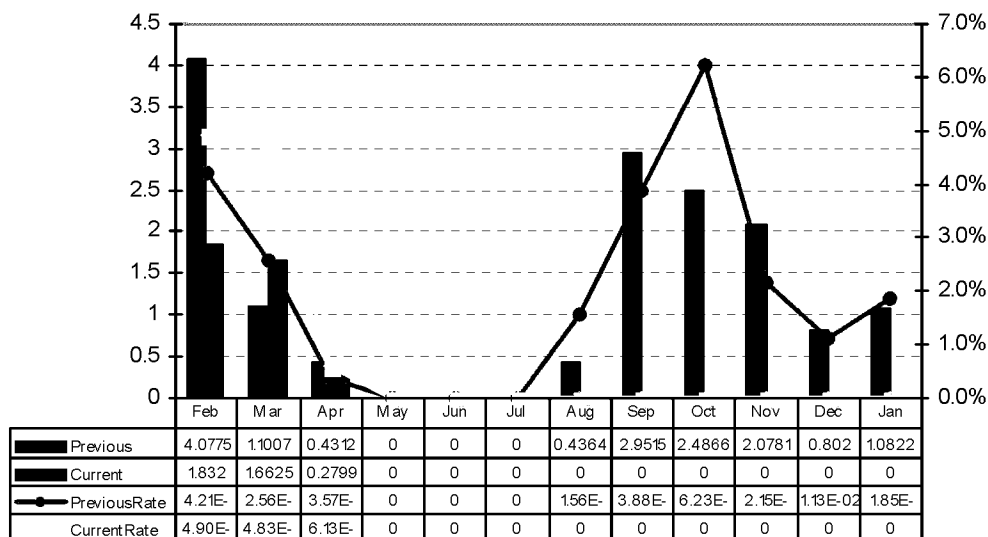


Aurora Originations - Bulk

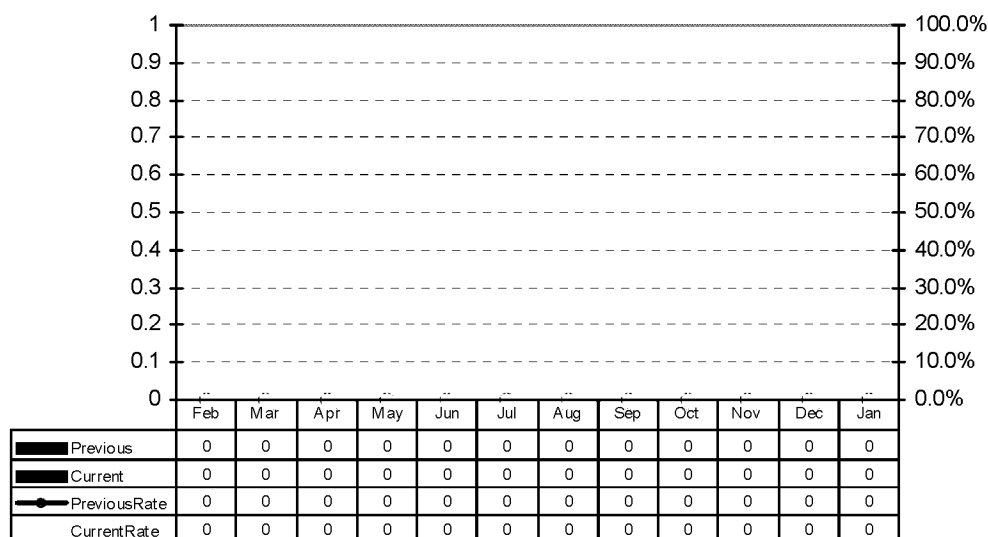
Original No Doc Doc and FICO < 640 - Bulk



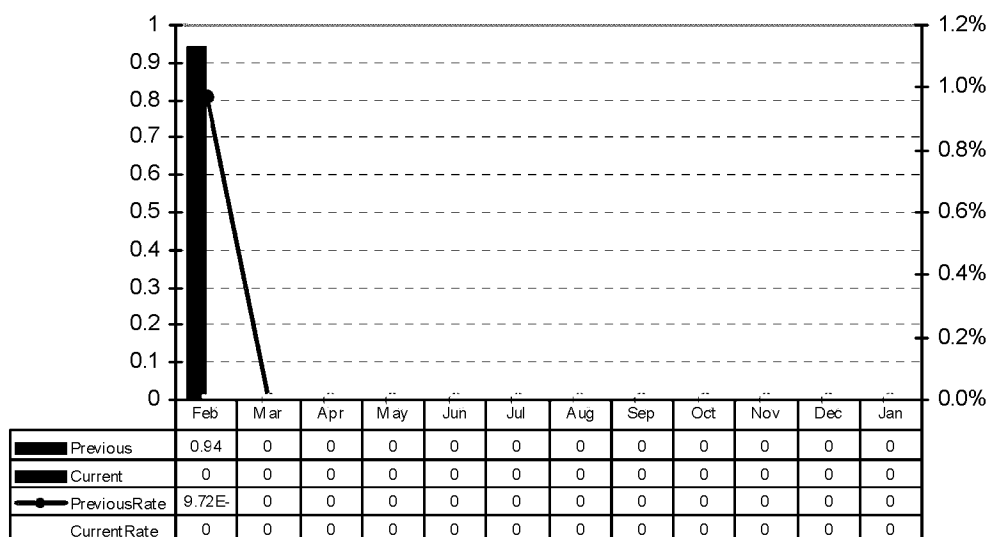
Original No Doc Doc and CLTV > 95 - Bulk



Original No Doc Doc and DTI > 50 - Bulk

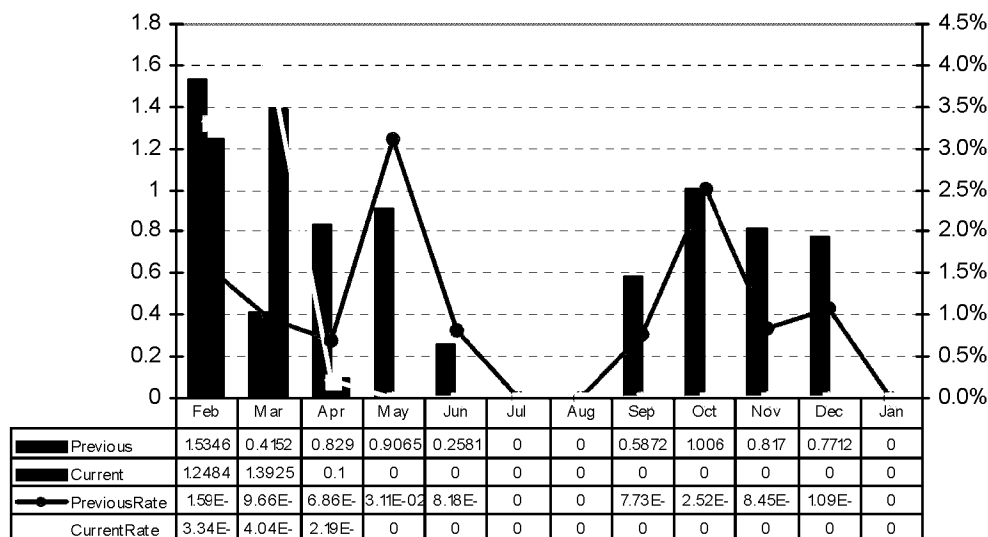


Original No Doc Doc and Amount > 650K - Bulk

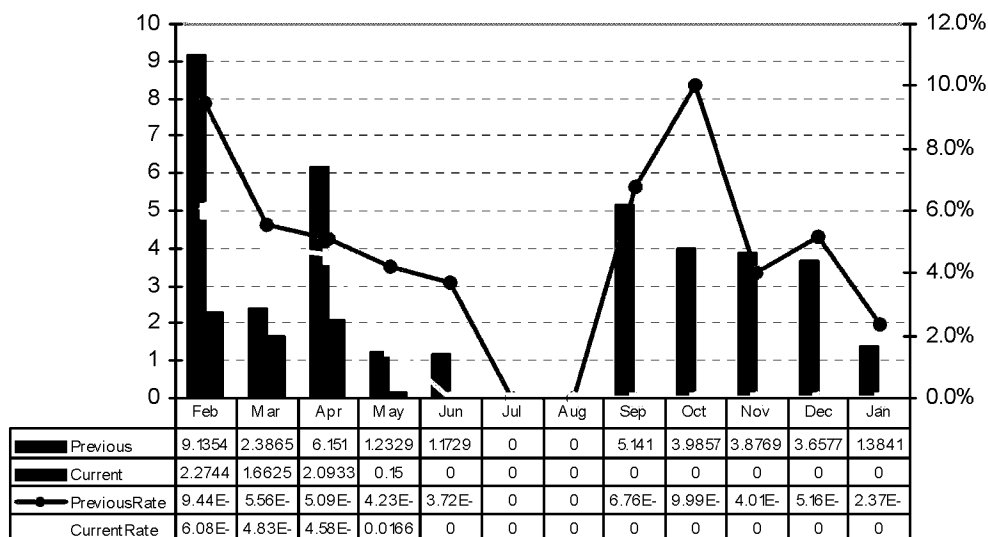


Aurora Originations - Bulk

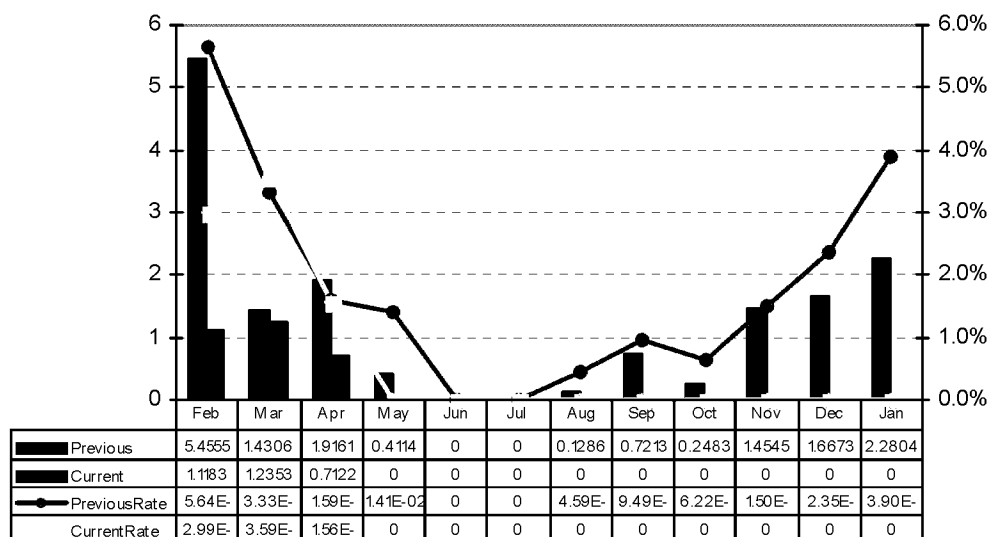
Original No Doc Doc and Non-Owner - Bulk



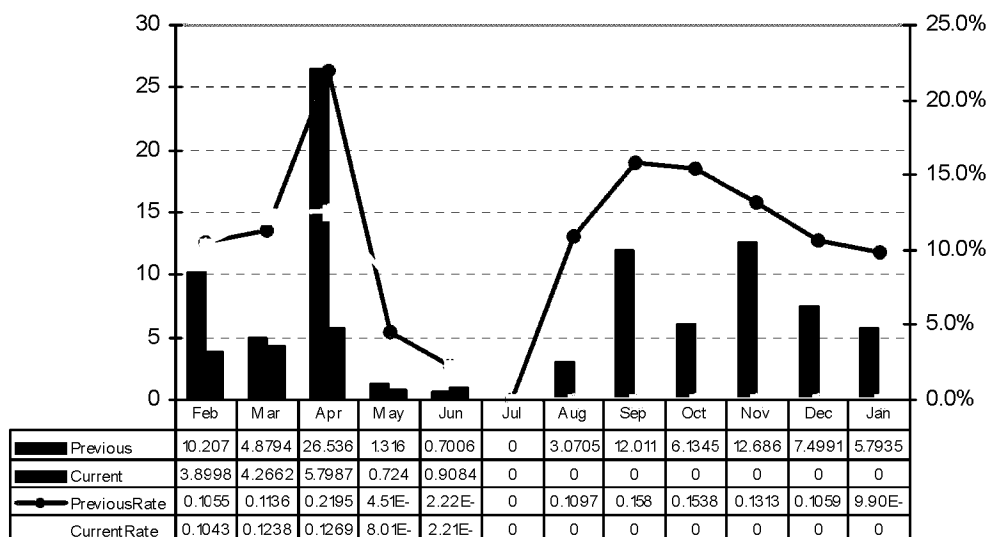
Original No Doc Doc and Purchase - Bulk



Original No Ratio Doc and Non-Owner - Bulk

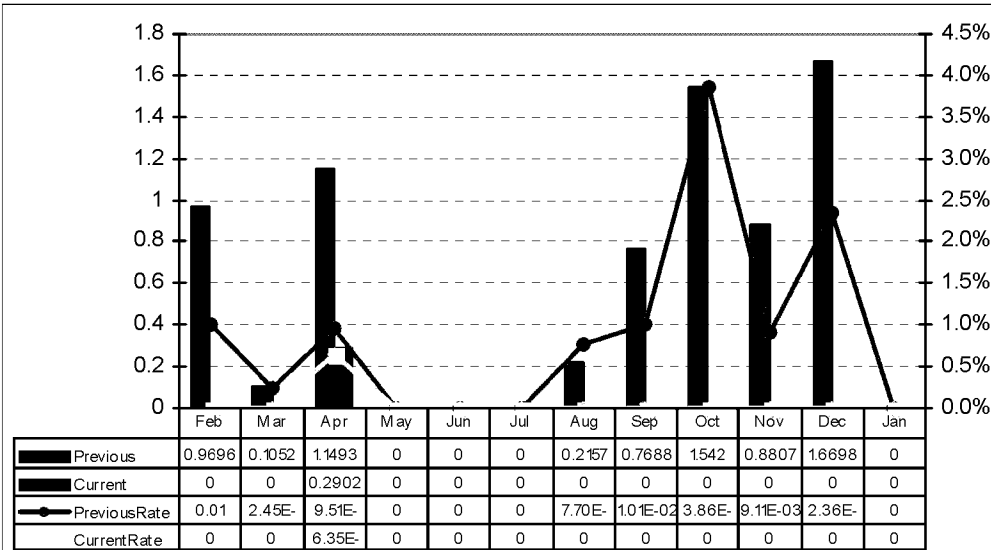


Original No Ratio Doc and Purchase - Bulk

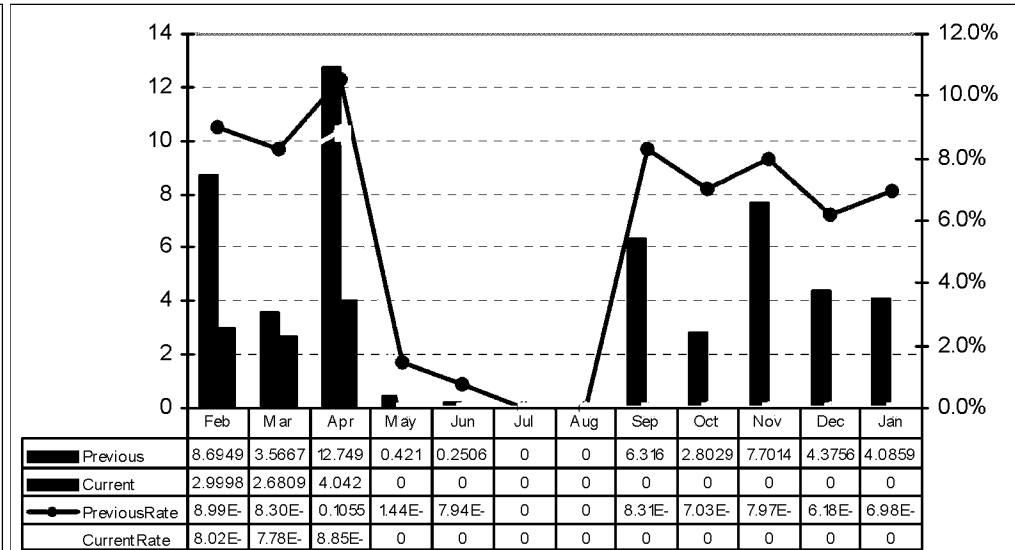


Aurora Originations - Bulk

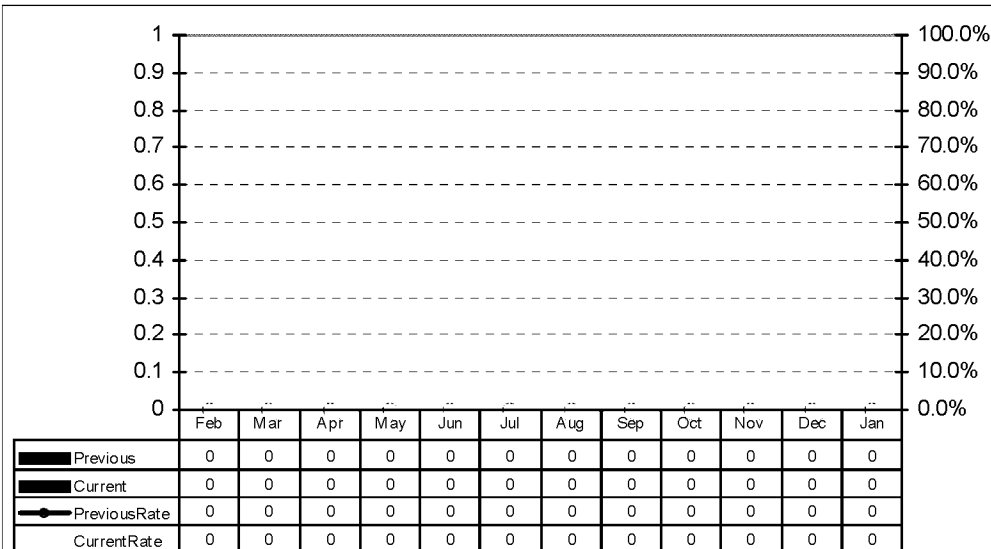
Original No Ratio Doc and FICO < 640 - Bulk



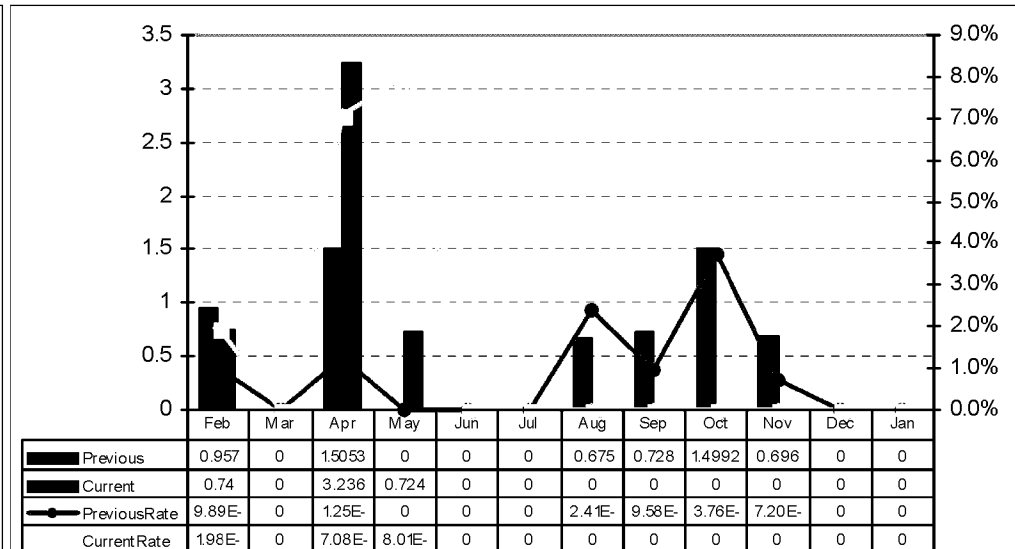
Original No Ratio Doc and CLTV > 95 - Bulk



Original No Ratio Doc and DTI > 50 - Bulk

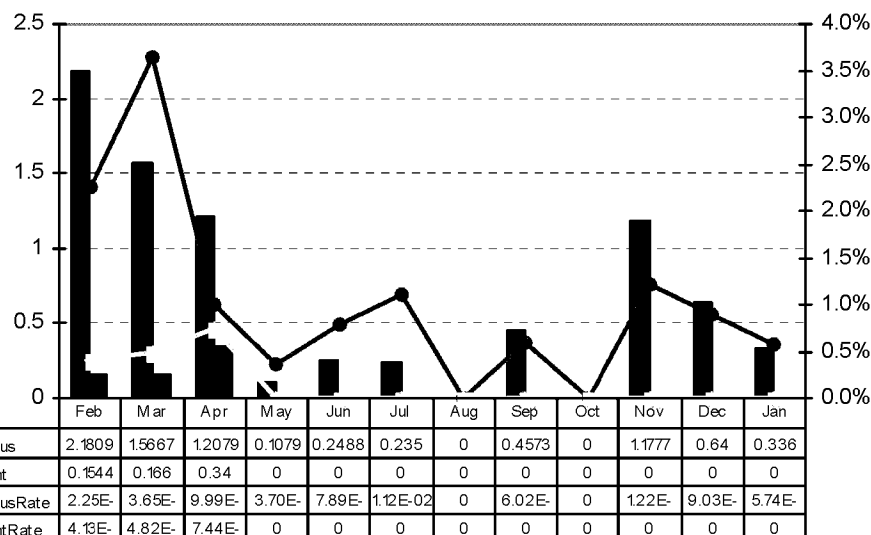


Original No Ratio Doc and Amount > 650K - Bulk

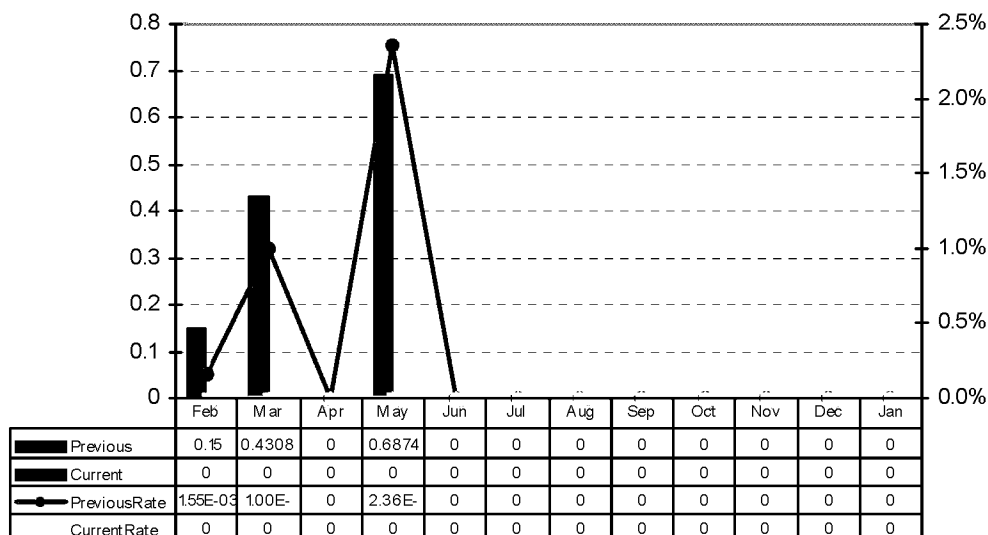


Aurora Originations - Bulk

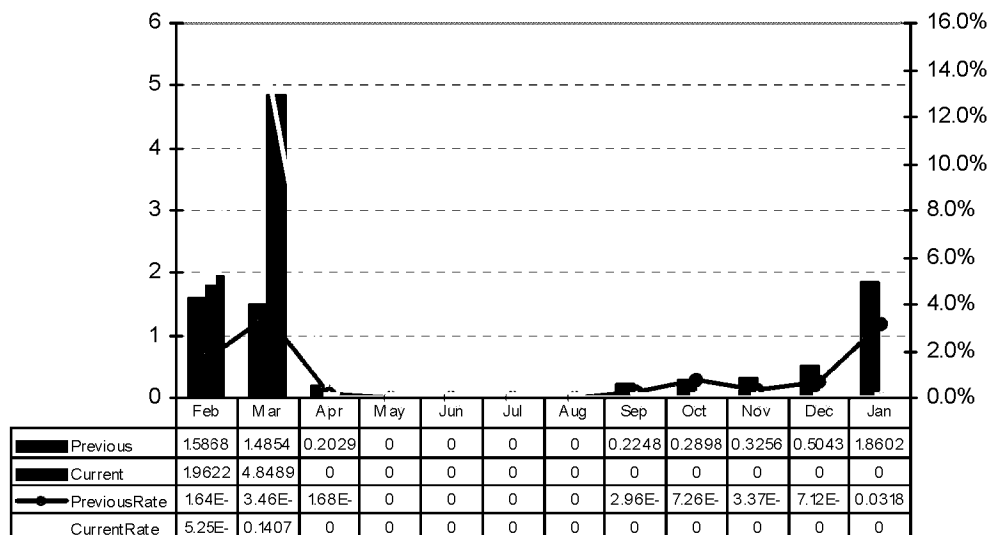
Original Stated, FICO <640 and CLTV > 95 - Bulk



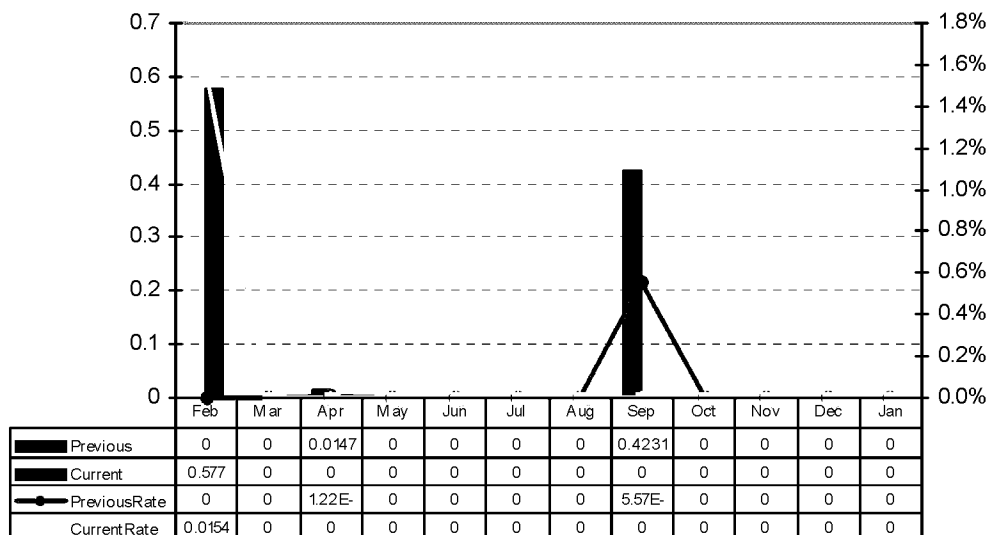
Original Stated, FICO <640 and DTI > 50 - Bulk



Original Stated, Non Owner and CLTV > 95 - Bulk

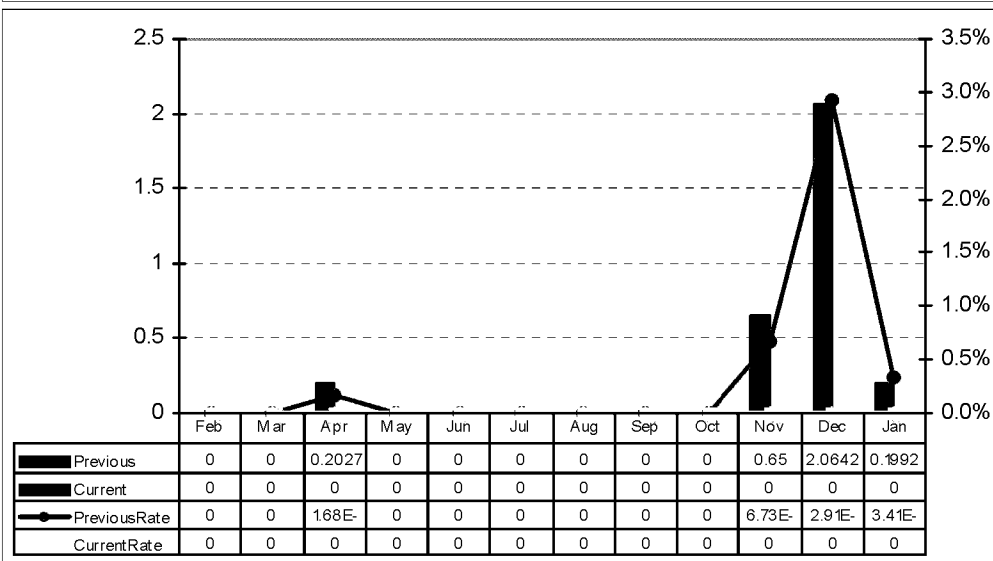


Original Stated, Non Owner and DTI > 50 - Bulk

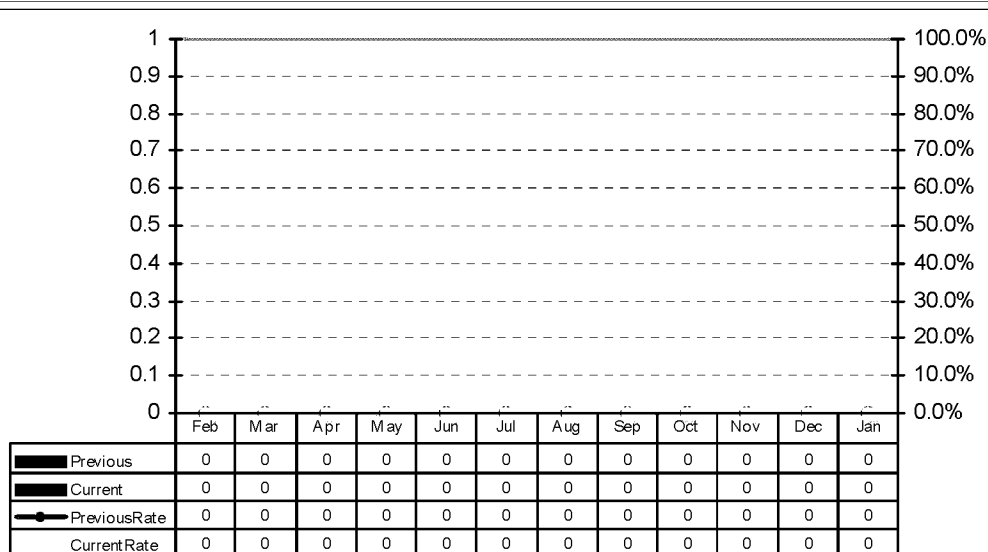


Aurora Originations - Bulk

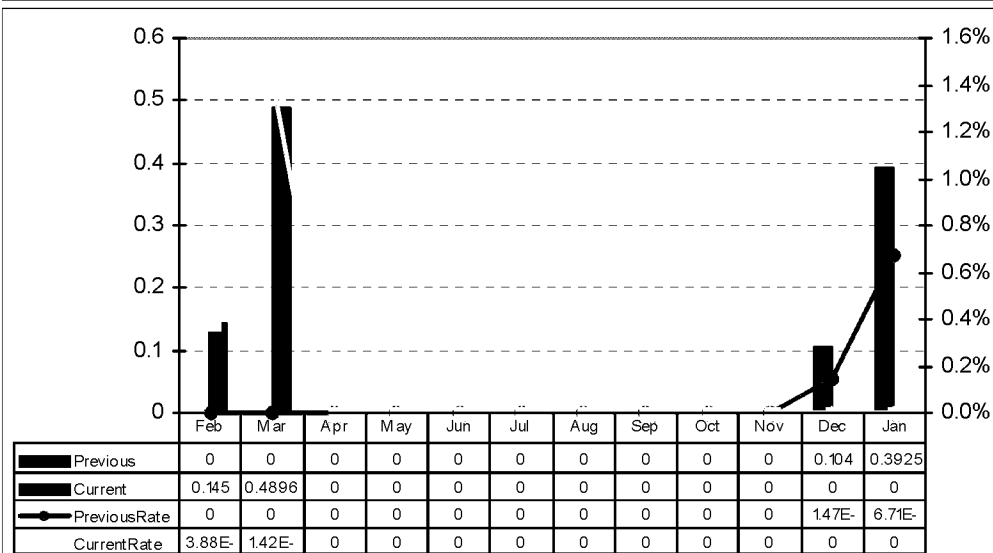
Original Stated-Stated, FICO <660 and CLTV > 95 - Bulk



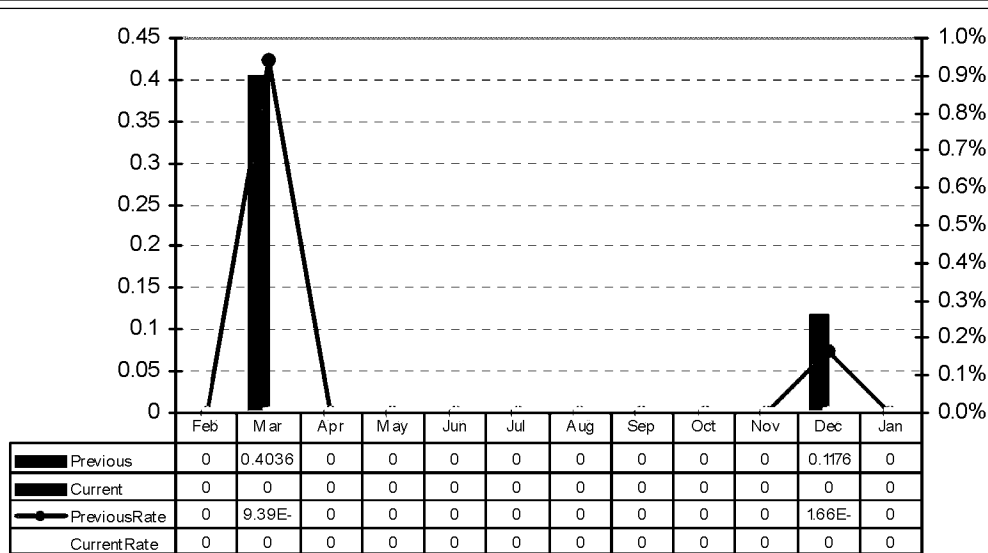
Original Stated-Stated, FICO <660 and DTI > 50 - Bulk



Original Stated-Stated, Non Owner and CLTV > 95 - Bulk

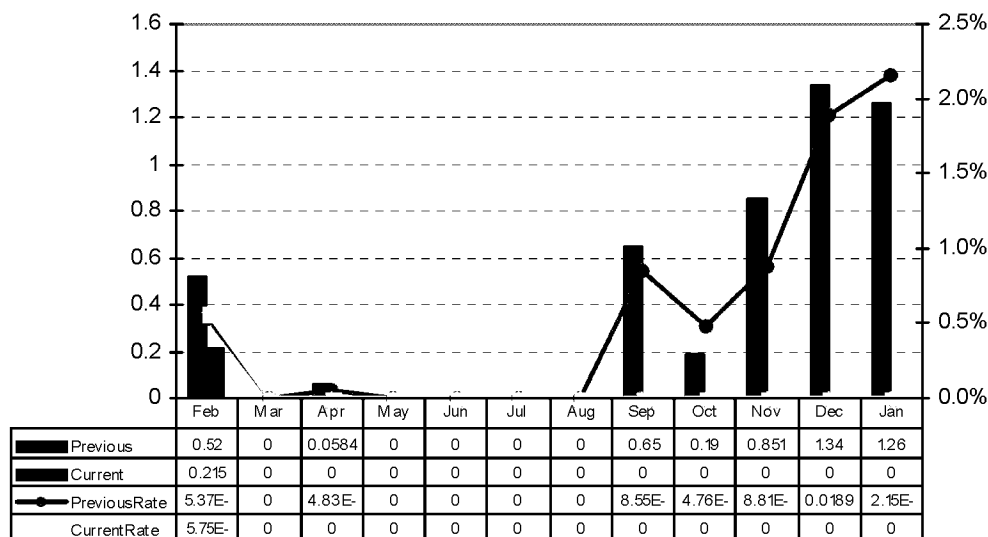


Original Stated-Stated, Non Owner and DTI > 50 - Bulk

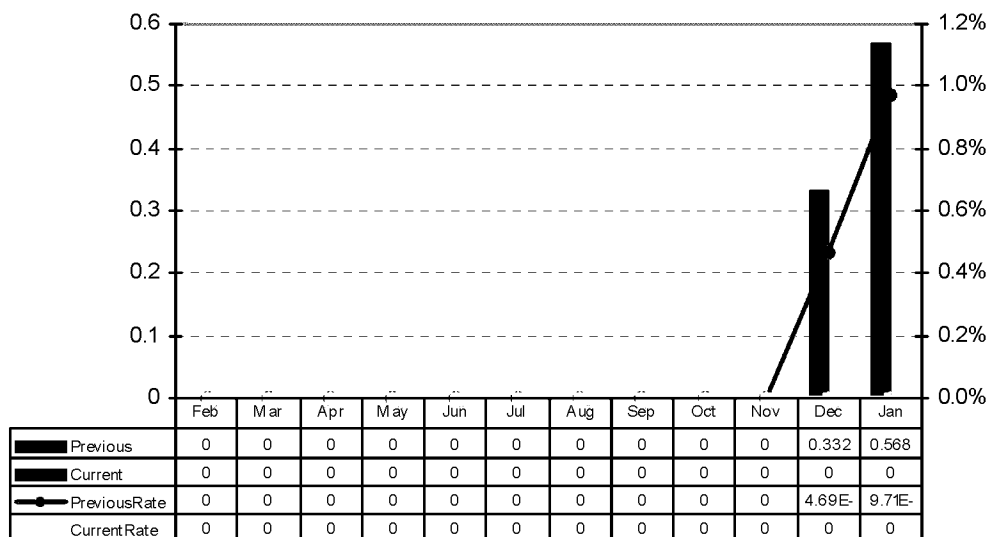


Aurora Originations - Bulk

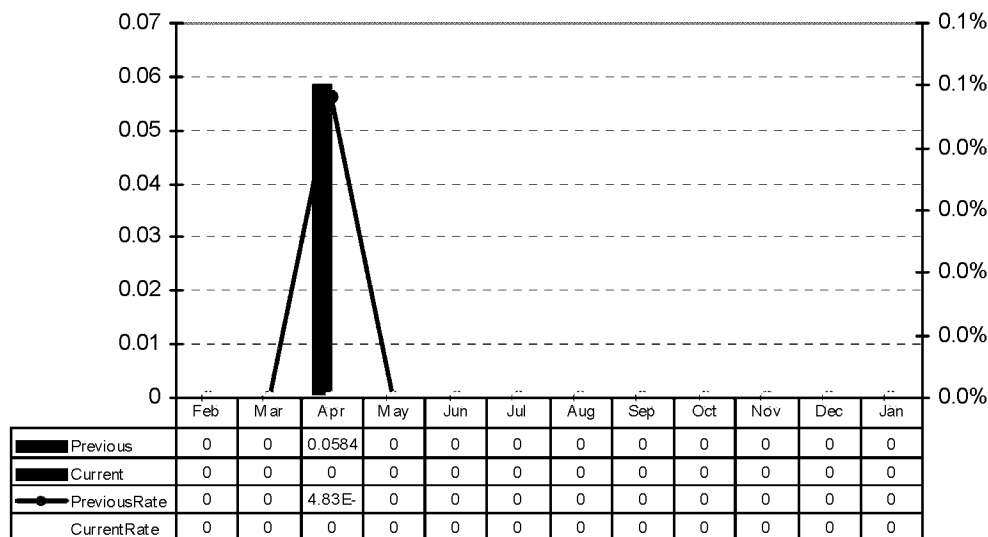
Original Stated, Non Owner and FICO < 640 - Bulk



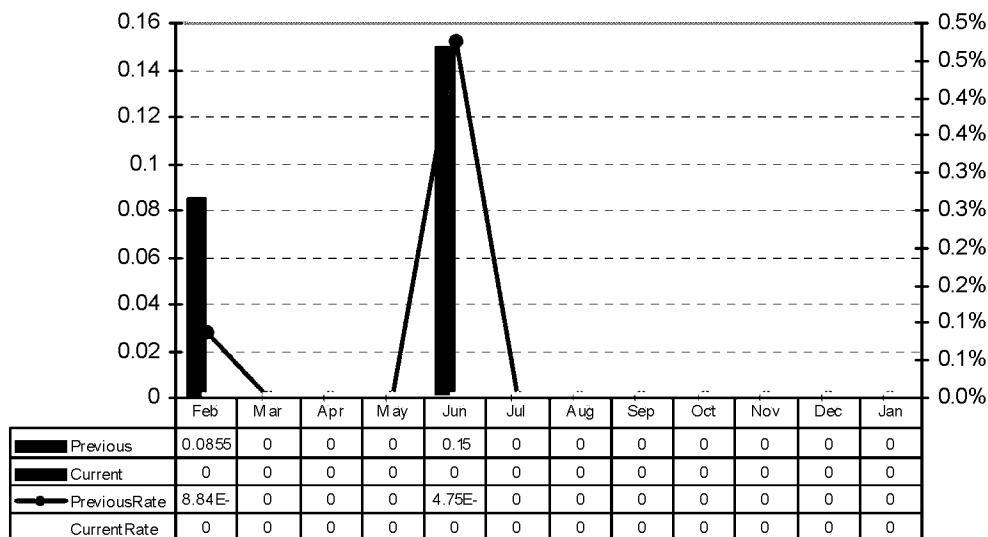
Original Stated-Stated, Non Owner and FICO < 660 - Bulk



Original Non Owner, FICO <640 and CLTV > 95 - Bulk



Original Non Owner, FICO <640 and DTI > 50 - Bulk

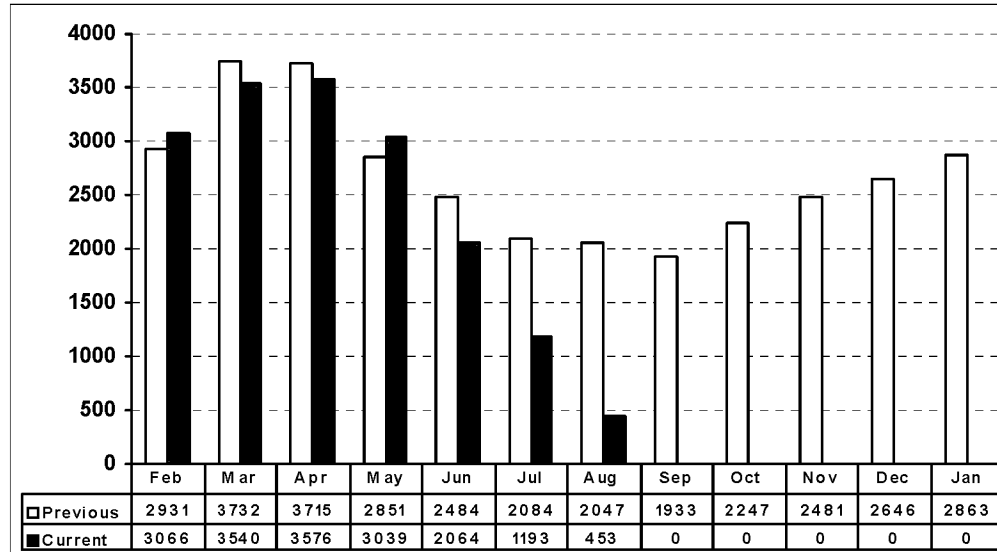


Aurora Originations - First Magnus

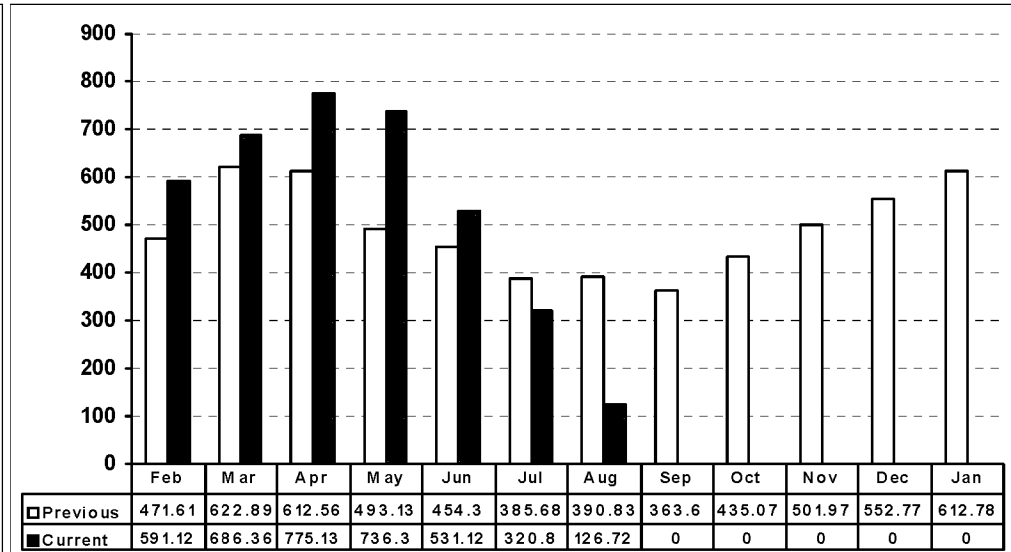
LEHMAN BROTHERS

Aurora Originations - First Magnus

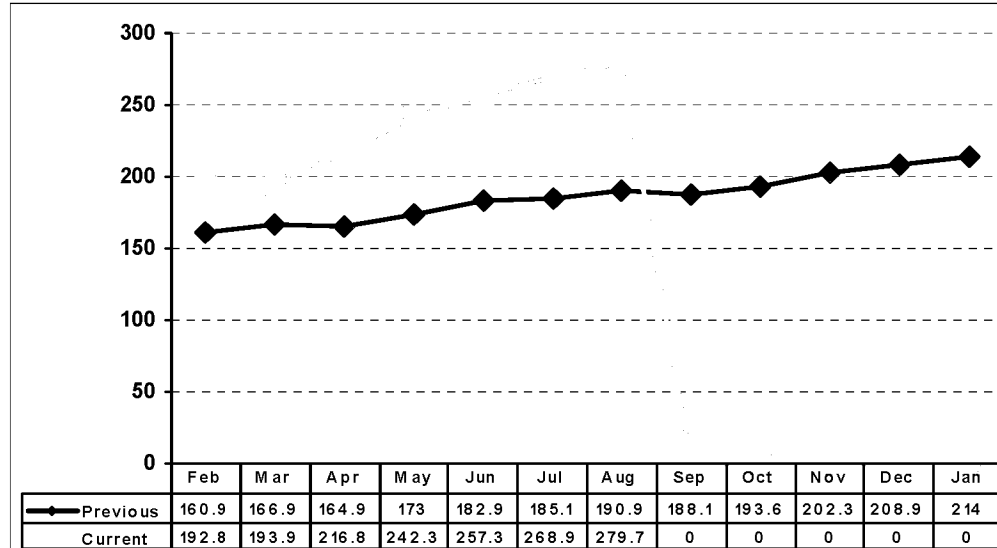
Original Units - First Magnus



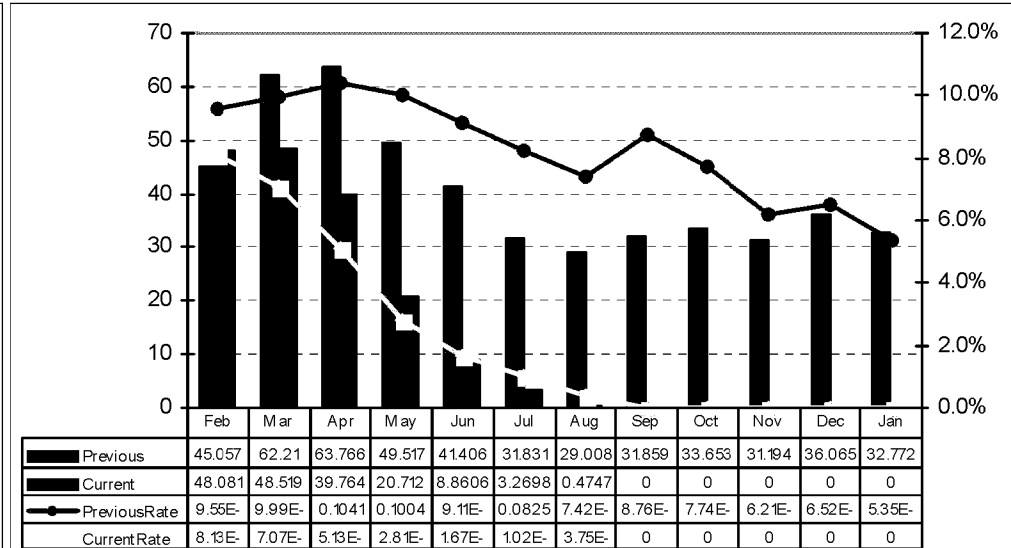
Original Balances - First Magnus



Average Balances - First Magnus



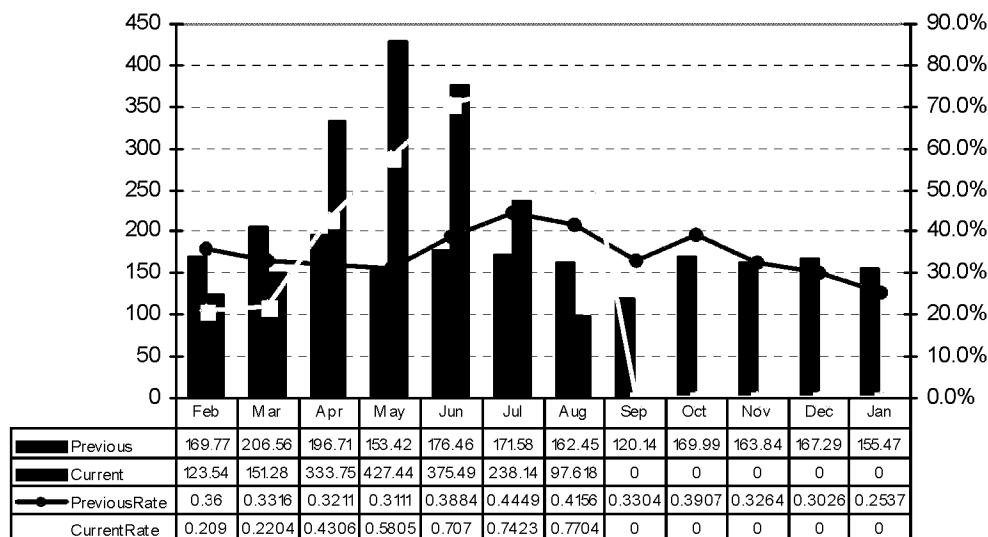
Original 2nd Liens - First Magnus



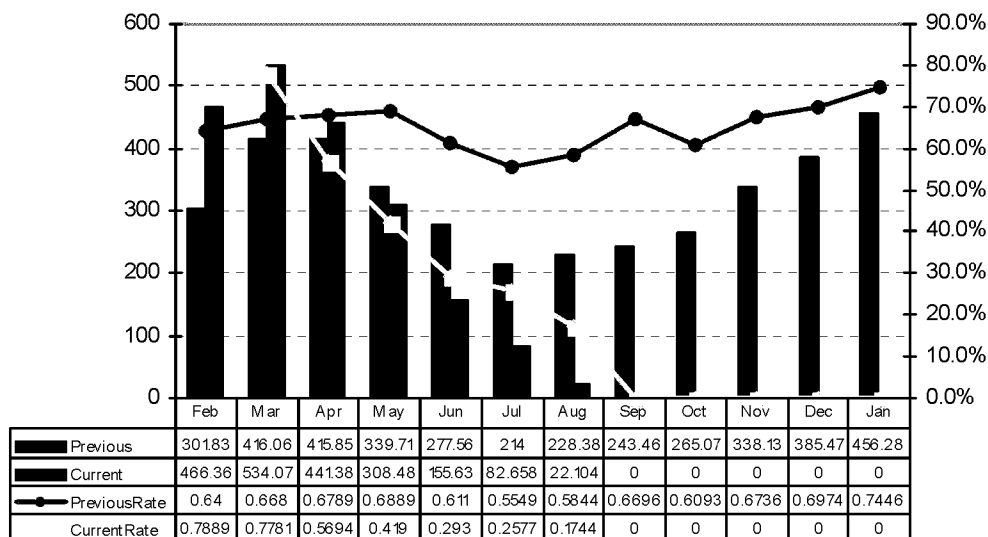
Aurora Originations - First Magnus

Aurora Risk Review

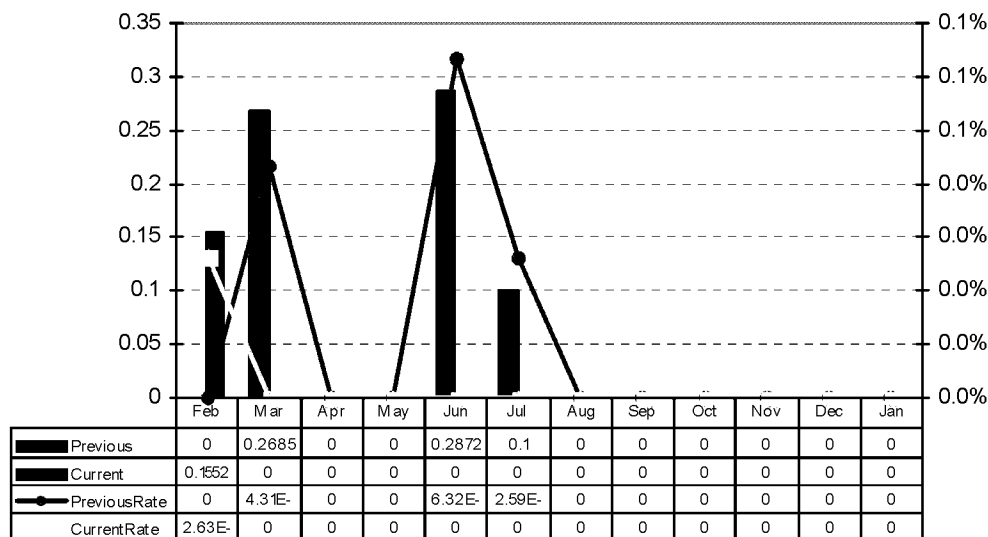
Original Alt-A - First Magnus



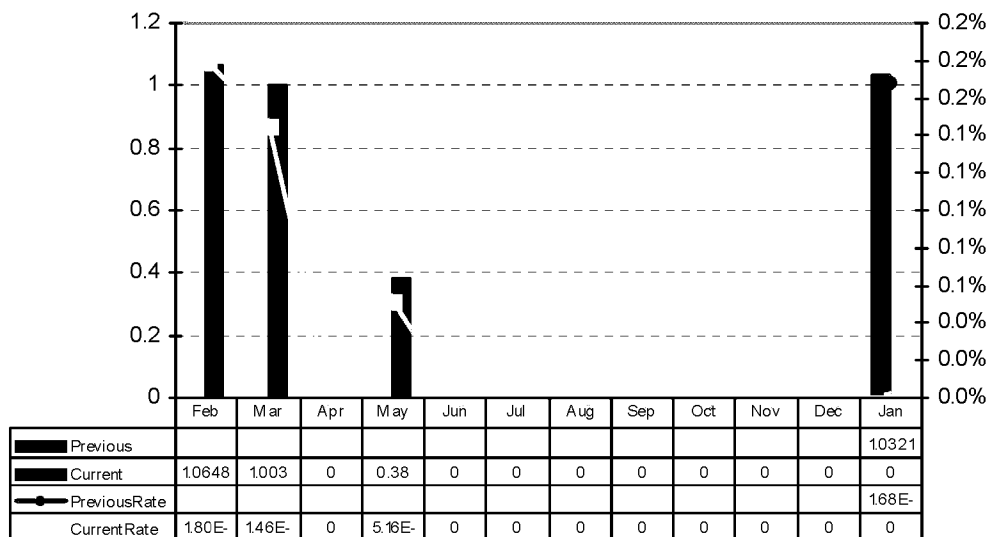
Original Mortgage Maker - First Magnus



Original Expanded Options - First Magnus

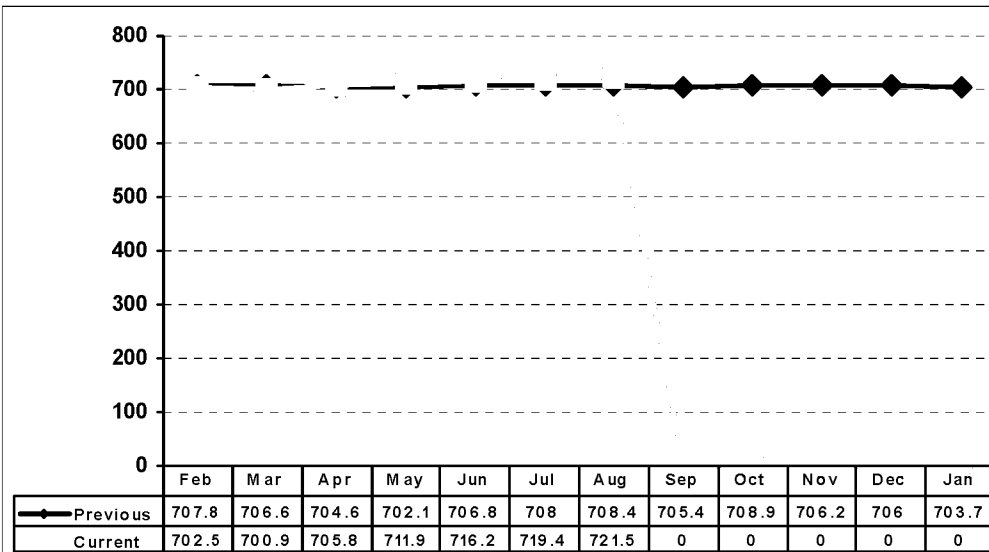


Original Choice Advantage - First Magnus

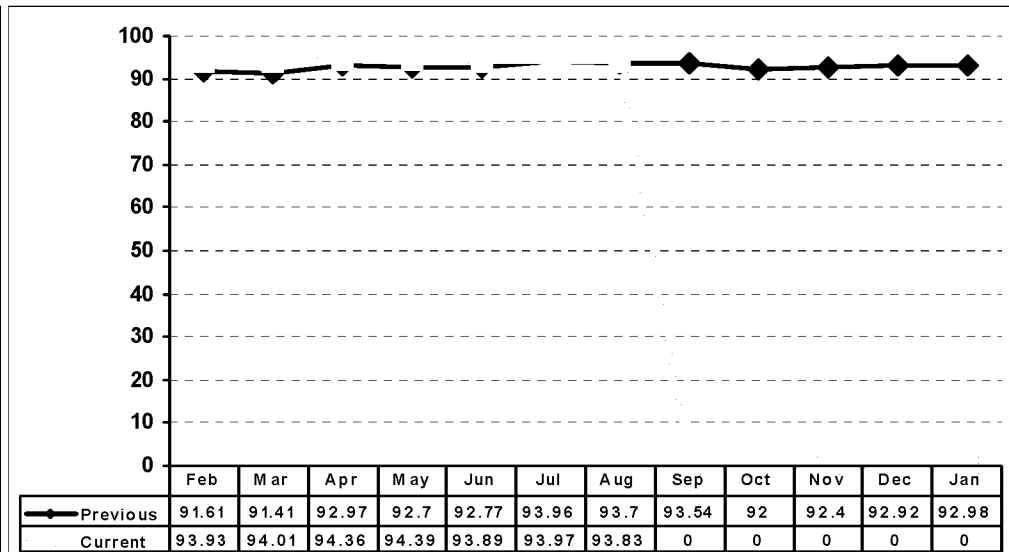


Aurora Originations - First Magnus

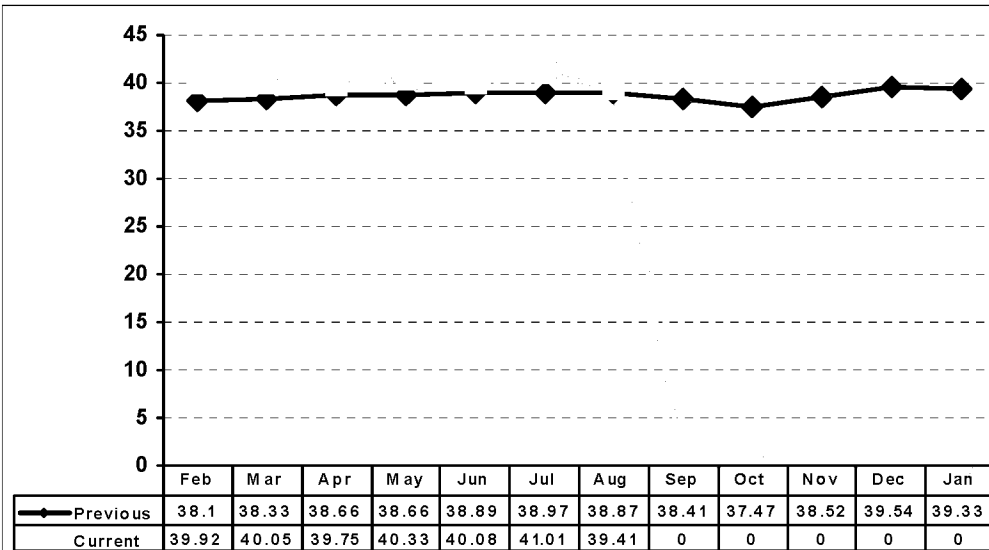
Original FICO - First Magnus



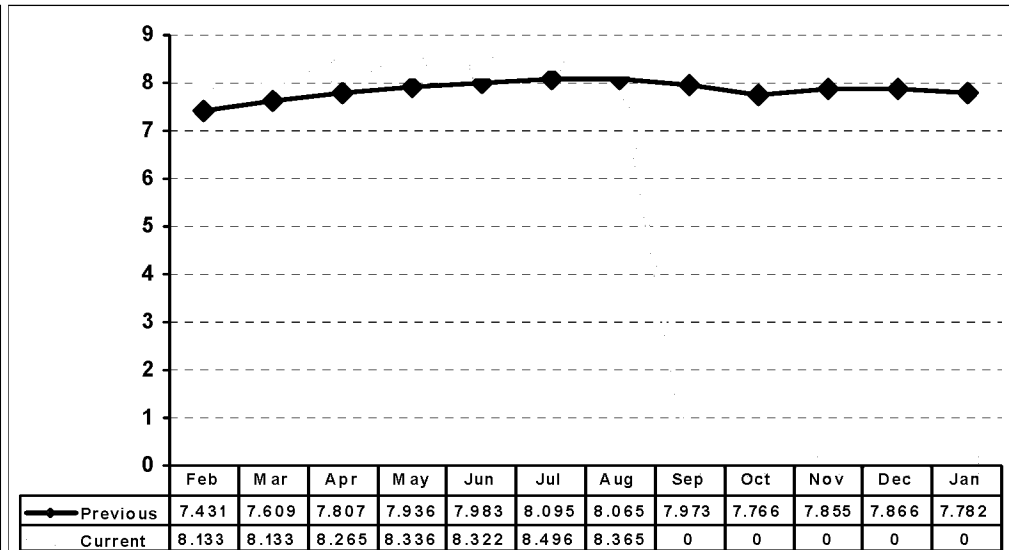
Original CLTV - First Magnus



Original DTI - First Magnus



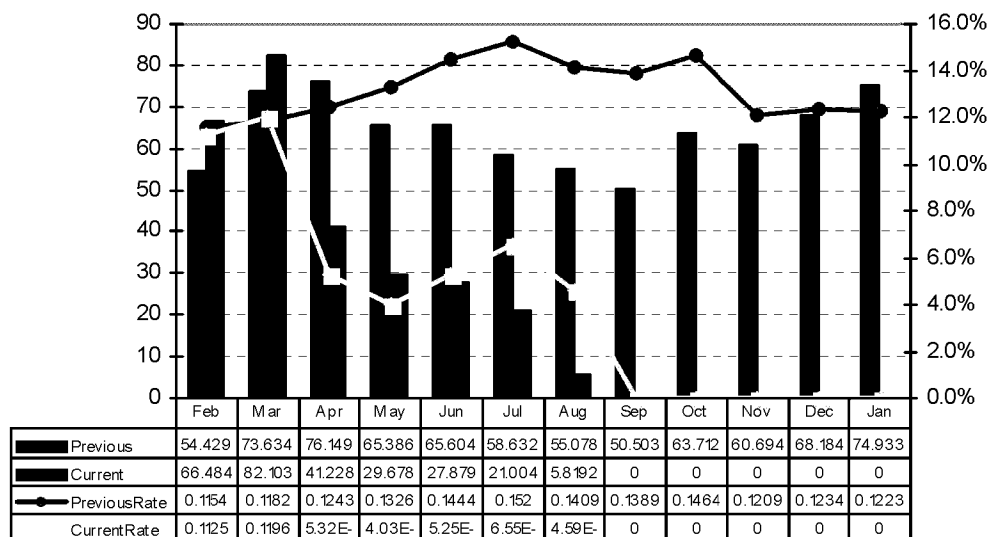
Original Interest Rate - First Magnus



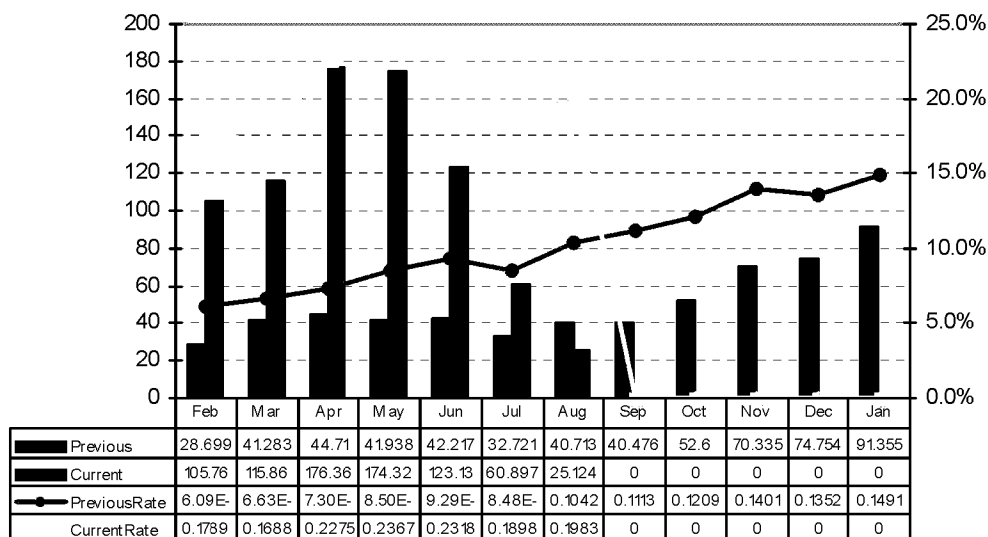
Aurora Originations - First Magnus

Aurora Risk Review

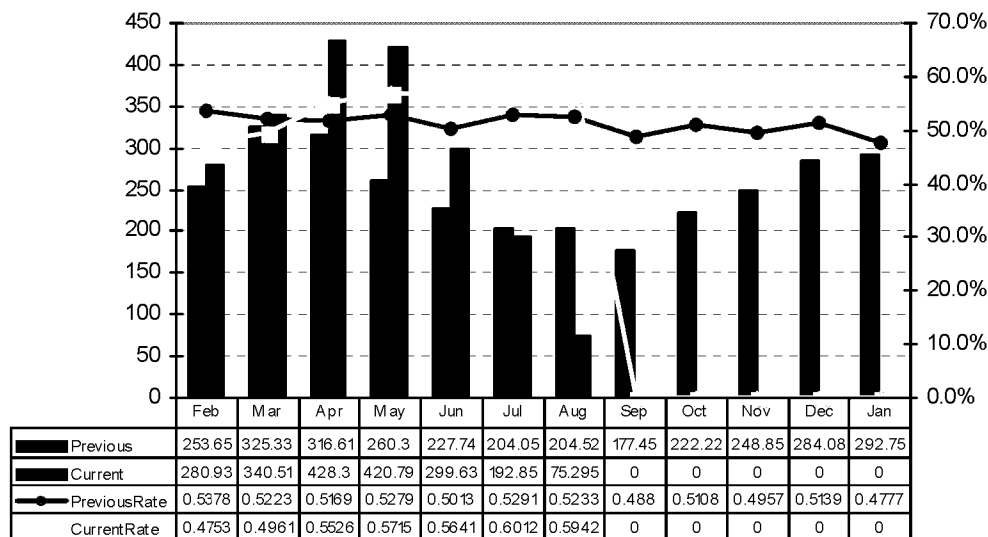
Original No Doc Documentation - First Magnus



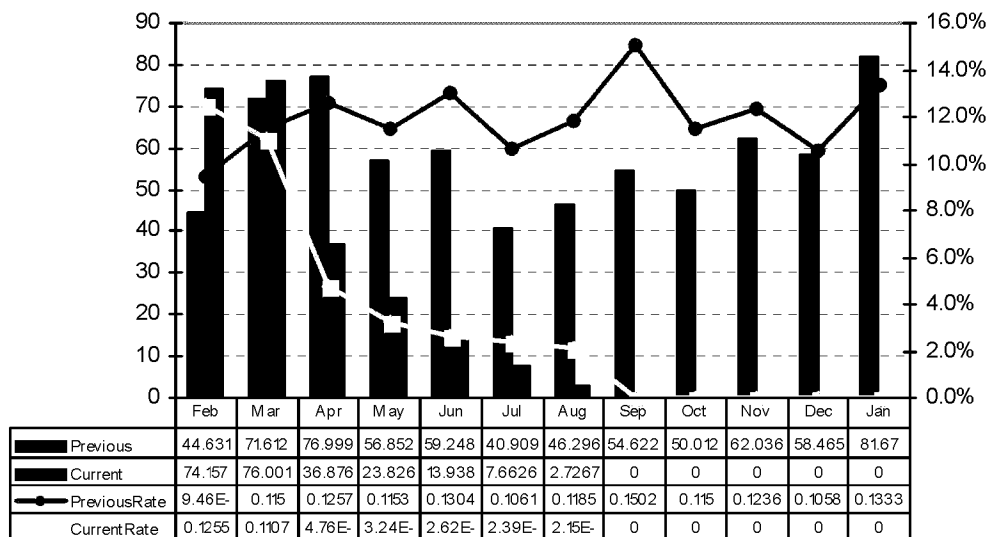
Original No Ratio Documentation - First Magnus



Original Stated Documentation - First Magnus



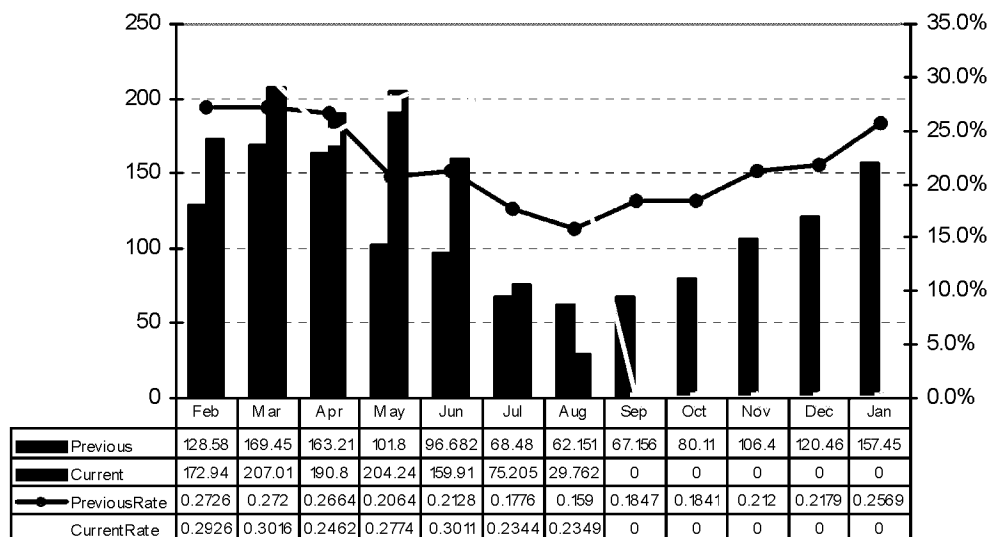
Original Stated-Statement - First Magnus



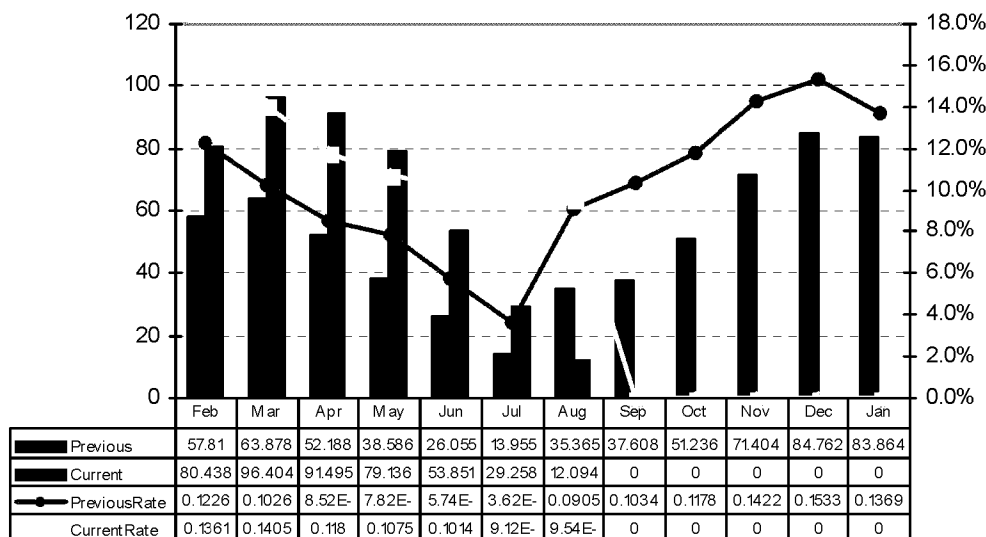
Aurora Originations - First Magnus

Aurora Risk Review

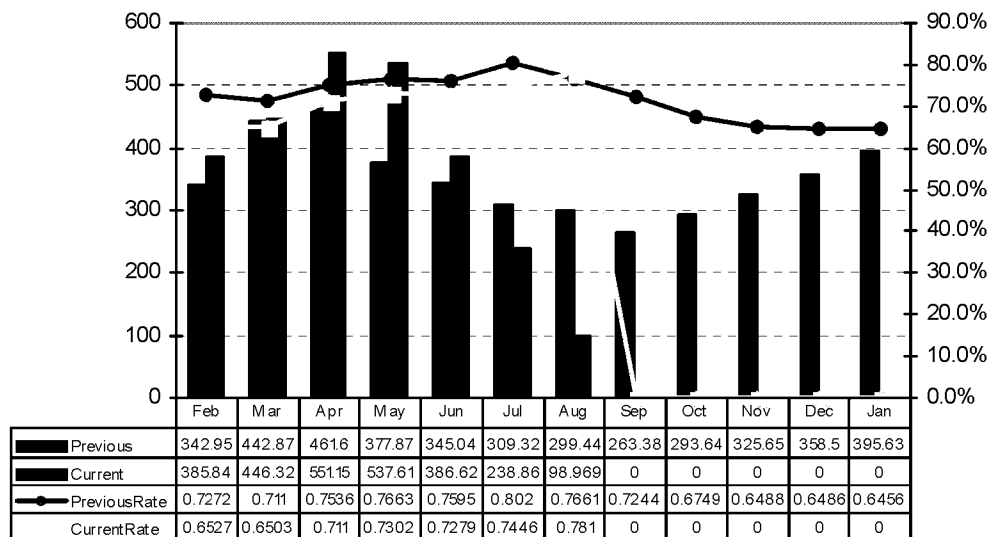
Original Fixed - First Magnus



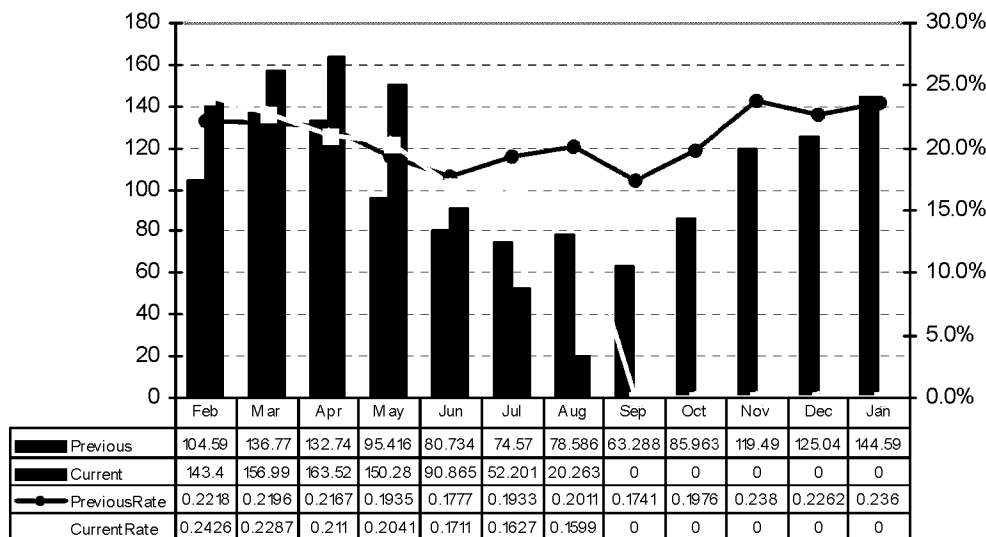
Original Cashout - First Magnus



Original Purchases - First Magnus



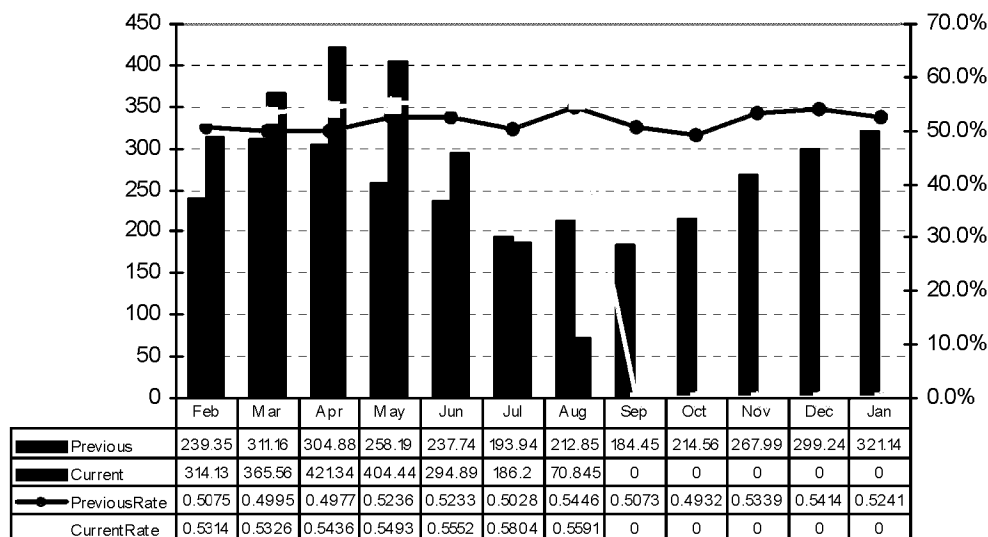
Original Non Owner Occupied - First Magnus



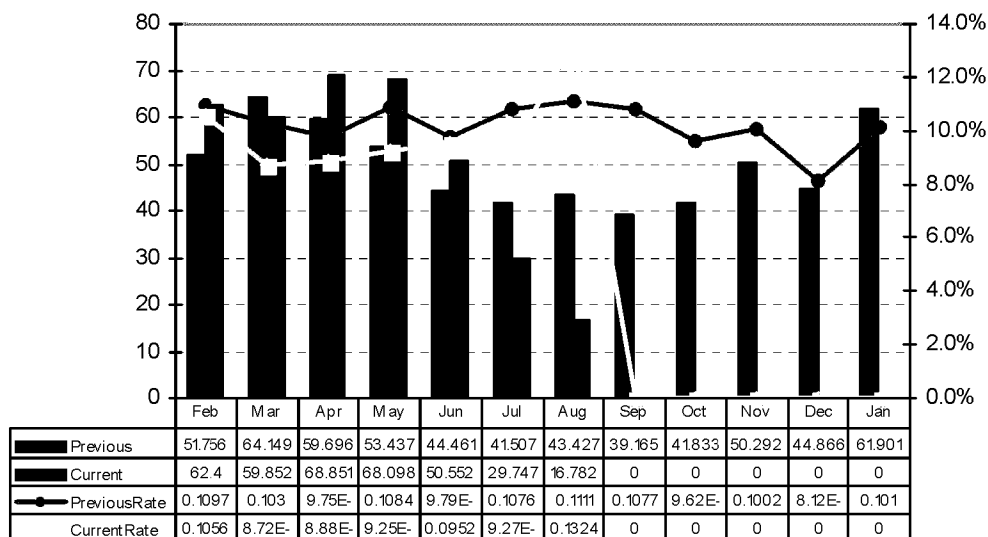
Aurora Originations - First Magnus

Aurora Risk Review

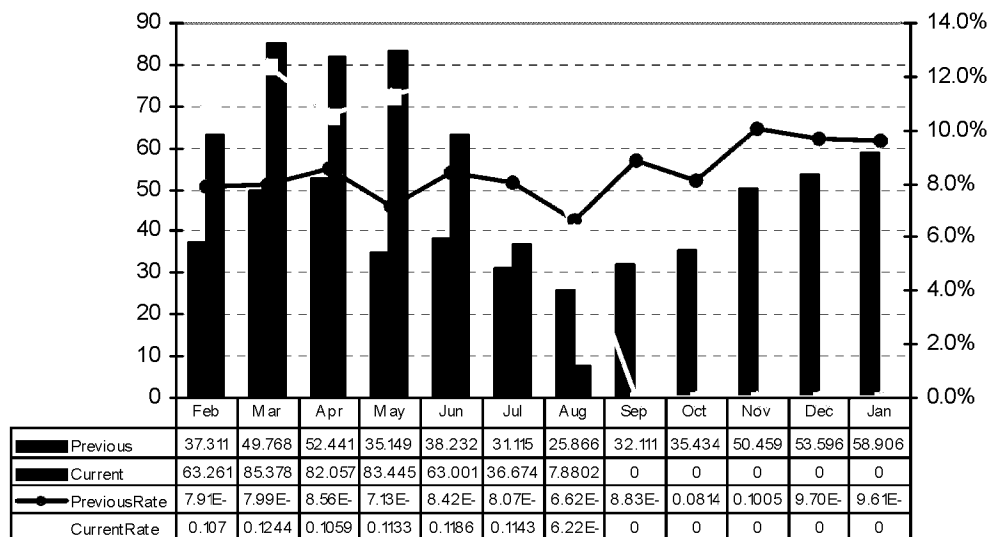
Original Single Family - First Magnus



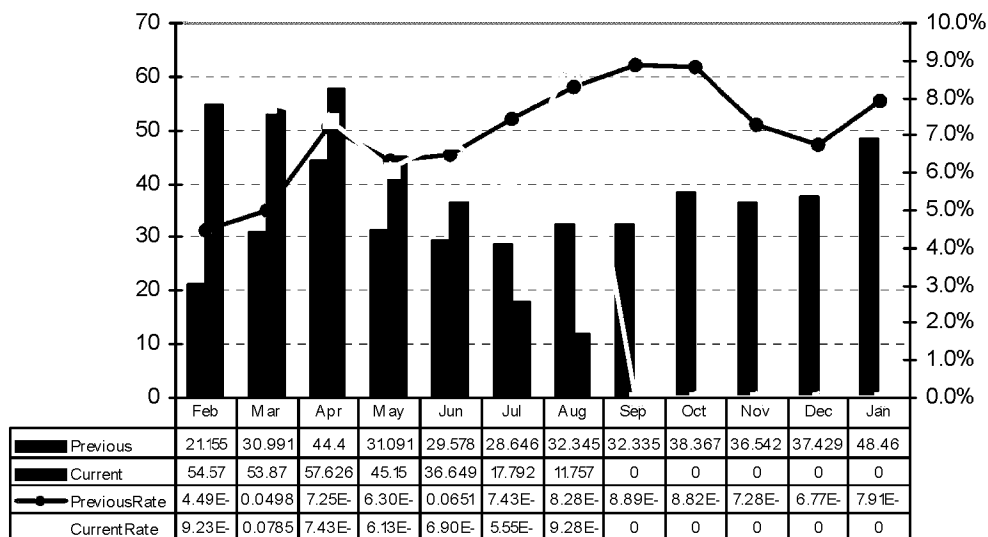
Original Condo - First Magnus



Original Multifamily - First Magnus

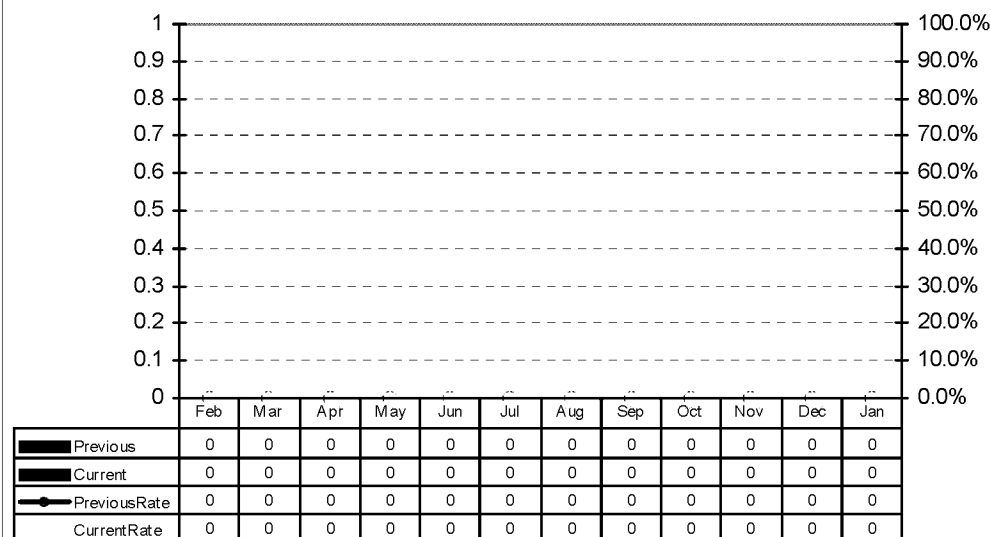


Original 2nd Homes - First Magnus

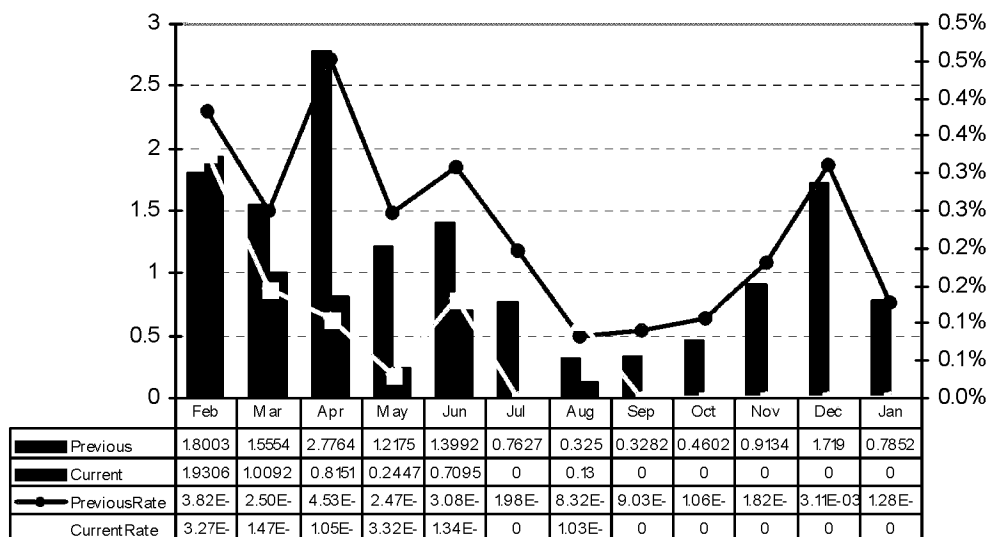


Aurora Originations - First Magnus

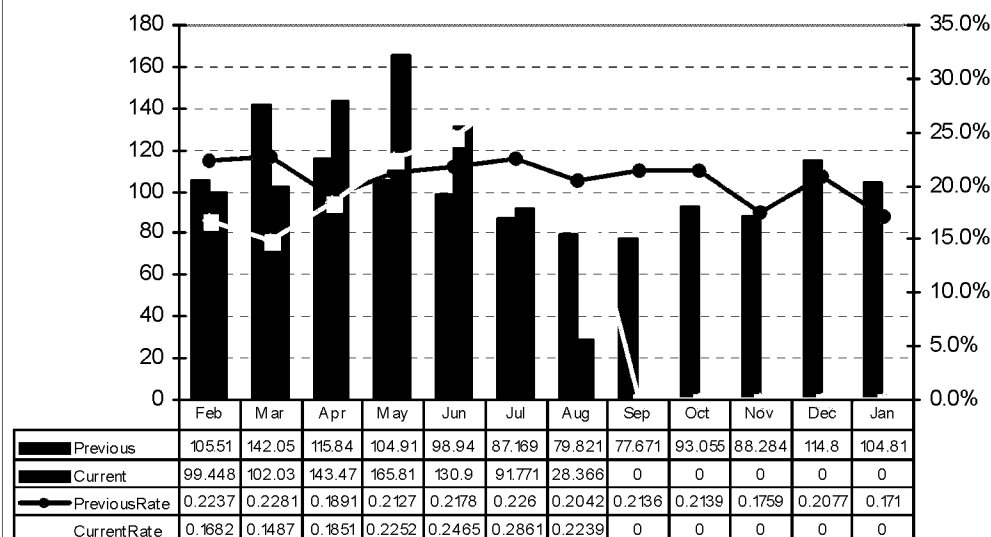
Original 40 Year - First Magnus



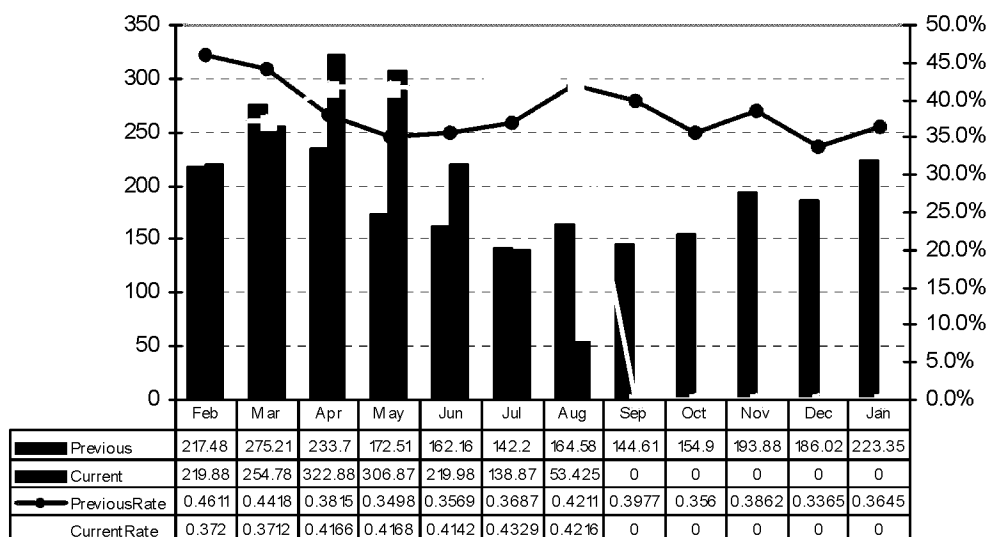
Original 15 and 20 Year - First Magnus



Original CA - First Magnus



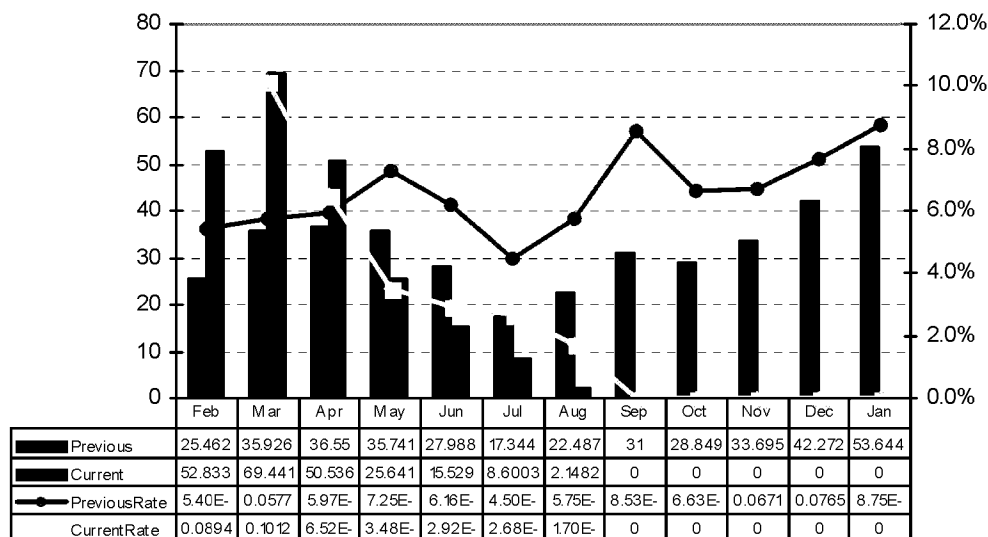
Original with Prepayment Penalty - First Magnus



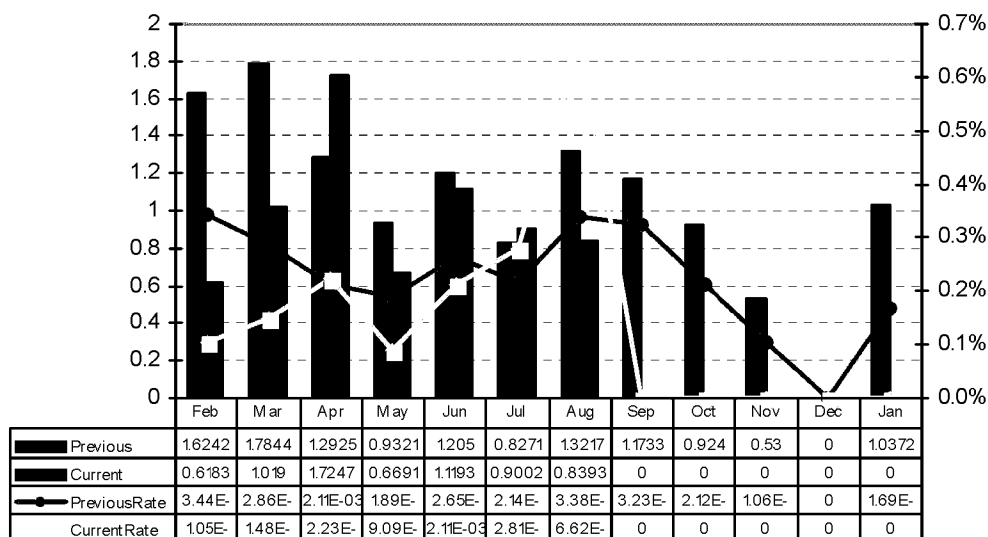
Aurora Originations - First Magnus

Aurora Risk Review

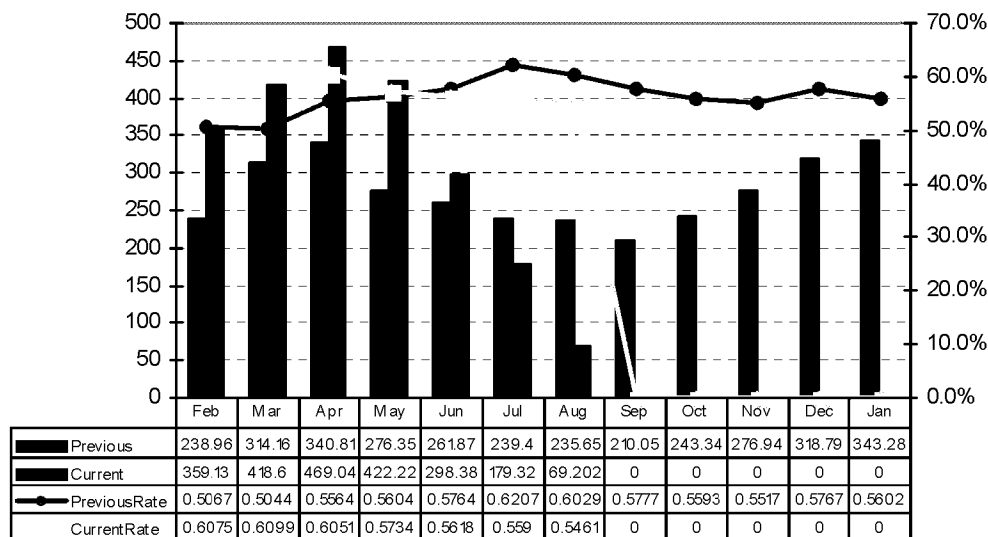
Original FICO < 640 - First Magnus



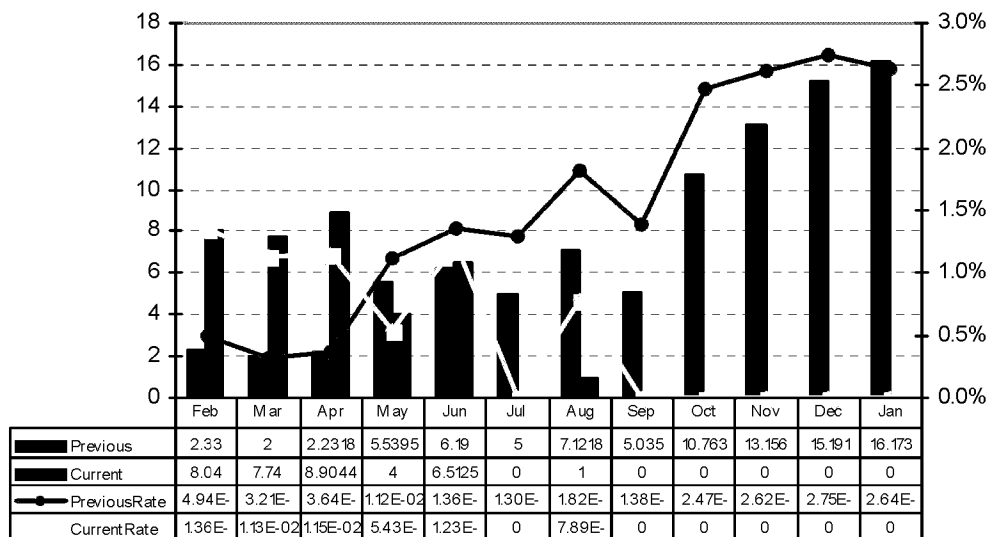
Original DTI > 50 - First Magnus



Original CLTV > 95 - First Magnus



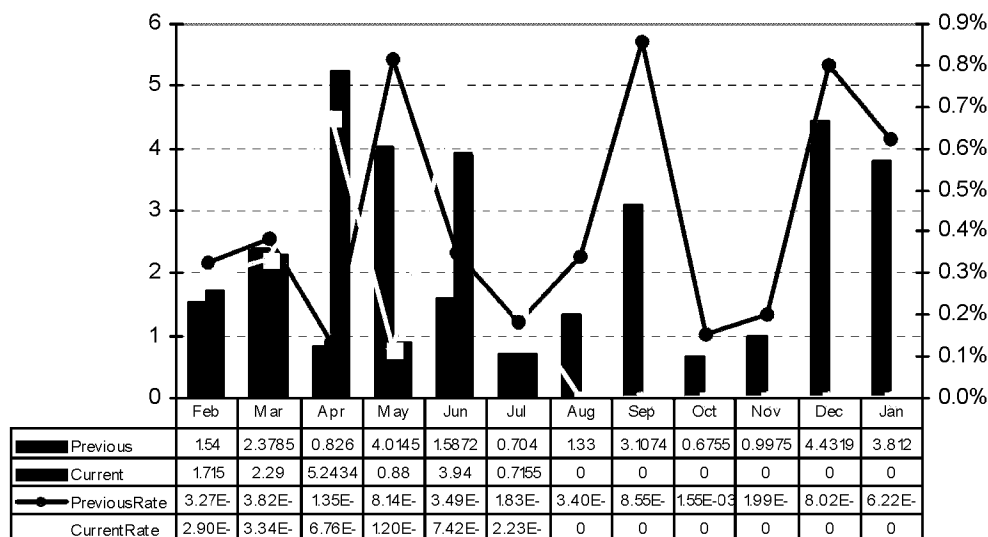
Original with Amounts >= 1MMM - First Magnus



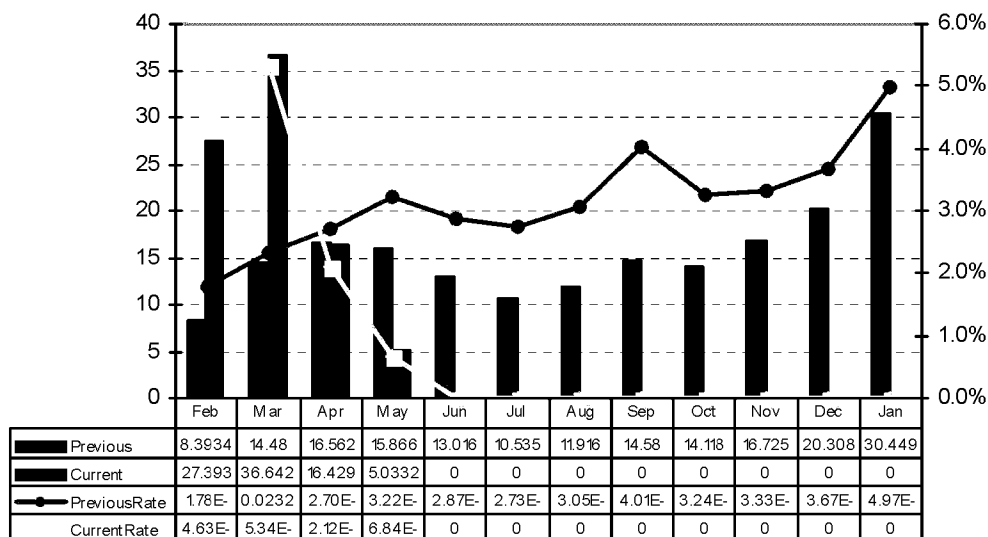
Aurora Originations - First Magnus

Aurora Risk Review

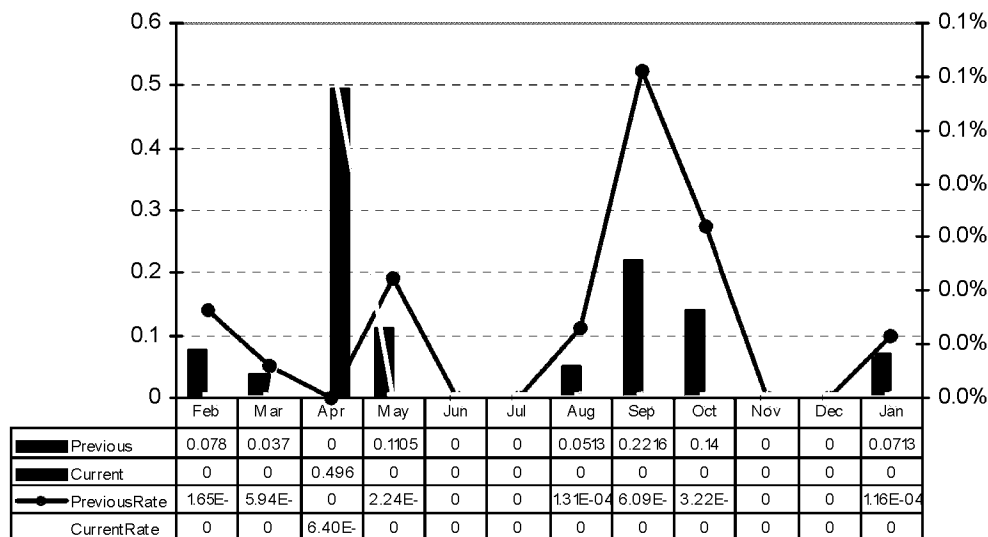
Original FICO < 640 and Amount > 650K - First Magnus



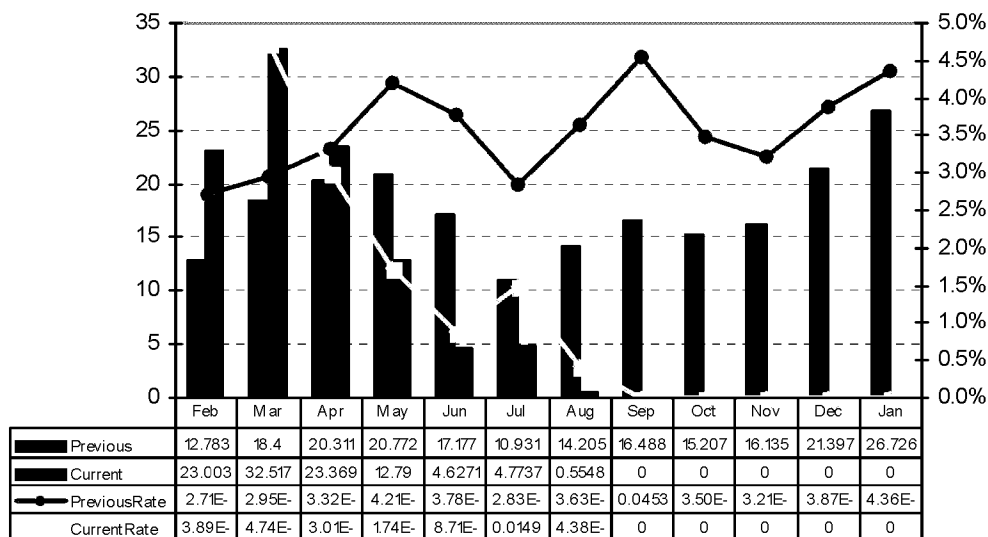
Original FICO < 640 and CLTV > 95 - First Magnus



Original FICO < 640 and DTI > 50 - First Magnus



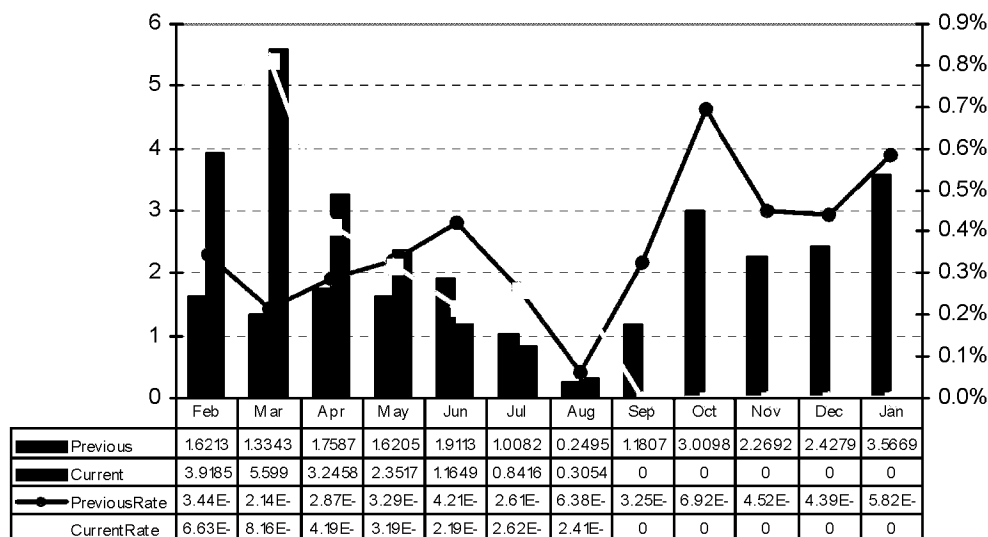
Original FICO < 640 and Purchase - First Magnus



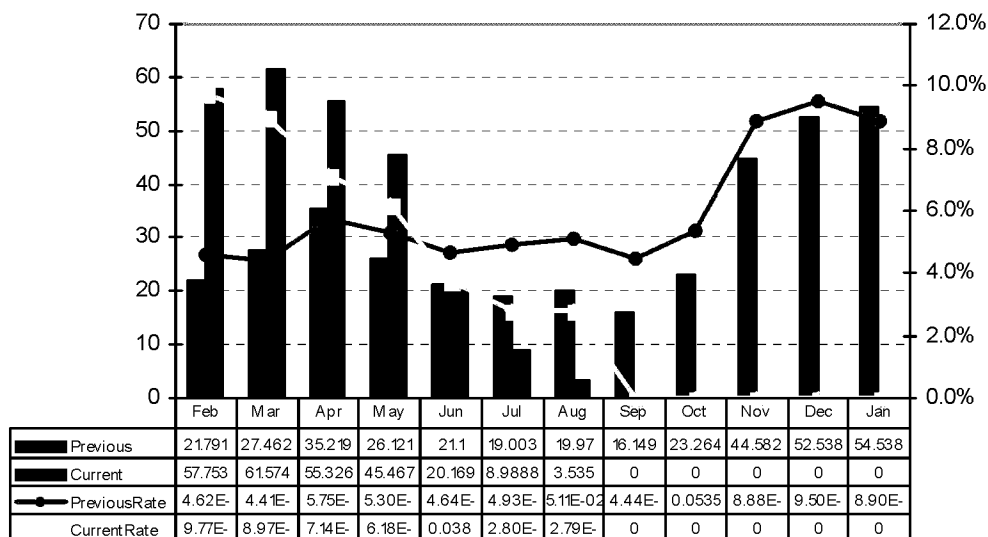
Aurora Originations - First Magnus

Aurora Risk Review

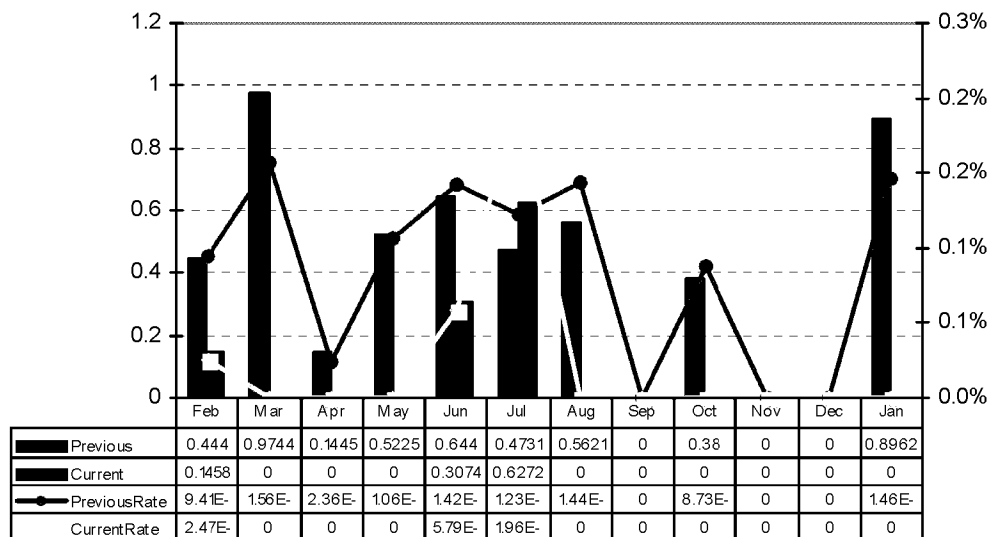
Original Non-Owner and FICO < 640 - First Magnus



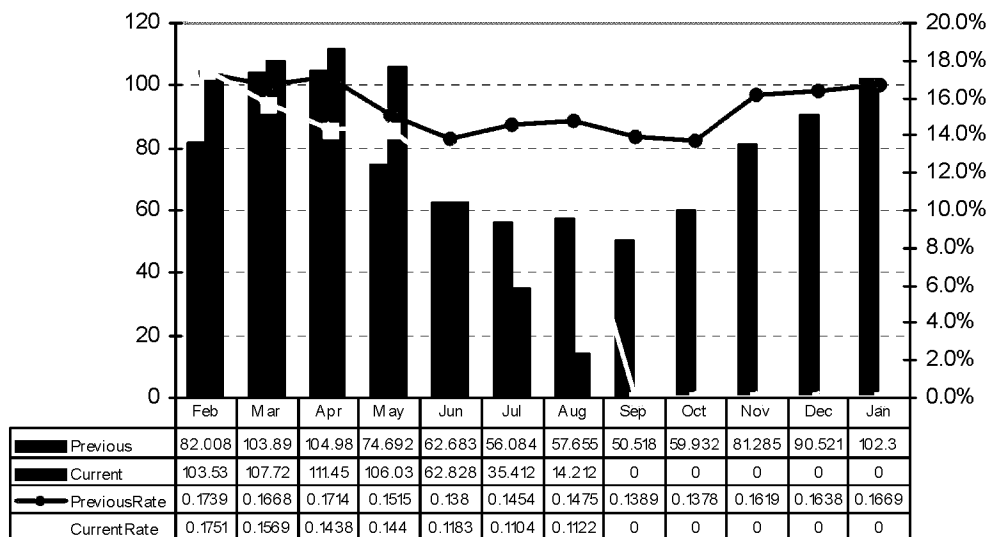
Original Non-Owner and CLTV > 95 - First Magnus



Original Non-Owner and DTI > 50 - First Magnus



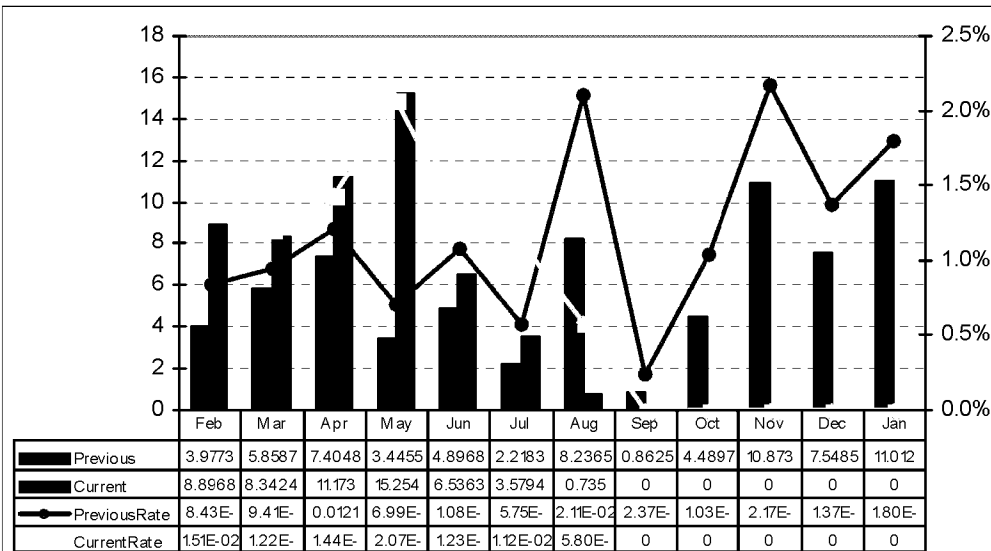
Original Non-Owner and Purchase - First Magnus



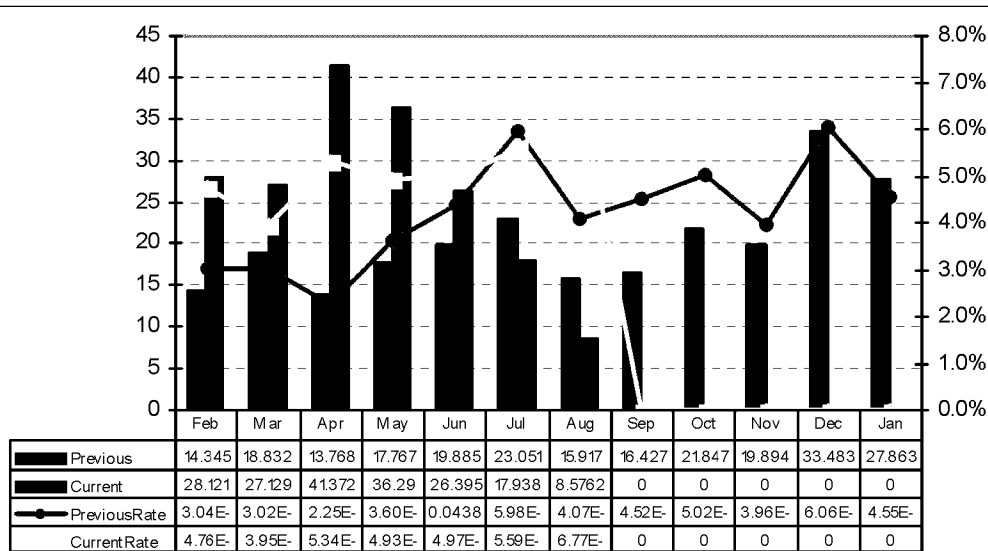
Aurora Originations - First Magnus

Aurora Risk Review

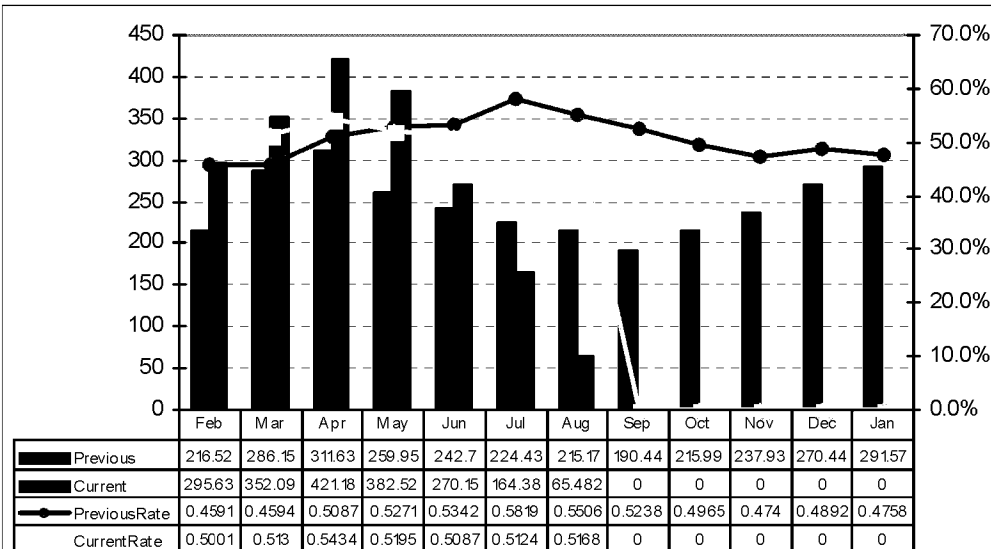
Original Non-Owner and Amount > 500K - First Magnus



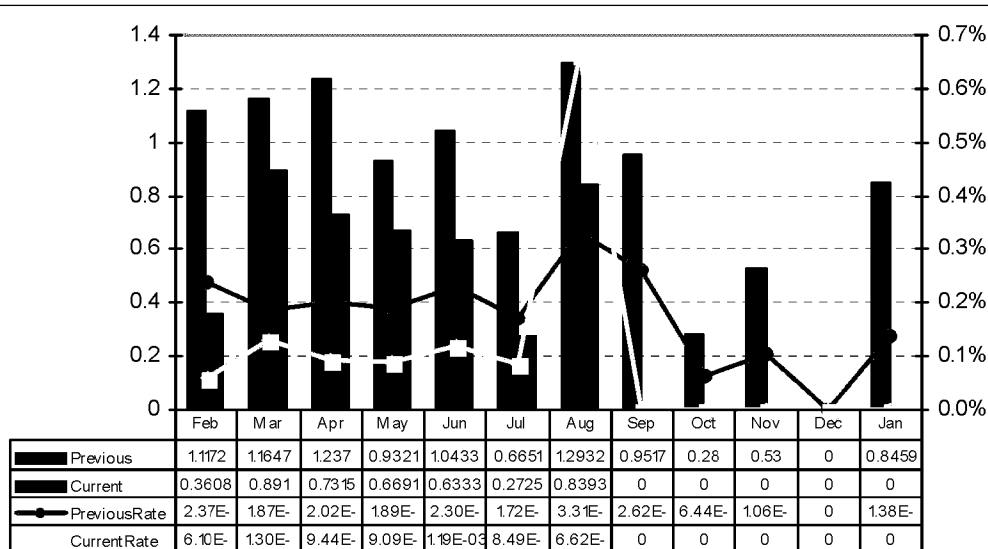
Original Purchase and Amount > 650K - First Magnus



Original Purchase and CLTV > 95 - First Magnus



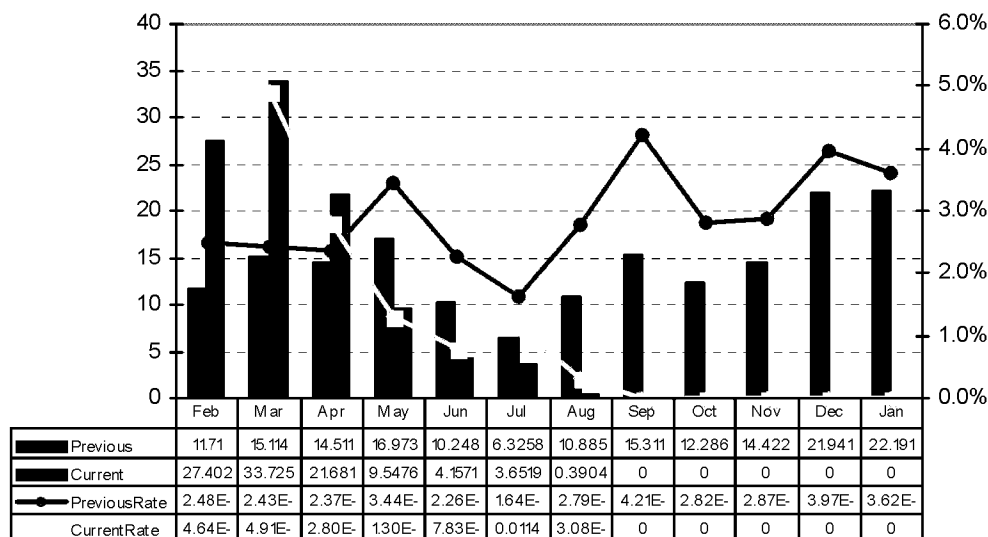
Original Purchase and DTI > 50 - First Magnus



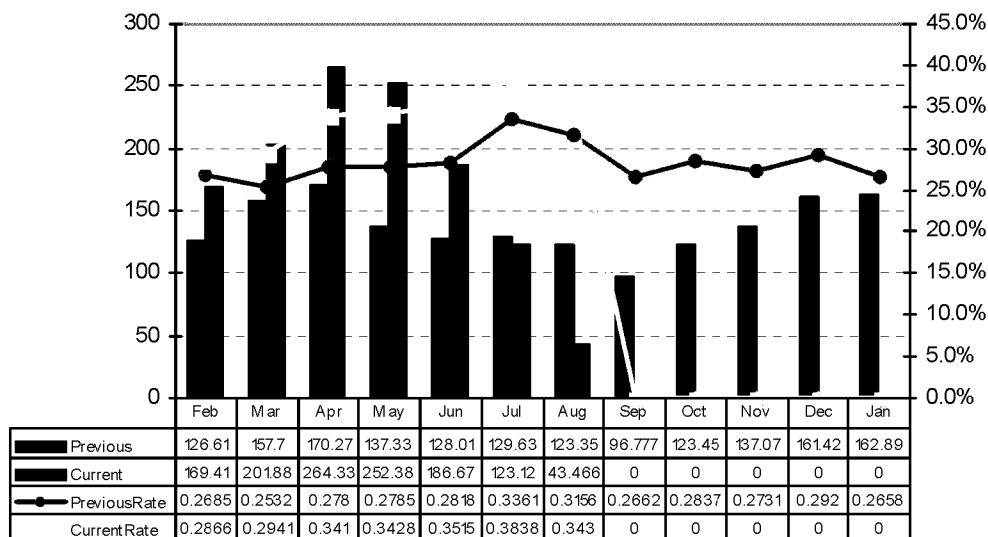
Aurora Originations - First Magnus

Aurora Risk Review

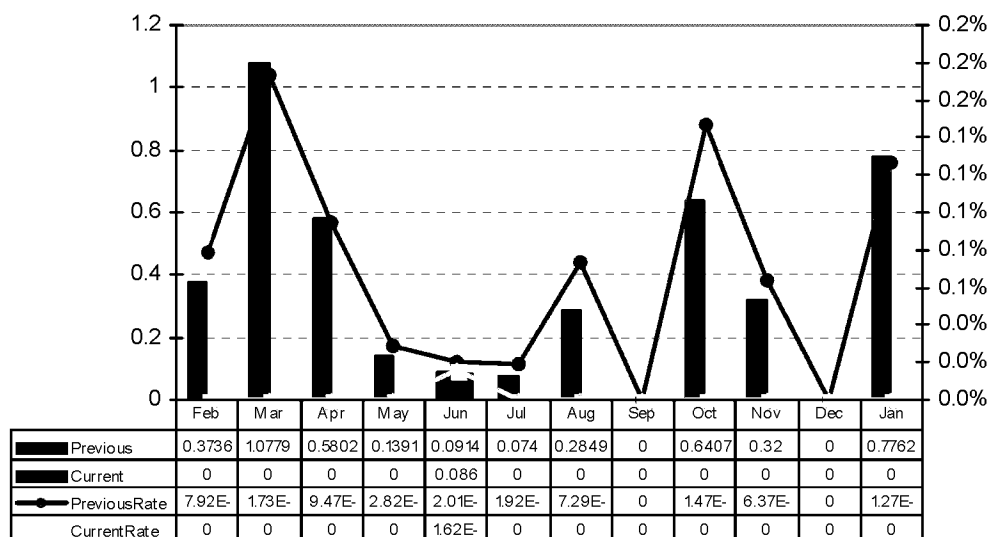
Original Stated Doc and FICO < 640 - First Magnus



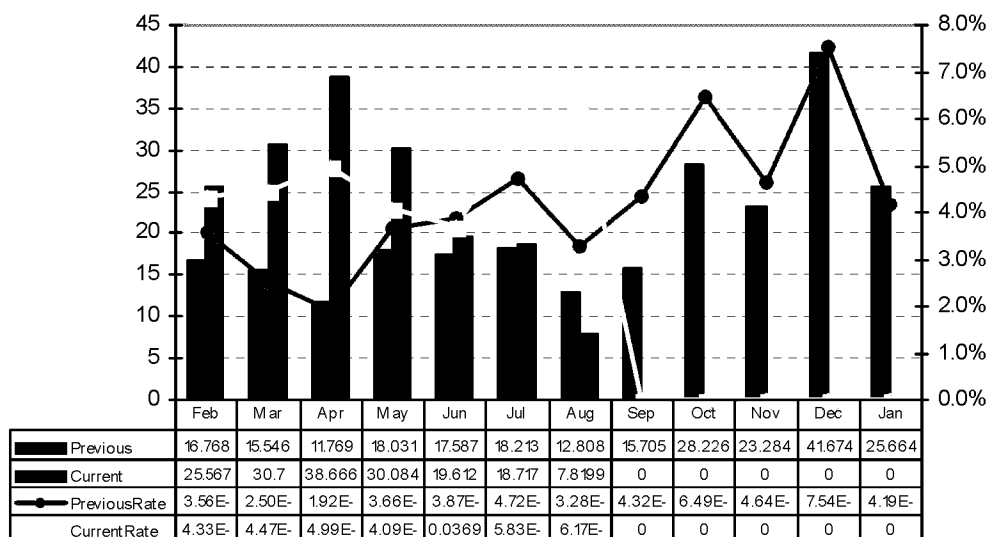
Original Stated Doc and CLTV > 95 - First Magnus



Original Stated Doc and DTI > 50 - First Magnus

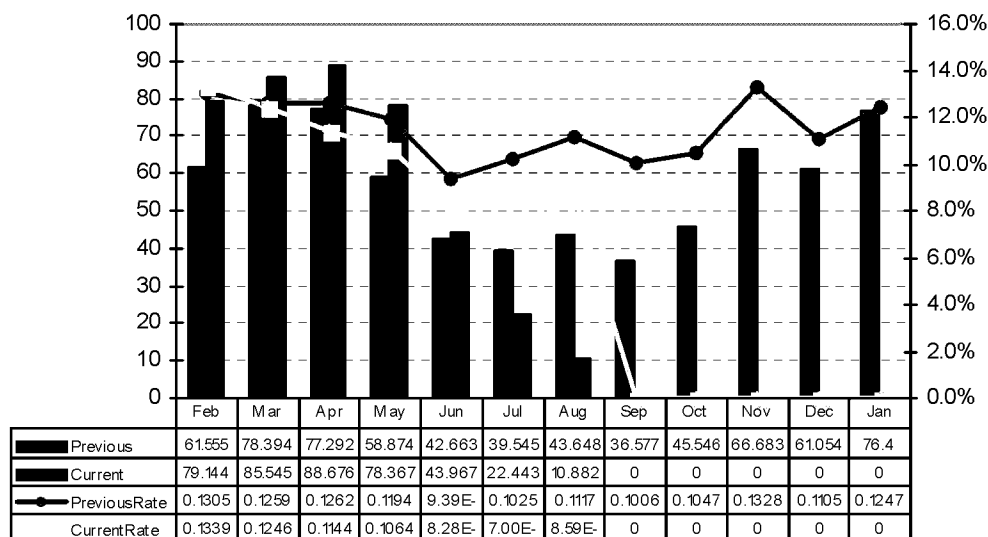


Original Stated Doc and Amount > 650K - First Magnus

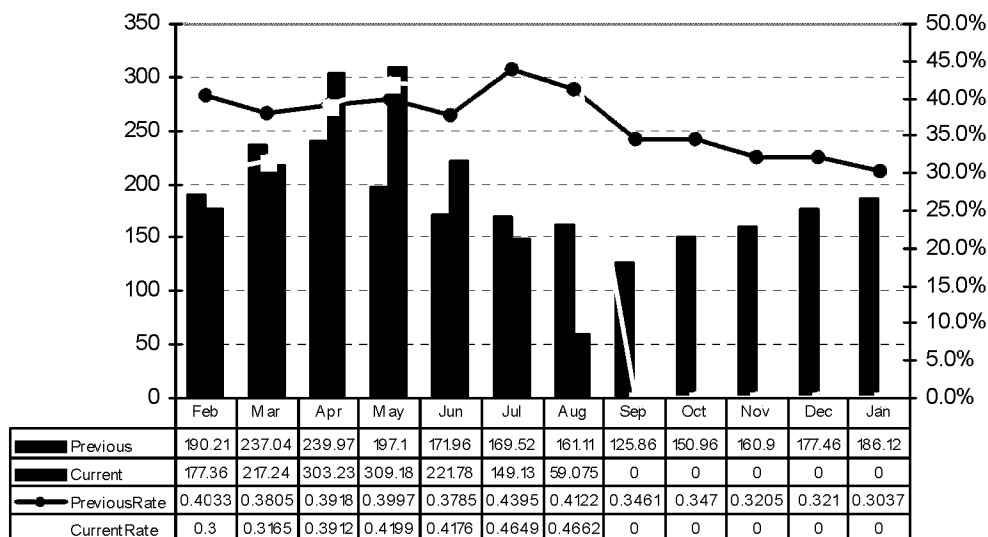


Aurora Originations - First Magnus

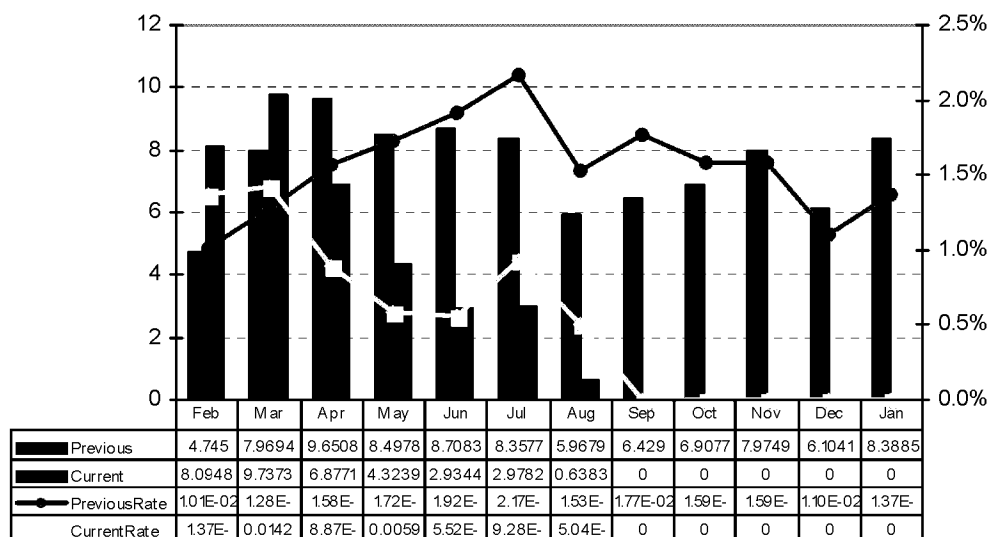
Original Stated Doc and Non-Owner - First Magnus



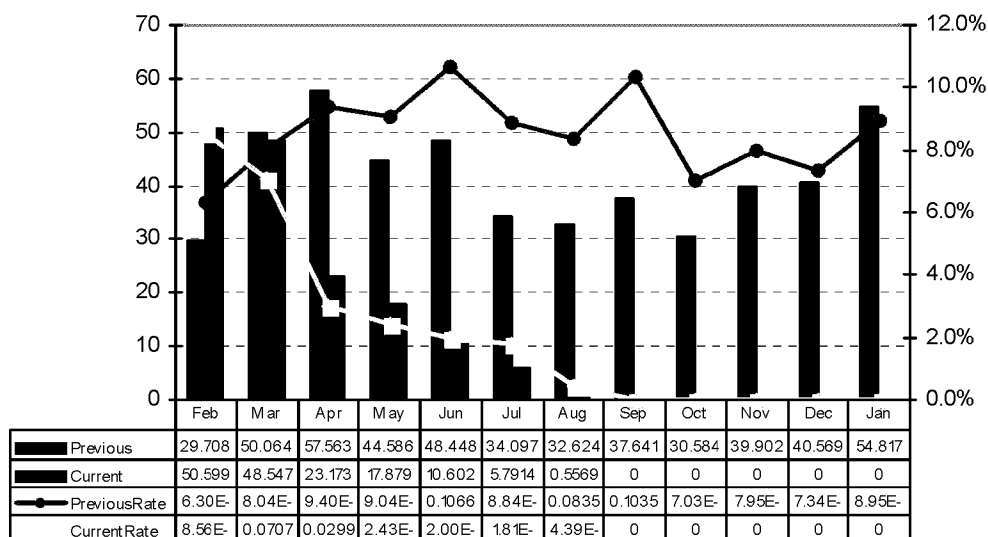
Original Stated Doc and Purchase - First Magnus



Original Stated-States Doc and Non-Owner - First Magnus

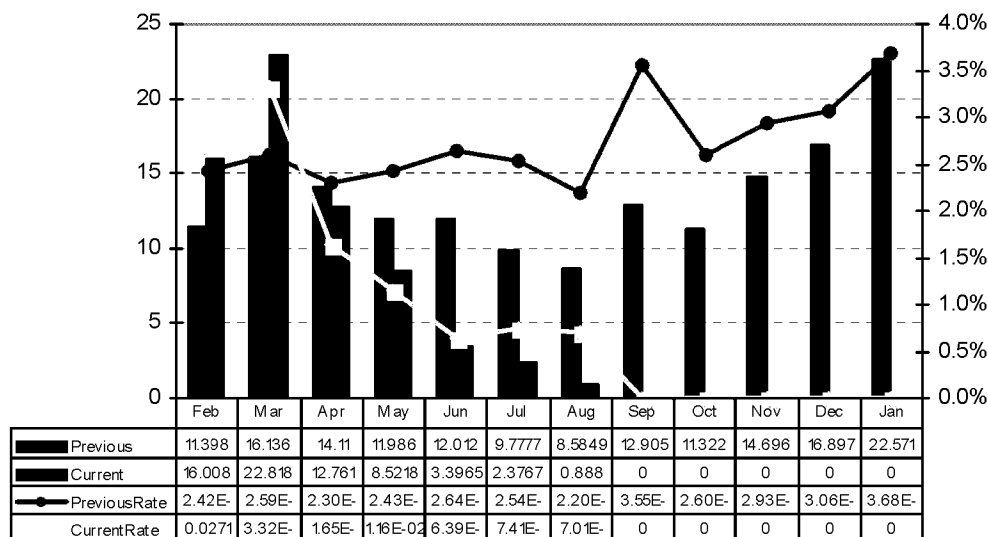


Original Stated-States Doc and Purchase - First Magnus

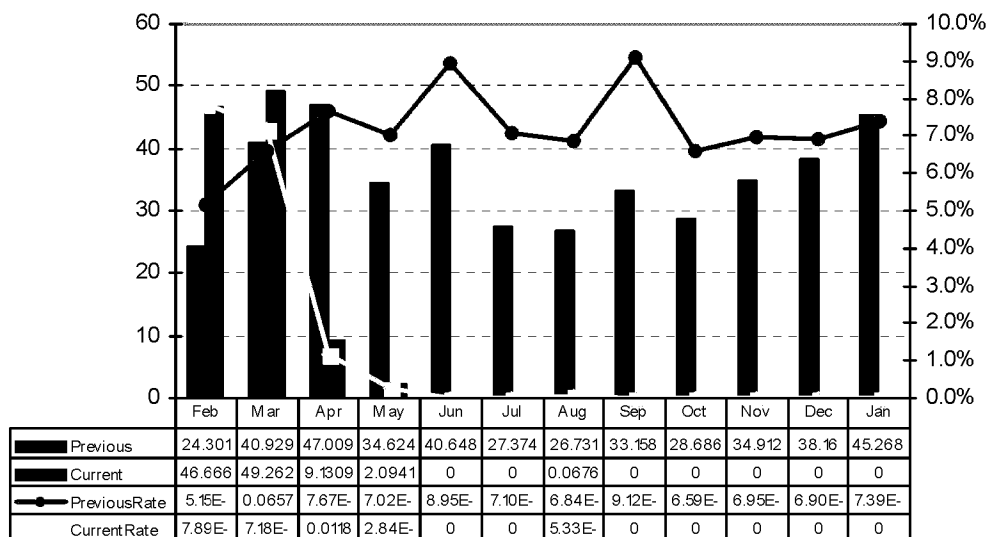


Aurora Originations - First Magnus

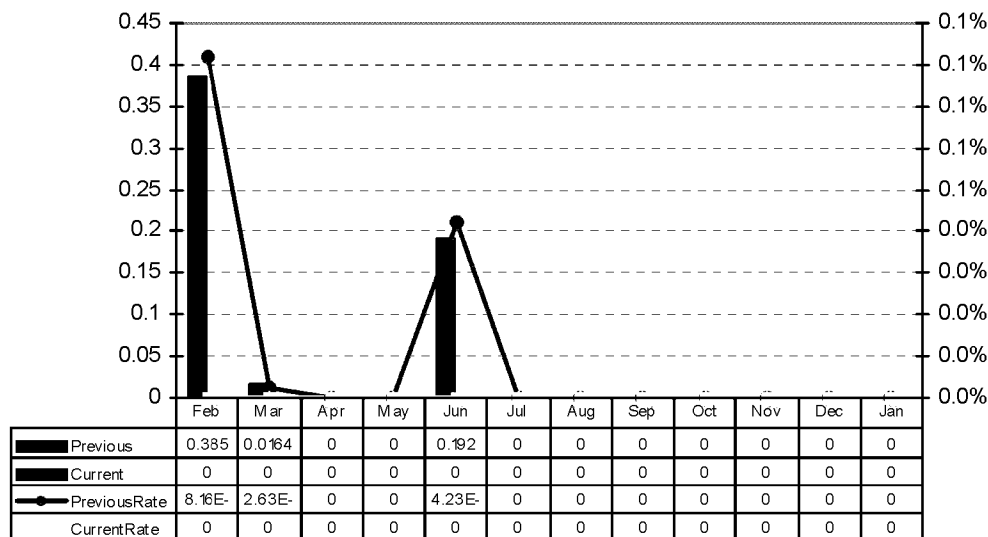
Original Stated-Stated Doc and FICO < 660 - First Magnus



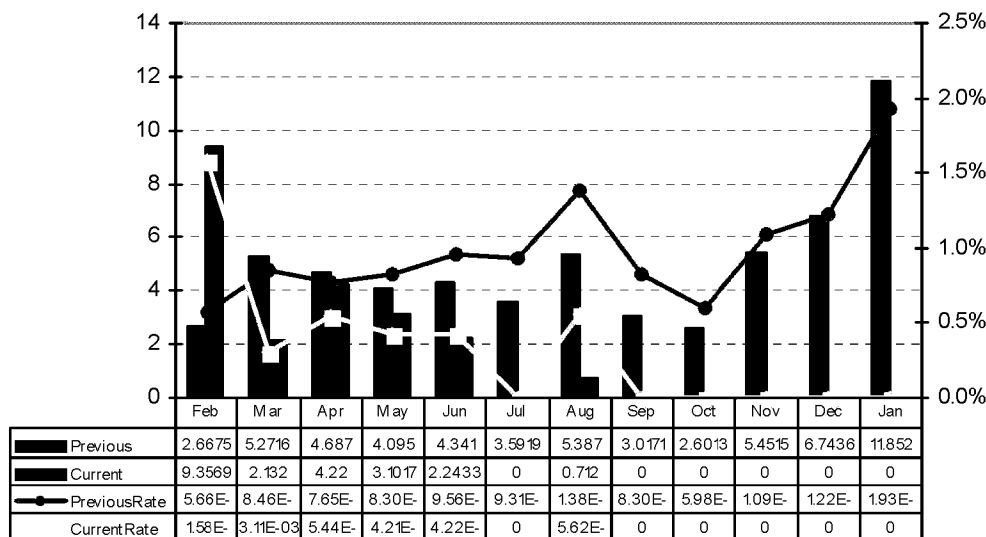
Original Stated-Stated Doc and CLTV > 95 - First Magnus



Original Stated-Stated Doc and DTI > 50 - First Magnus



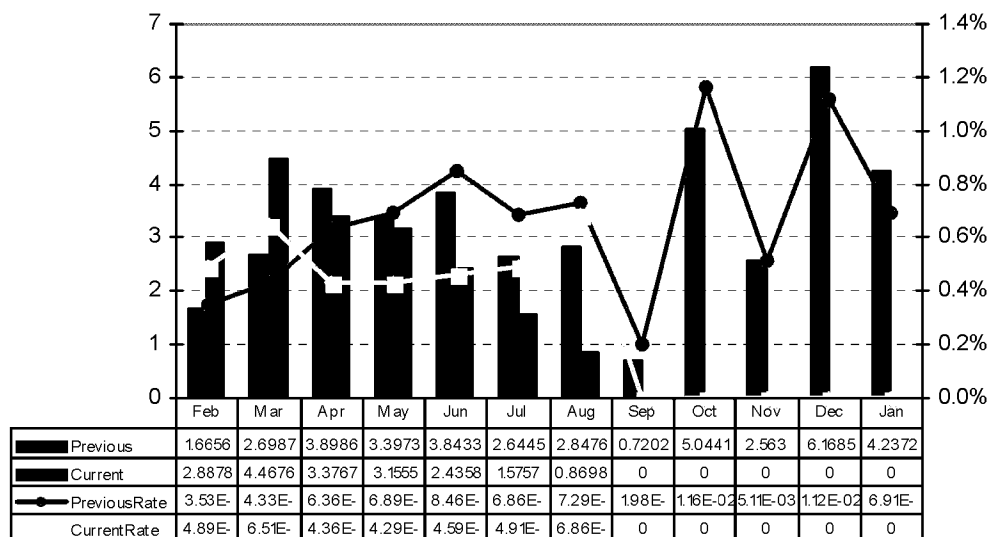
Original Stated-Stated Doc and Amount > 650K - First Magnus



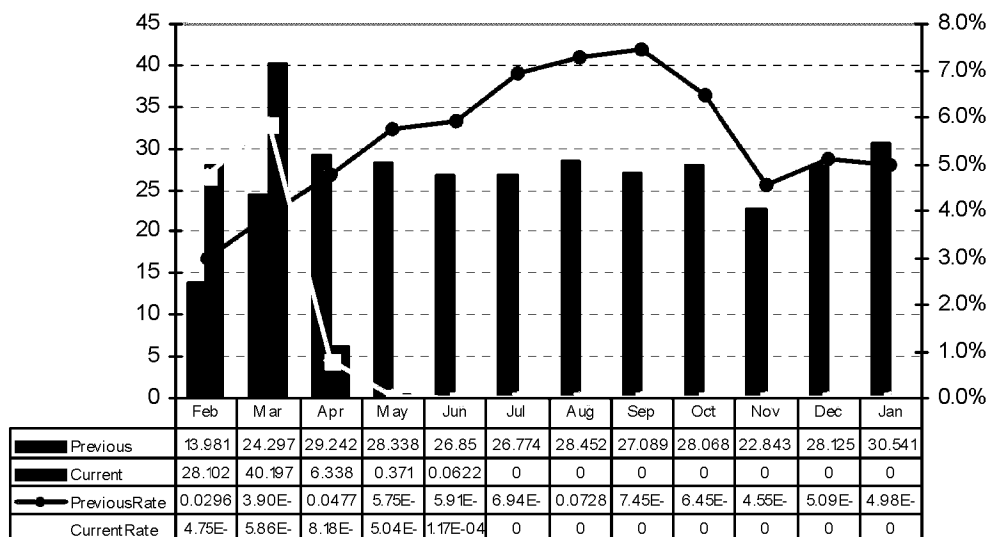
Aurora Originations - First Magnus

Aurora Risk Review

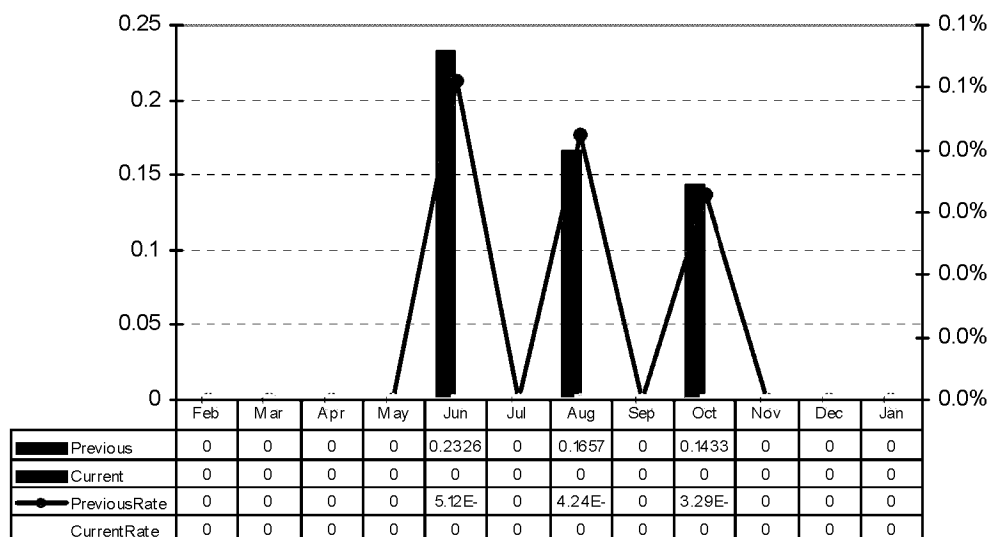
Original No Doc Doc and FICO < 640 - First Magnus



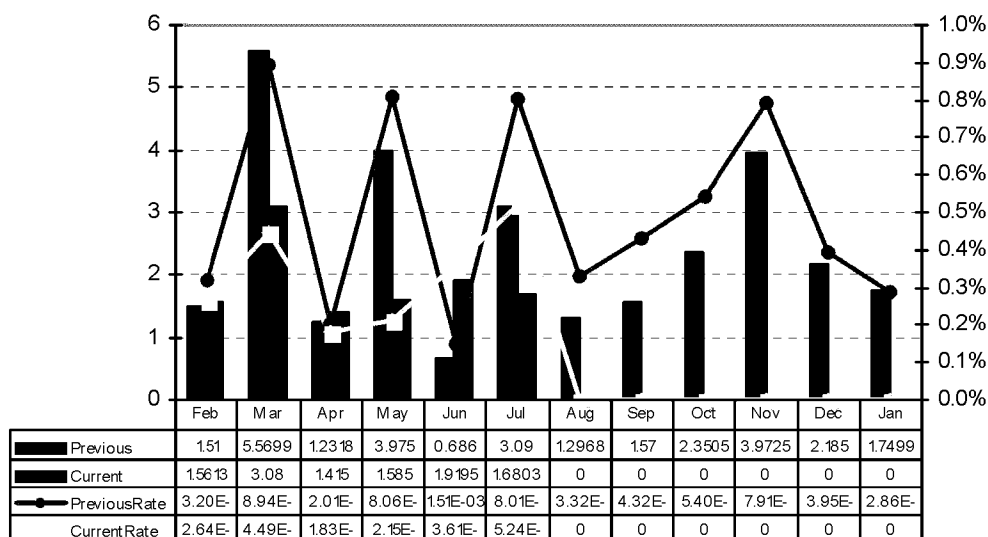
Original No Doc Doc and CLTV > 95 - First Magnus



Original No Doc Doc and DTI > 50 - First Magnus



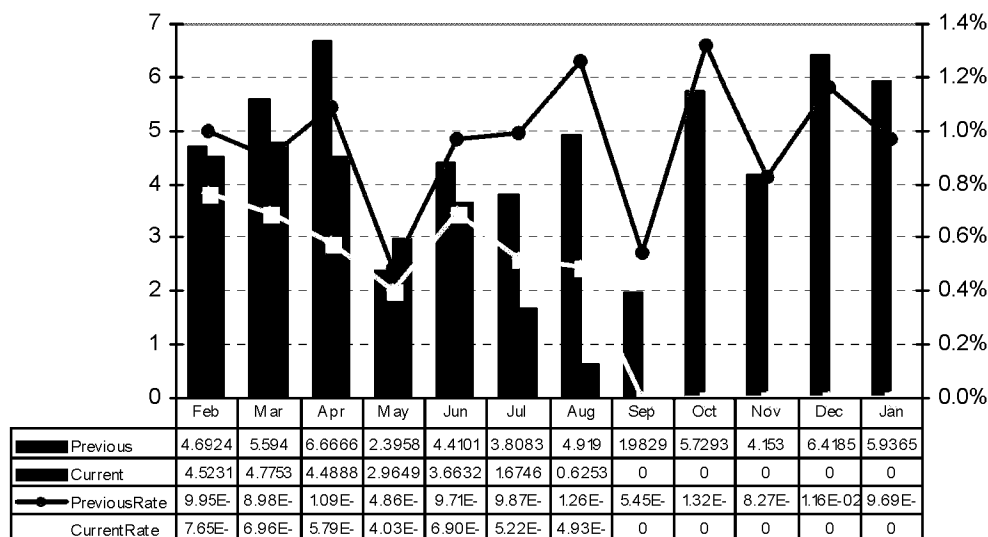
Original No Doc Doc and Amount > 650K - First Magnus



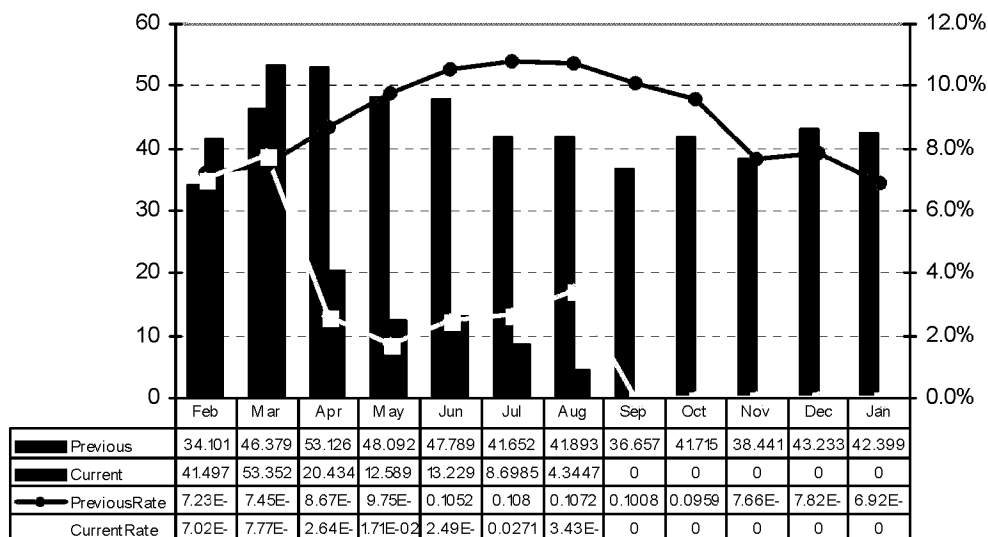
Aurora Originations - First Magnus

Aurora Risk Review

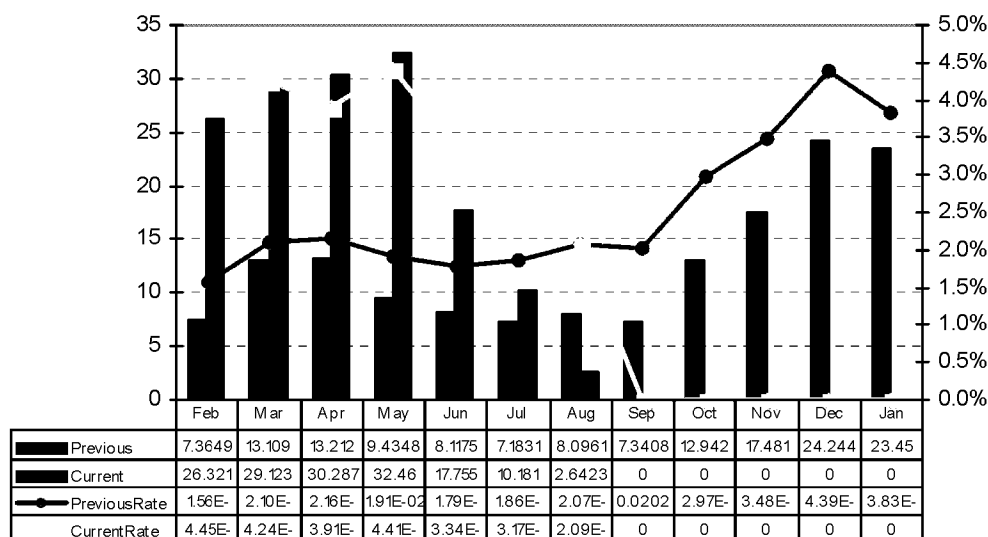
Original No Doc Doc and Non-Owner - First Magnus



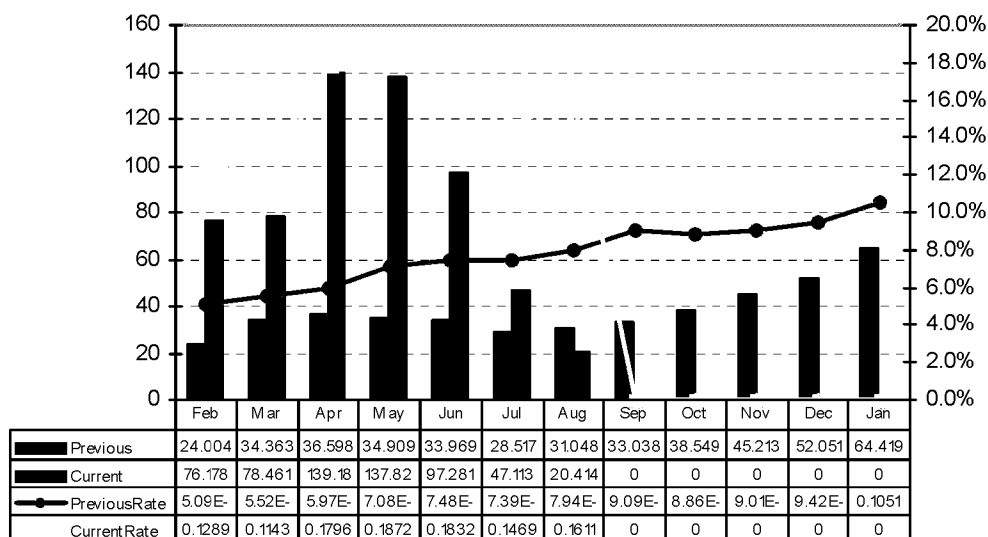
Original No Doc Doc and Purchase - First Magnus



Original No Ratio Doc and Non-Owner - First Magnus



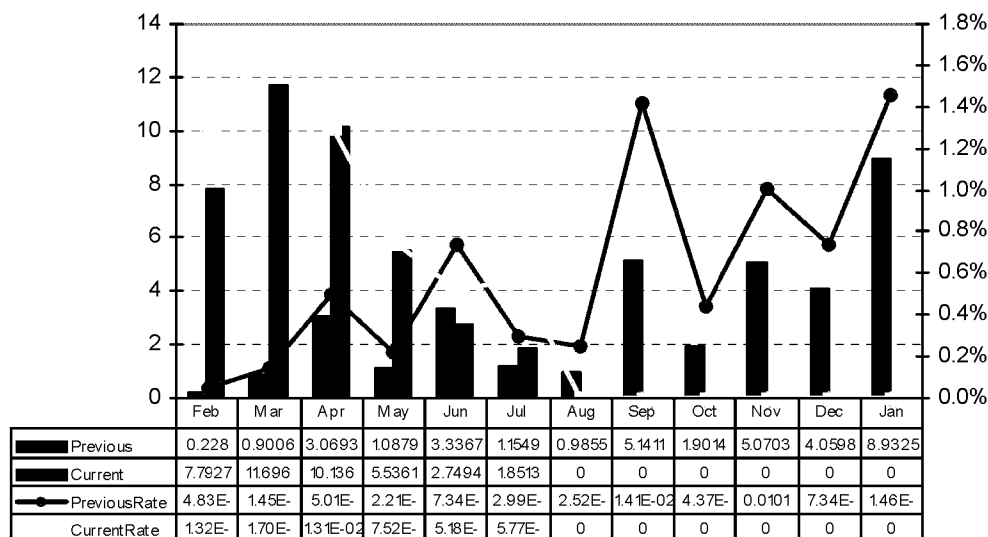
Original No Ratio Doc and Purchase - First Magnus



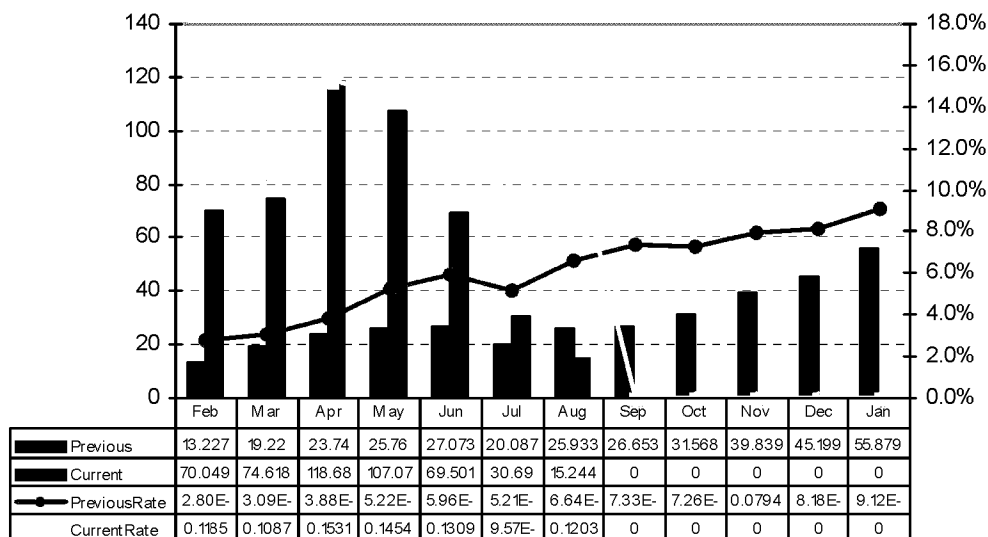
Aurora Originations - First Magnus

Aurora Risk Review

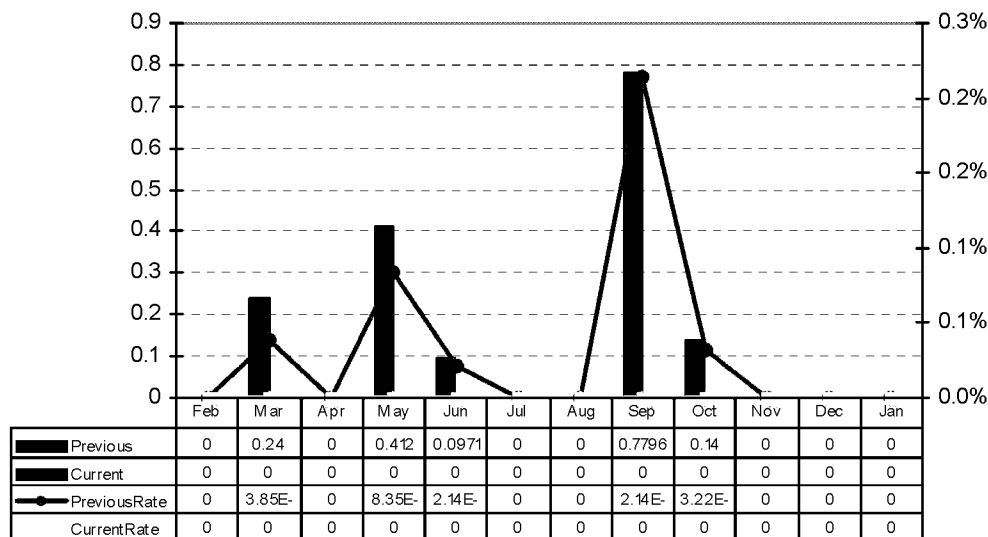
Original No Ratio Doc and FICO < 640 - First Magnus



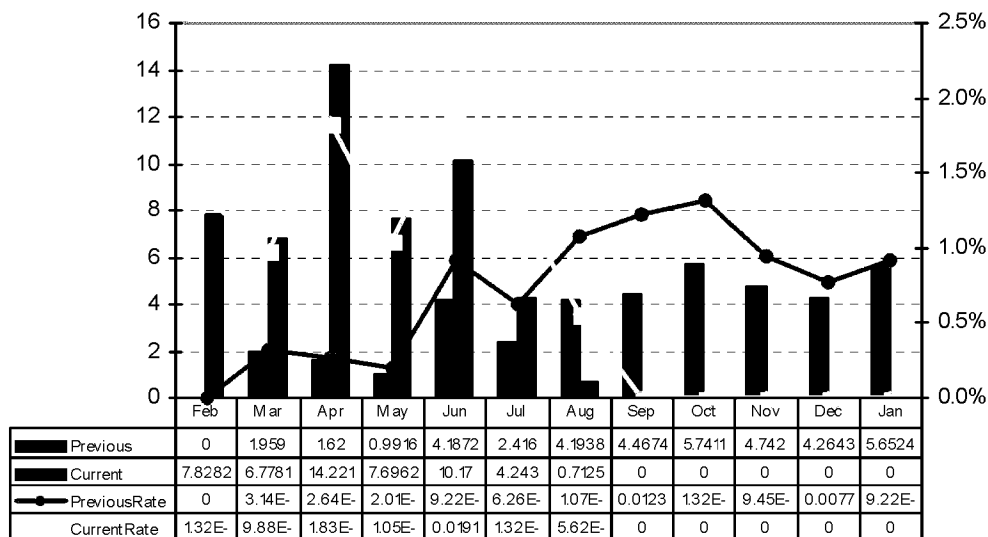
Original No Ratio Doc and CLTV > 95 - First Magnus



Original No Ratio Doc and DTI > 50 - First Magnus



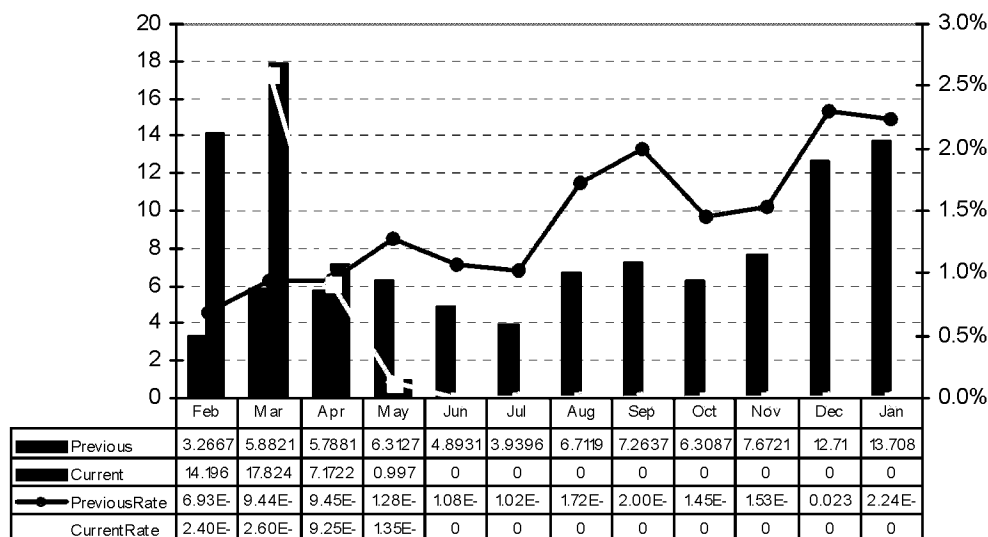
Original No Ratio Doc and Amount > 650K - First Magnus



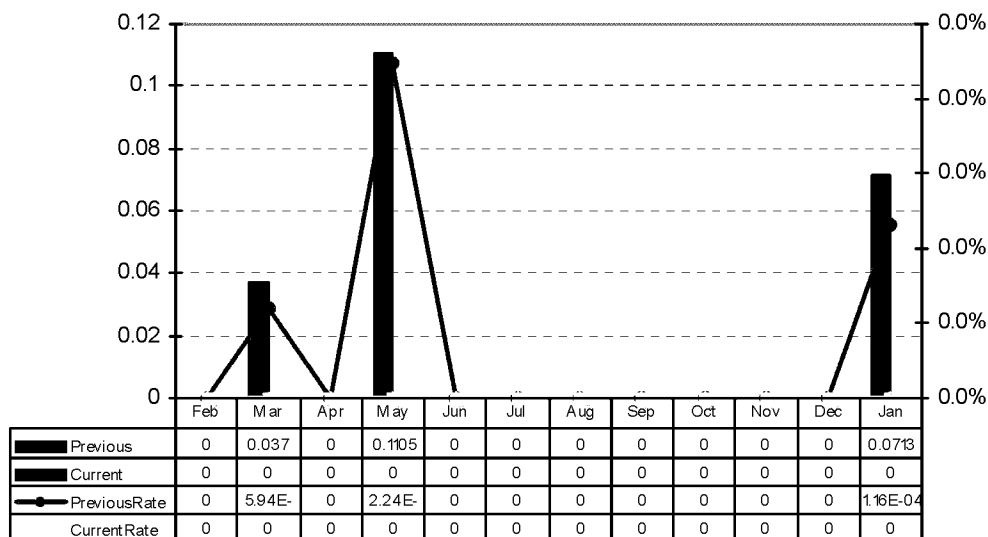
Aurora Originations - First Magnus

Aurora Risk Review

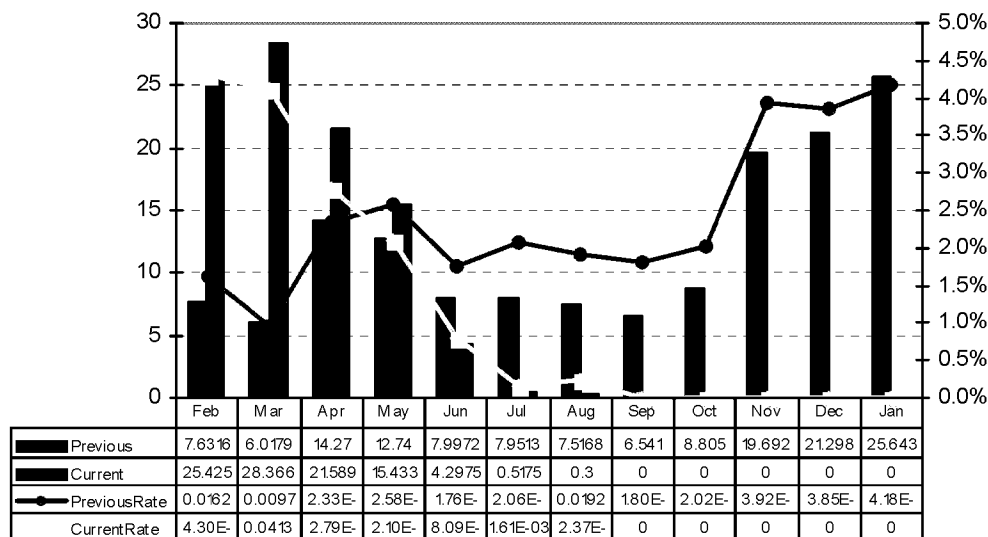
Original Stated, FICO <640 and CLTV > 95 - First Magnus



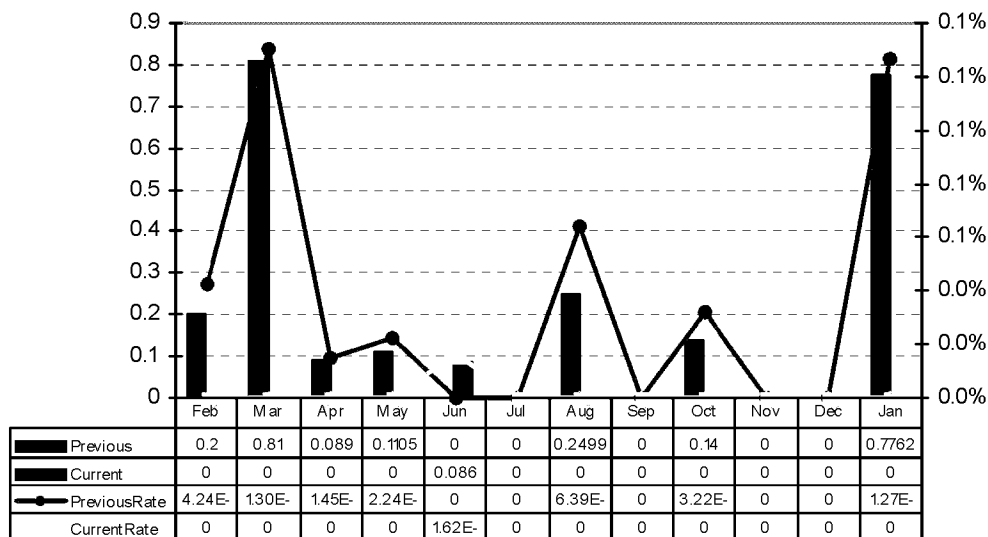
Original Stated, FICO <640 and DTI > 50 - First Magnus



Original Stated, Non Owner and CLTV > 95 - First Magnus



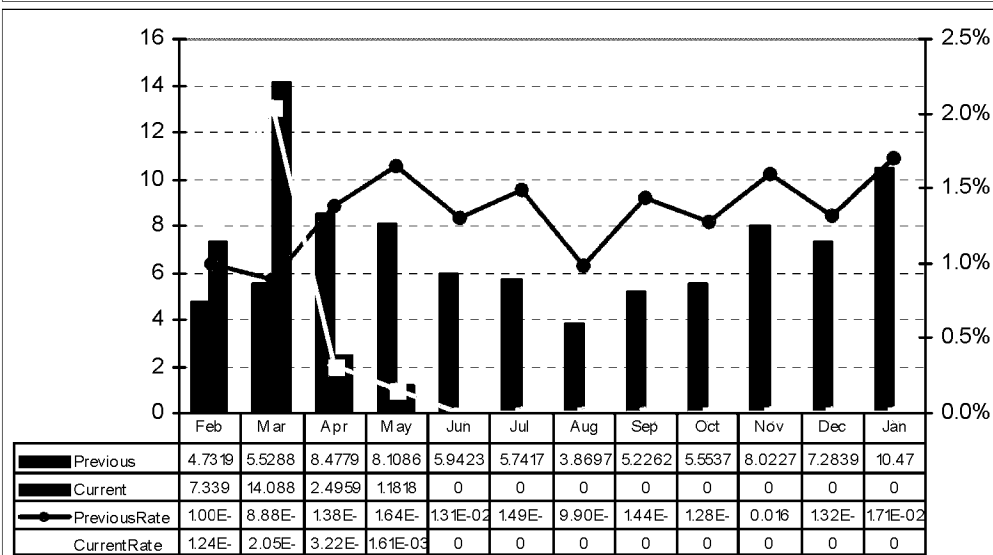
Original Stated, Non Owner and DTI > 50 - First Magnus



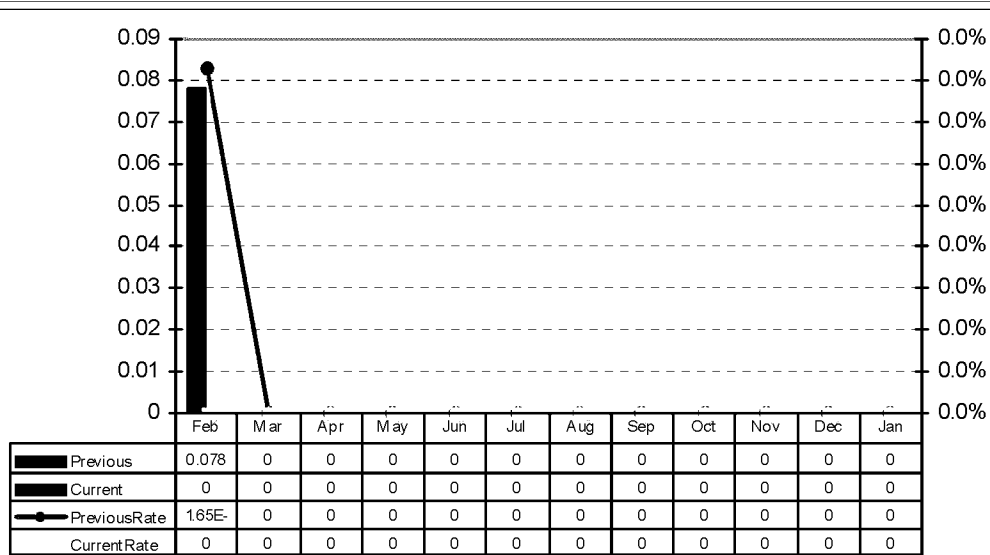
Aurora Originations - First Magnus

Aurora Risk Review

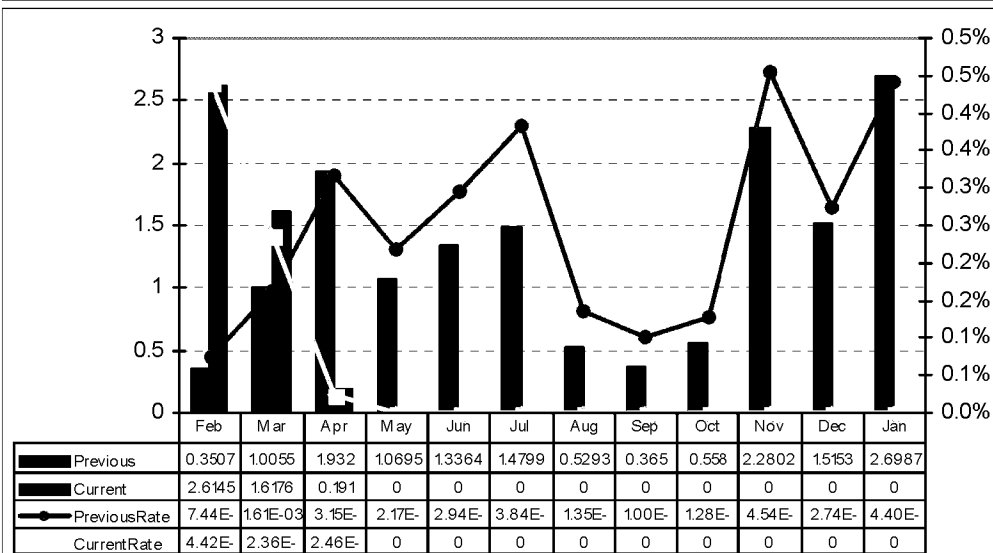
Original Stated-Statement, FICO <660 and CLTV > 95 - First Magnus



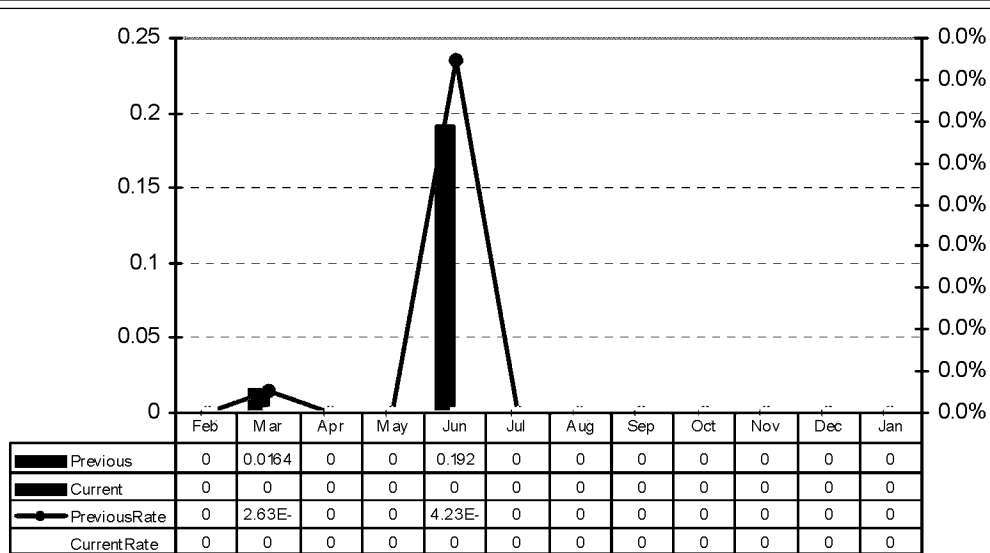
Original Stated-Statement, FICO <660 and DTI > 50 - First Magnus



Original Stated-Statement, Non Owner and CLTV > 95 - First Magnus



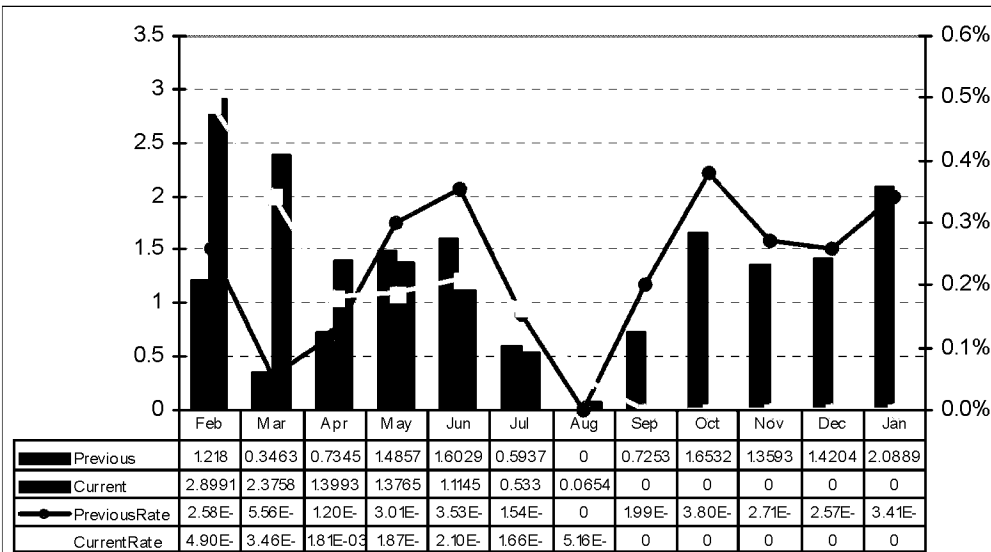
Original Stated-Statement, Non Owner and DTI > 50 - First Magnus



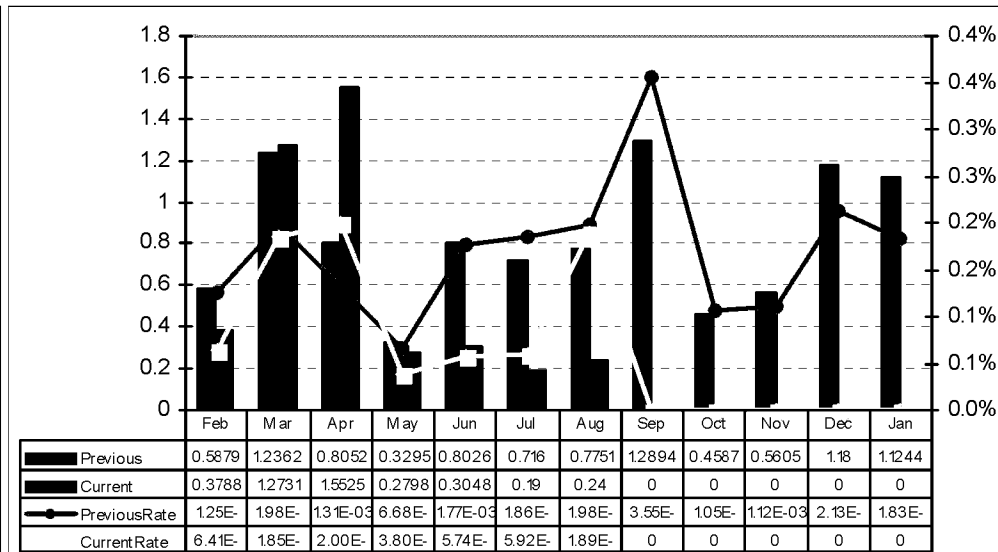
Aurora Originations - First Magnus

Aurora Risk Review

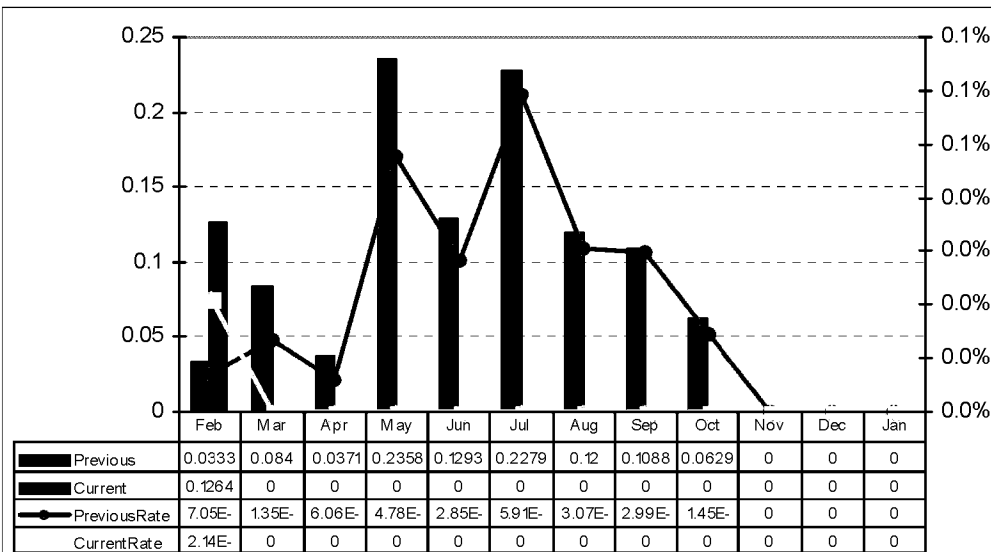
Original Stated, Non Owner and FICO < 640 - First Magnus



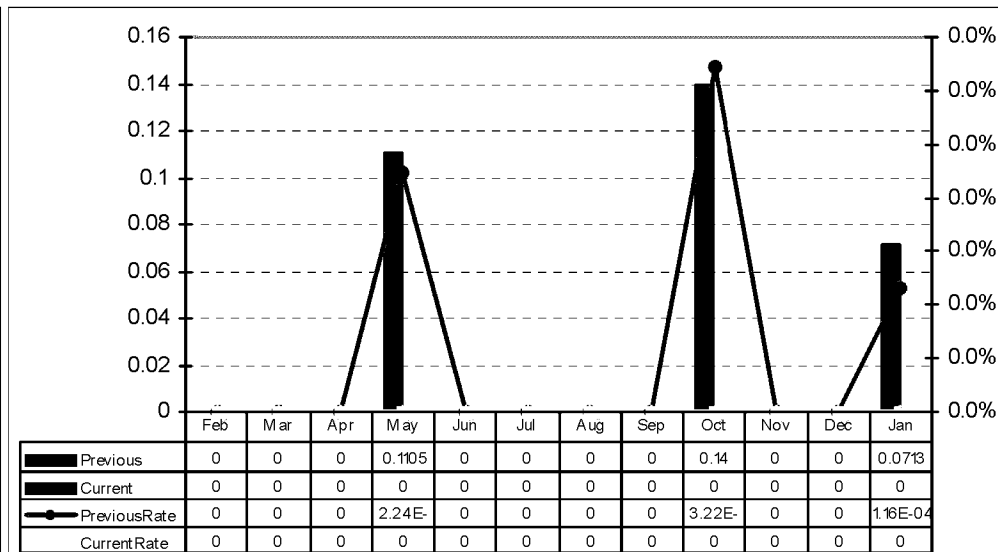
Original Stated-Stated, Non Owner and FICO < 660 - First Magnus



Original Non Owner, FICO <640 and CLTV > 95 - First Magnus



Original Non Owner, FICO <640 and DTI > 50 - First Magnus

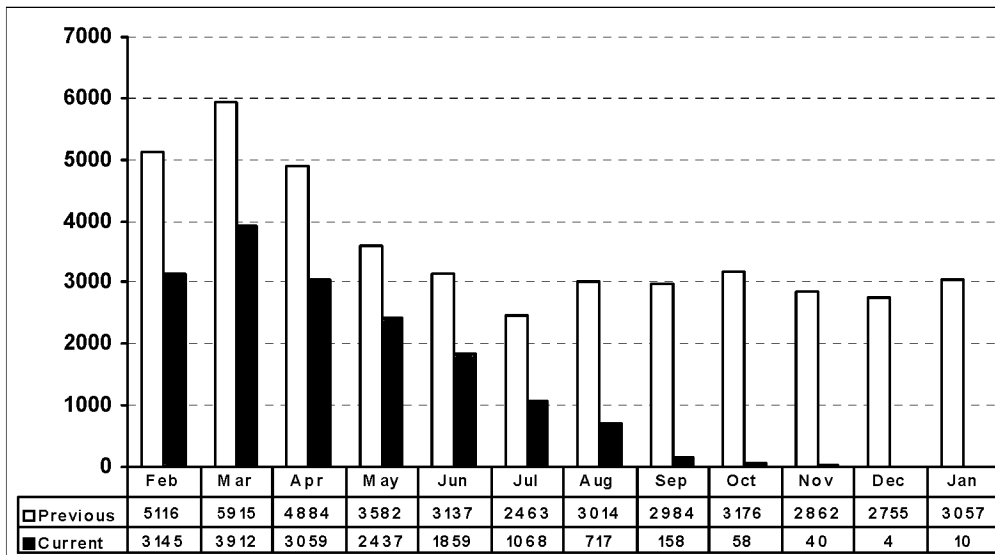


Aurora Originations - 2nds

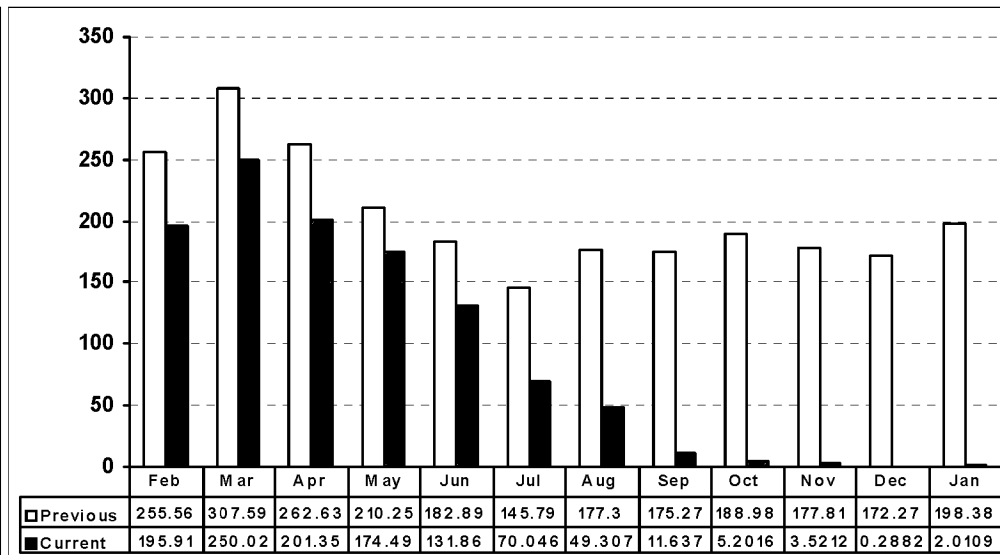
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Aurora Originations - 2nds

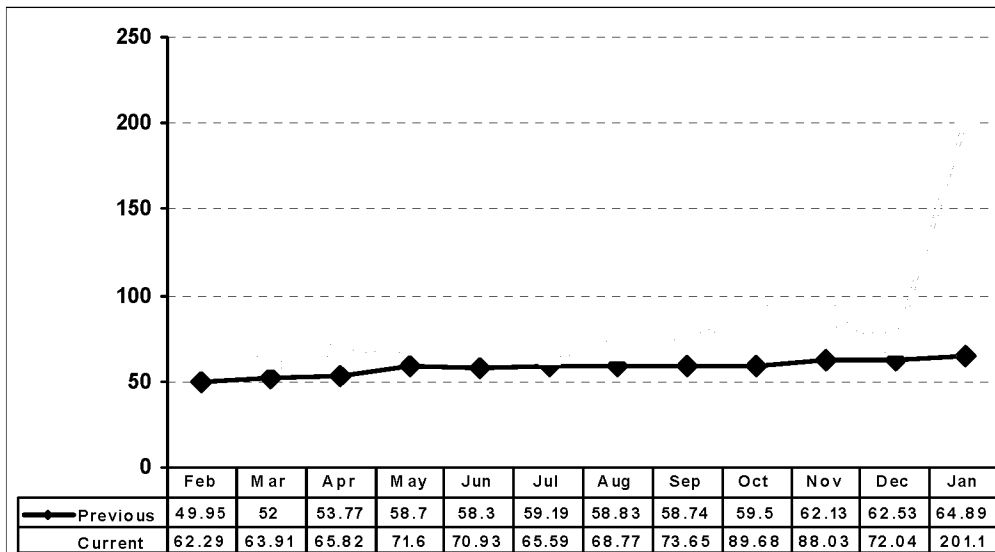
Original Units - 2nds



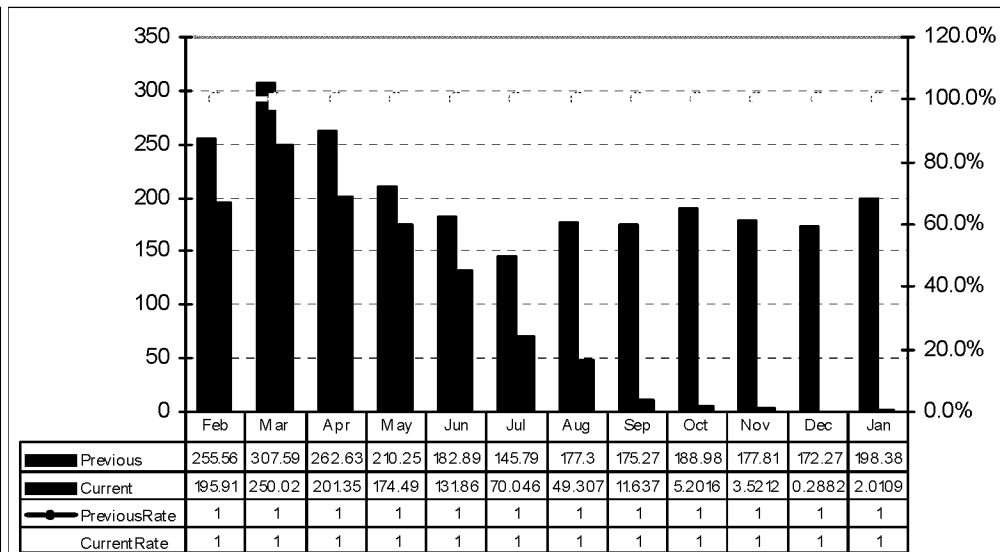
Original Balances - 2nds



Average Balances - 2nds



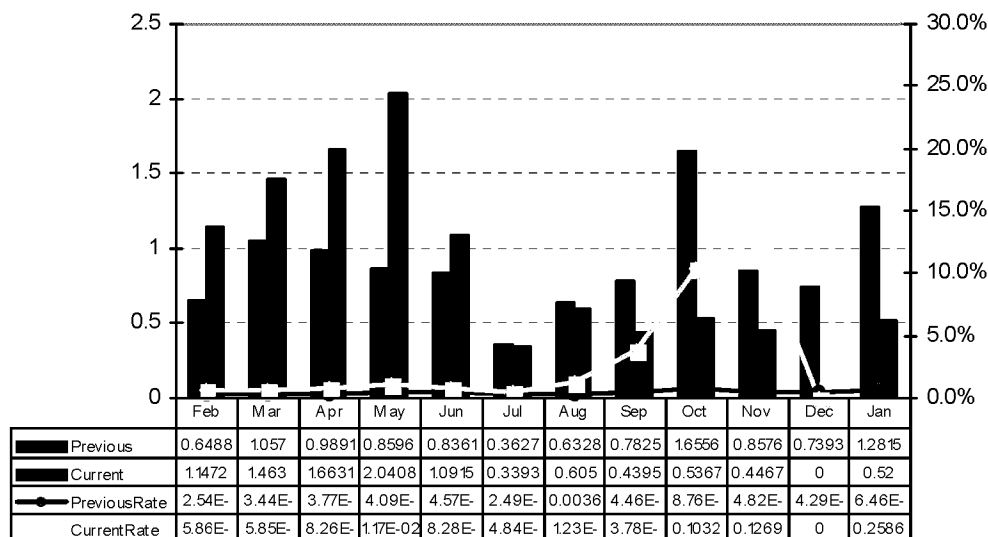
Original 2nd Liens - 2nds



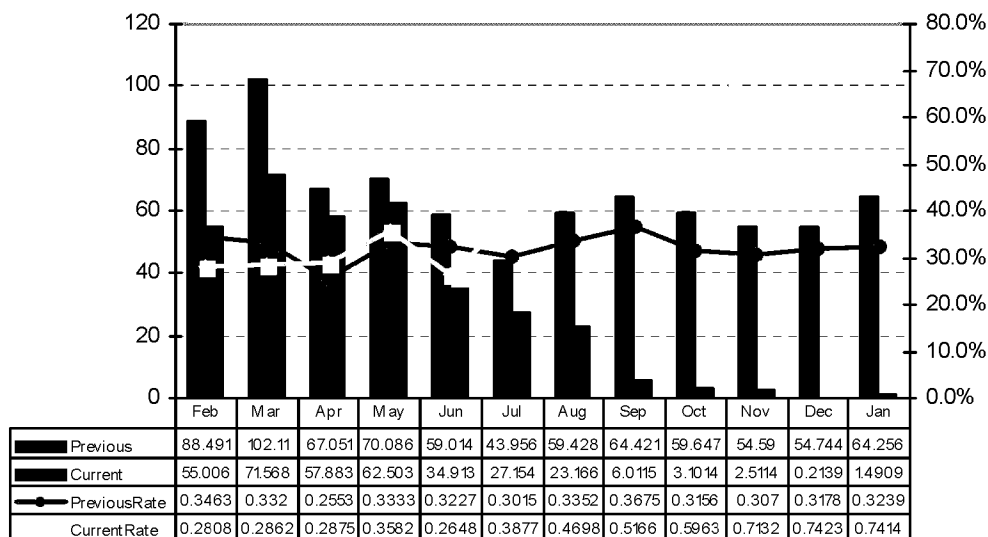
Aurora Originations - 2nds

Aurora Risk Review

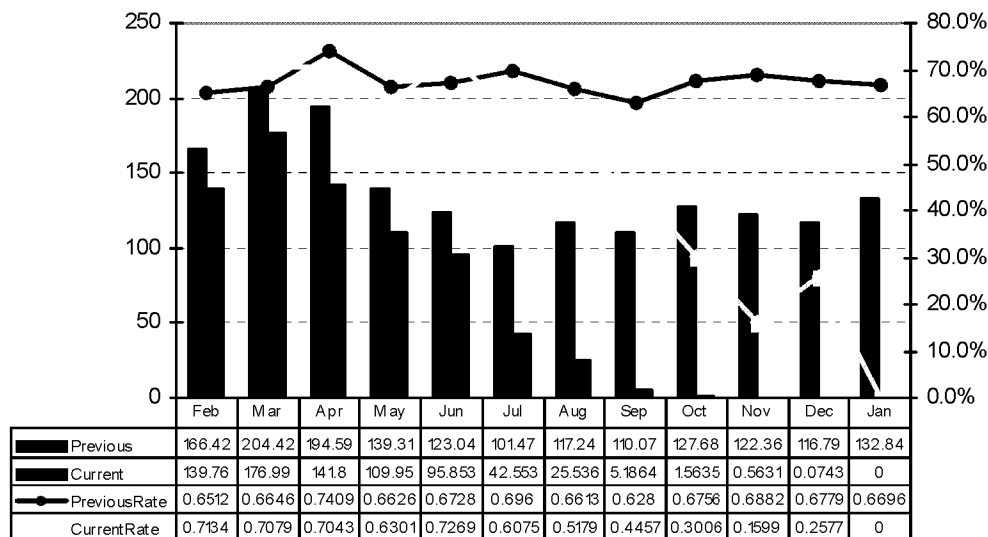
Original Retail - 2nds



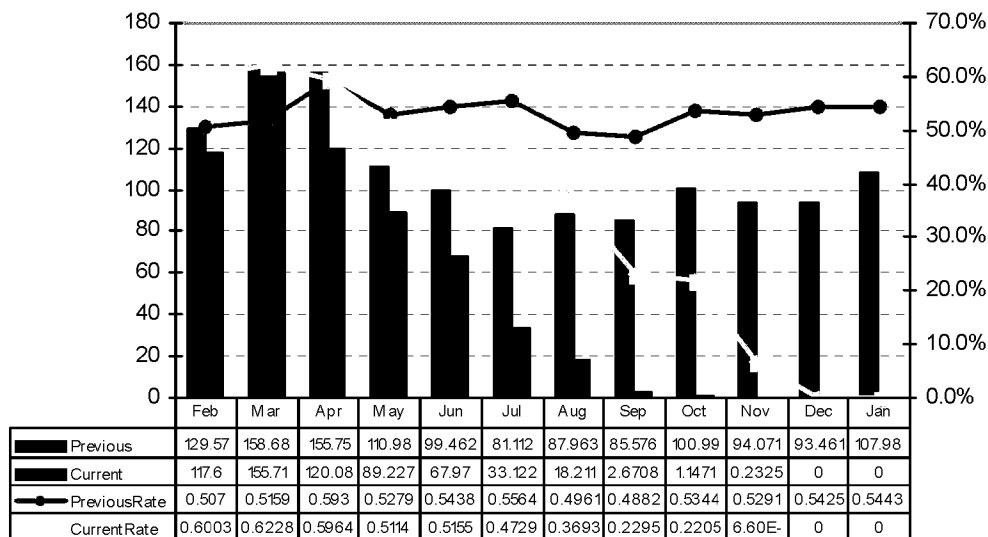
Original Wholesale - 2nds



Original Conduit - 2nds



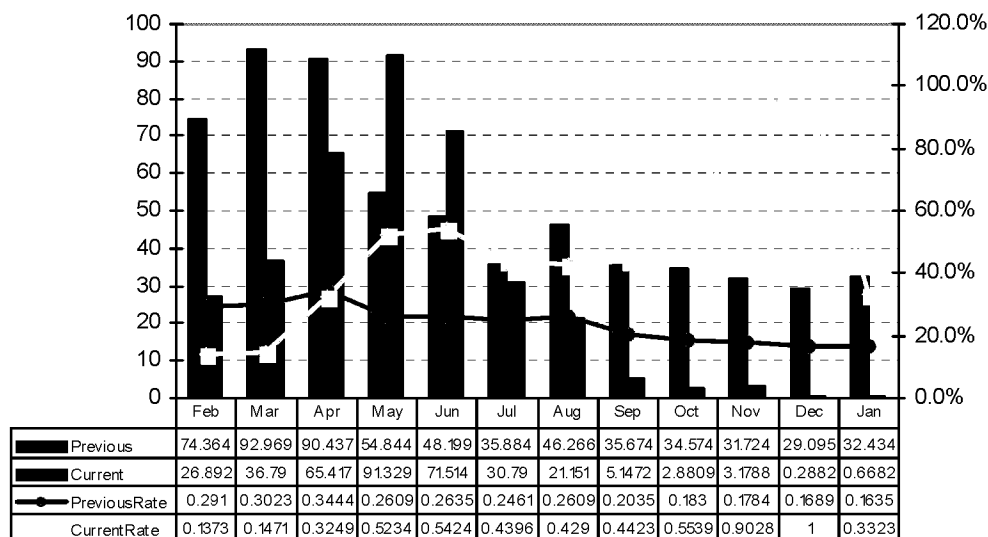
Original Delegated - 2nds



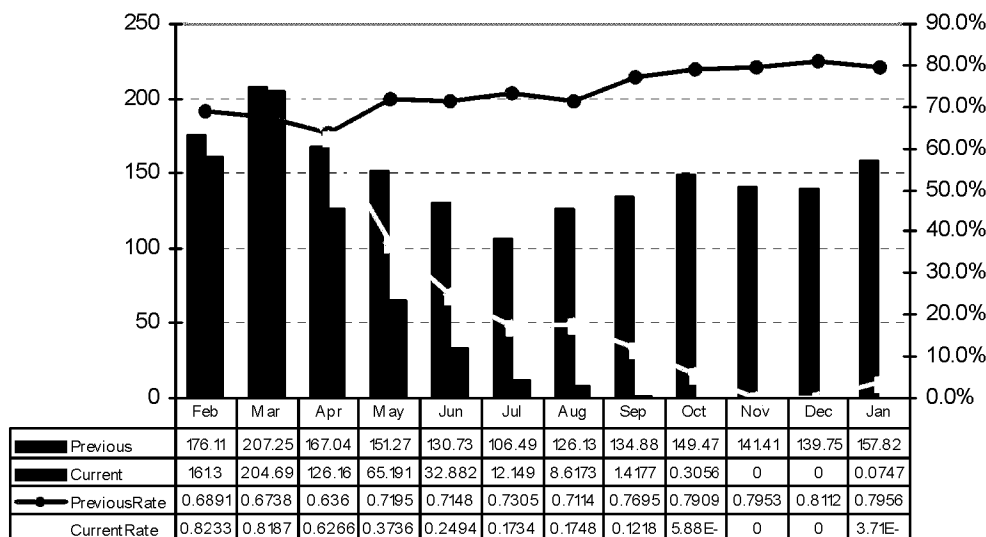
Aurora Originations - 2nds

Aurora Risk Review

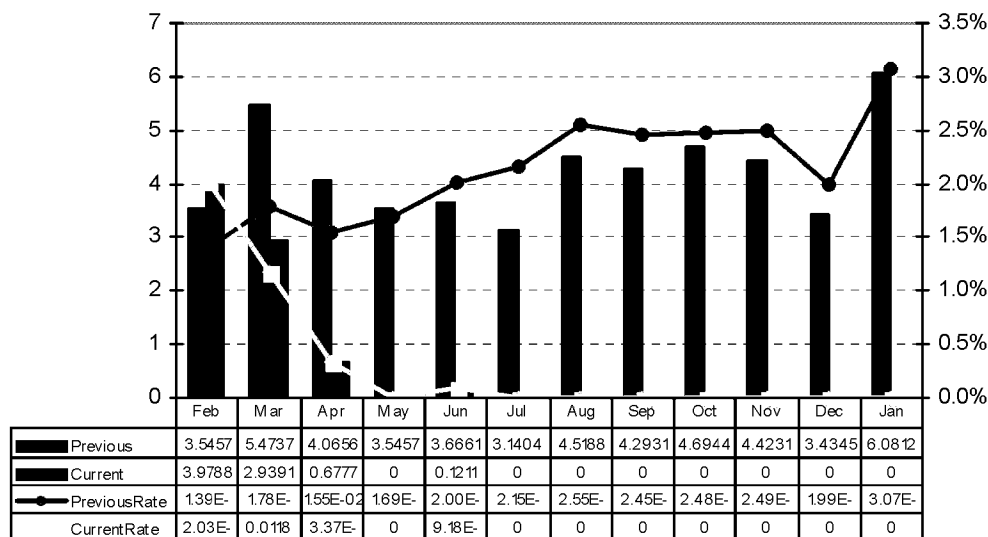
Original Alt-A - 2nds



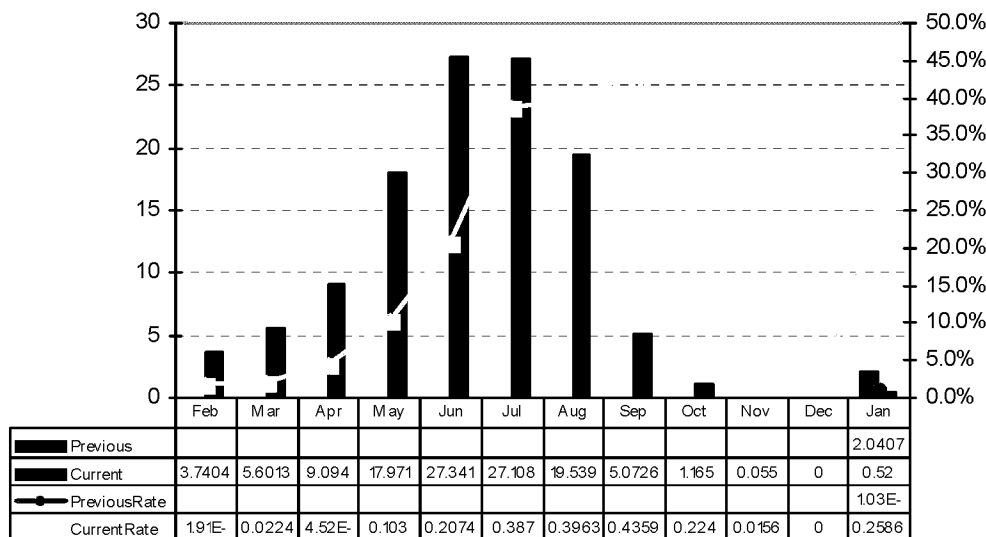
Original Mortgage Maker - 2nds



Original Expanded Options - 2nds

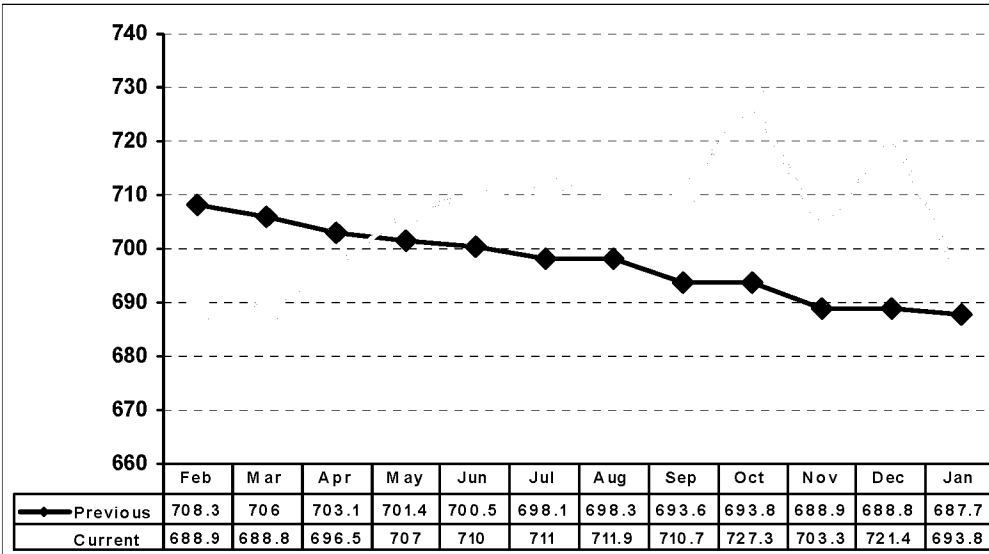


Original Choice Advantage - 2nds

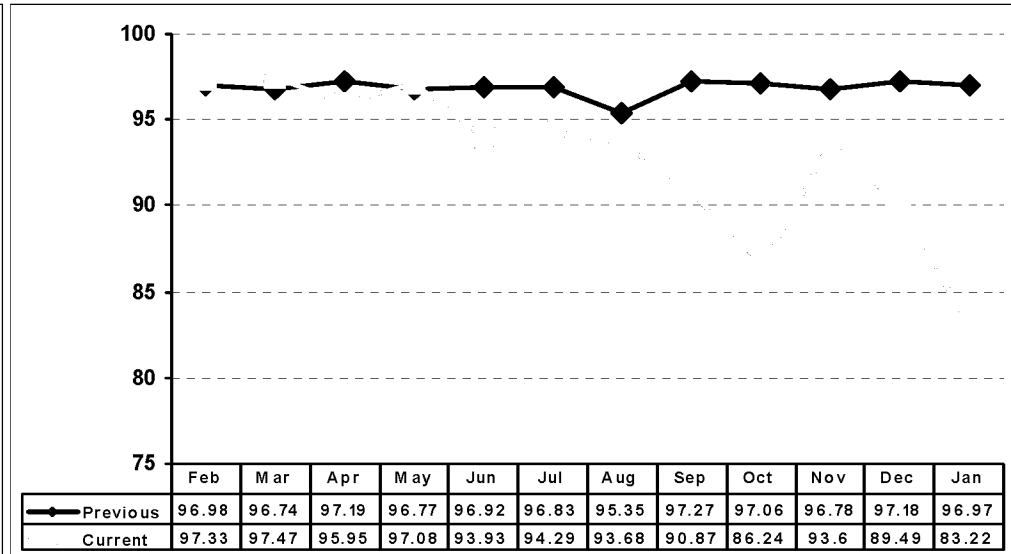


Aurora Originations - 2nds

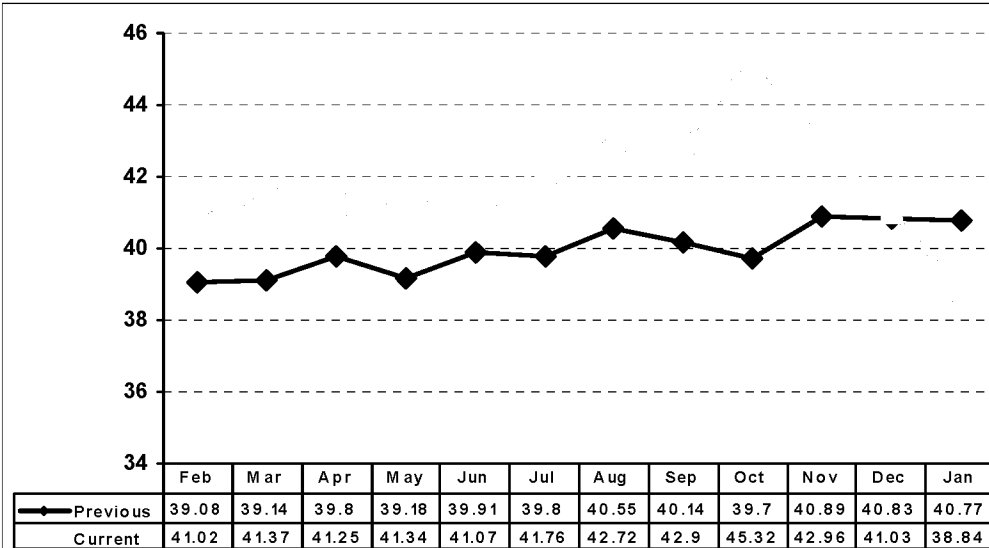
Original FICO - 2nds



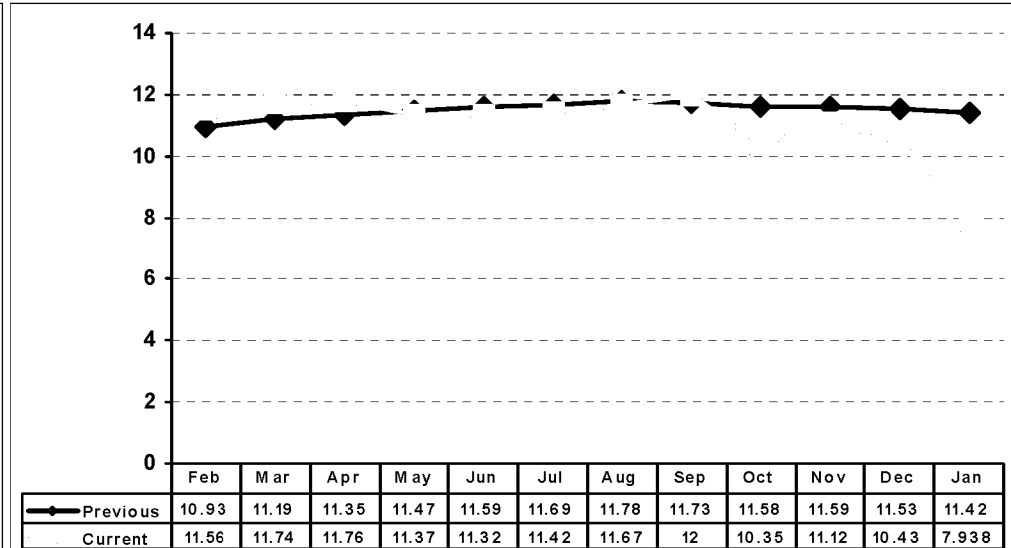
Original CLTV - 2nds



Original DTI - 2nds

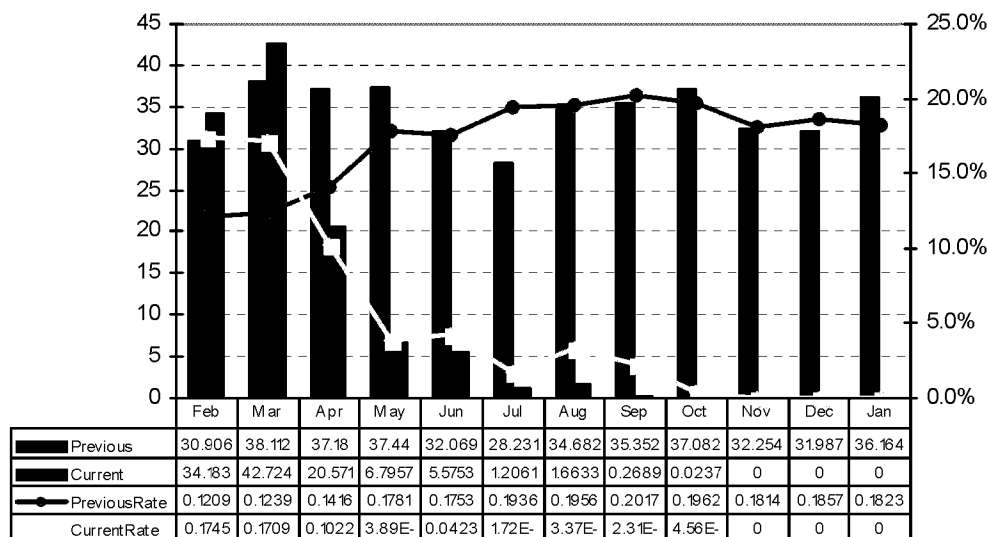


Original Interest Rate - 2nds

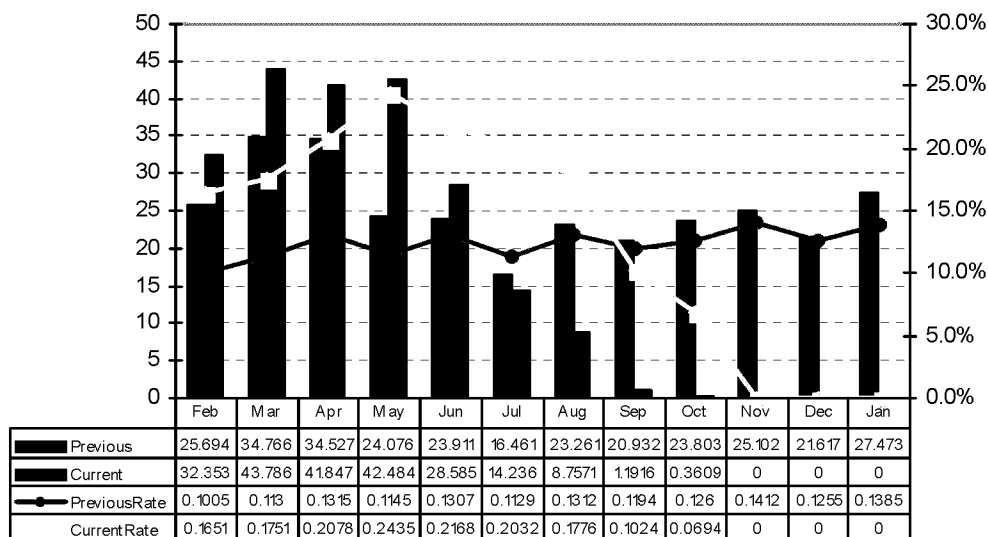


Aurora Originations - 2nds

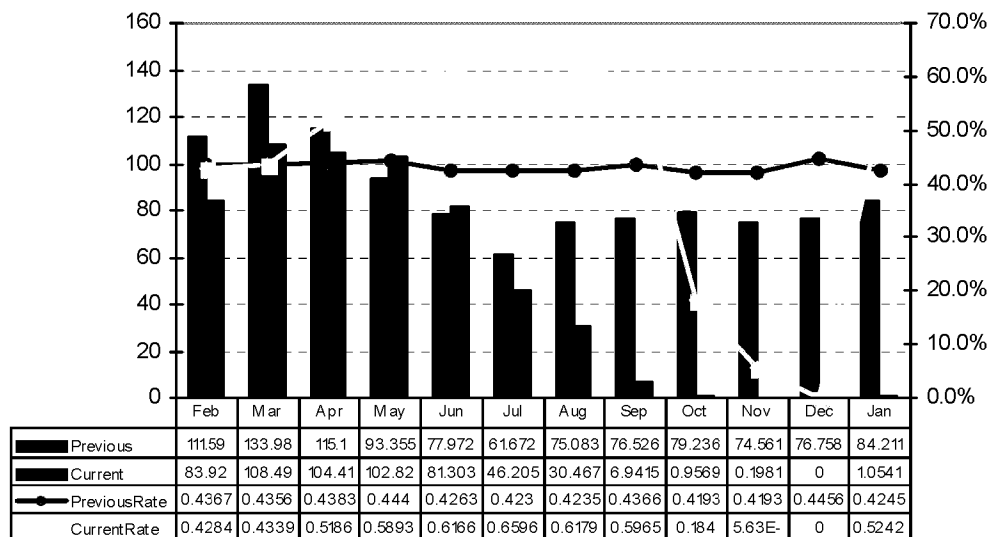
Original No Doc Documentation - 2nds



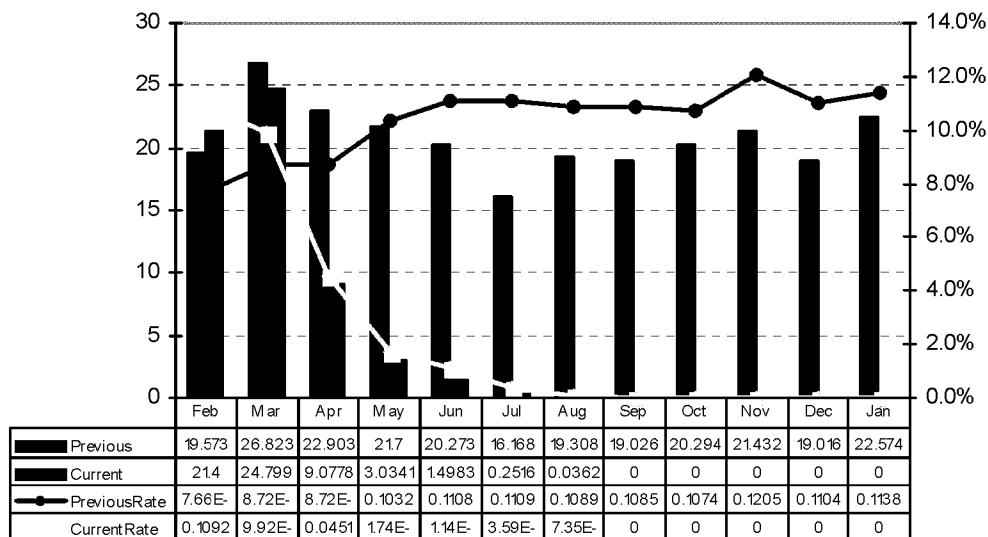
Original No Ratio Documentation - 2nds



Original Stated Documentation - 2nds



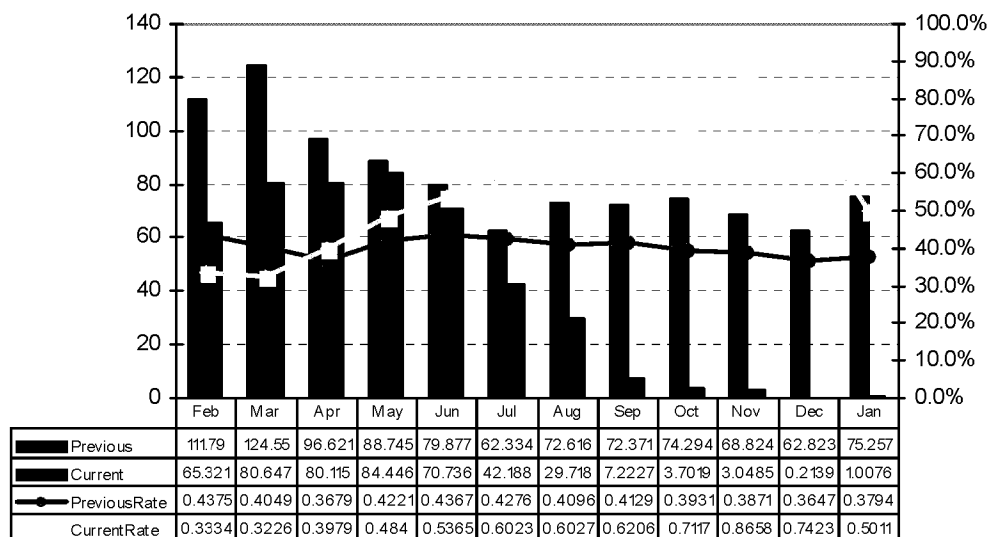
Original Stated-Stated Documentation - 2nds



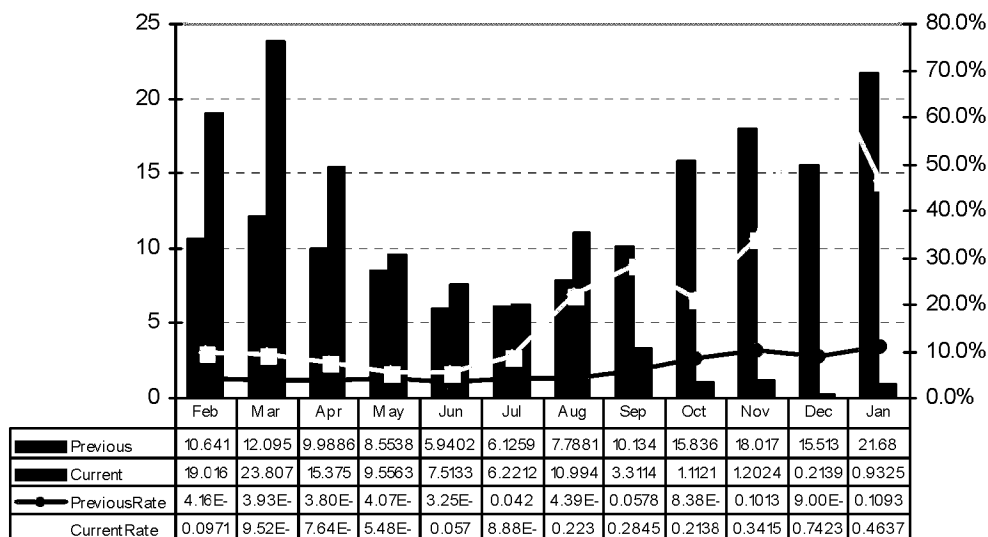
Aurora Originations - 2nds

Aurora Risk Review

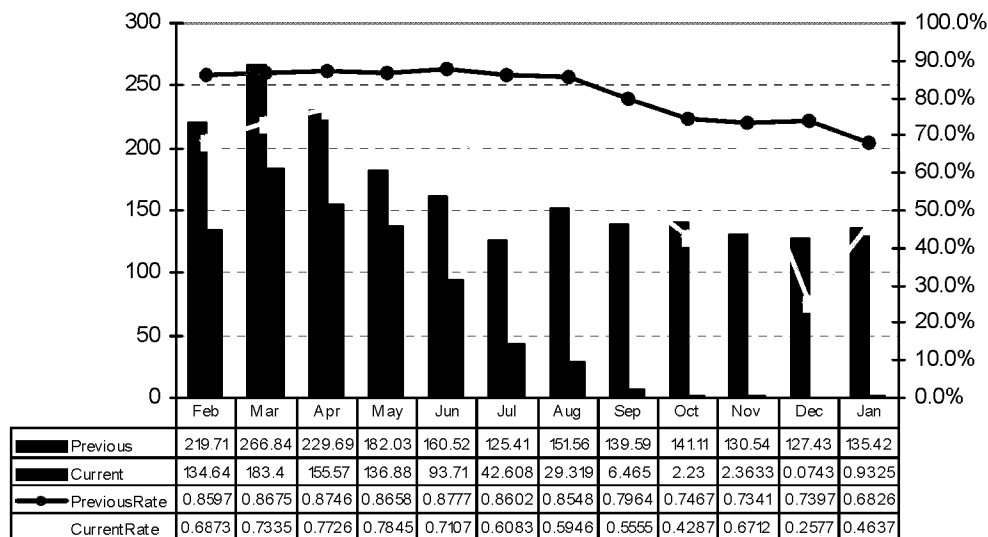
Original Fixed - 2nds



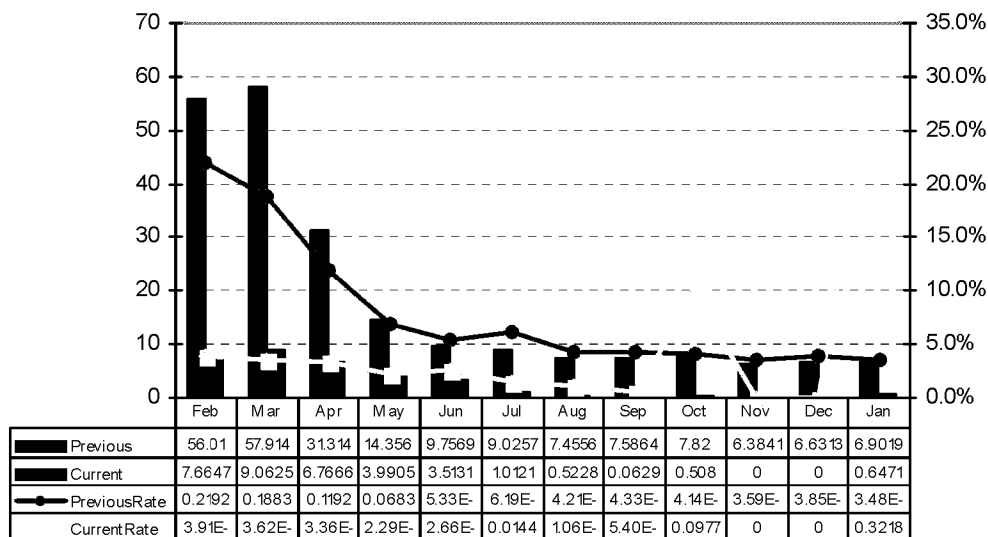
Original Cashout - 2nds



Original Purchases - 2nds



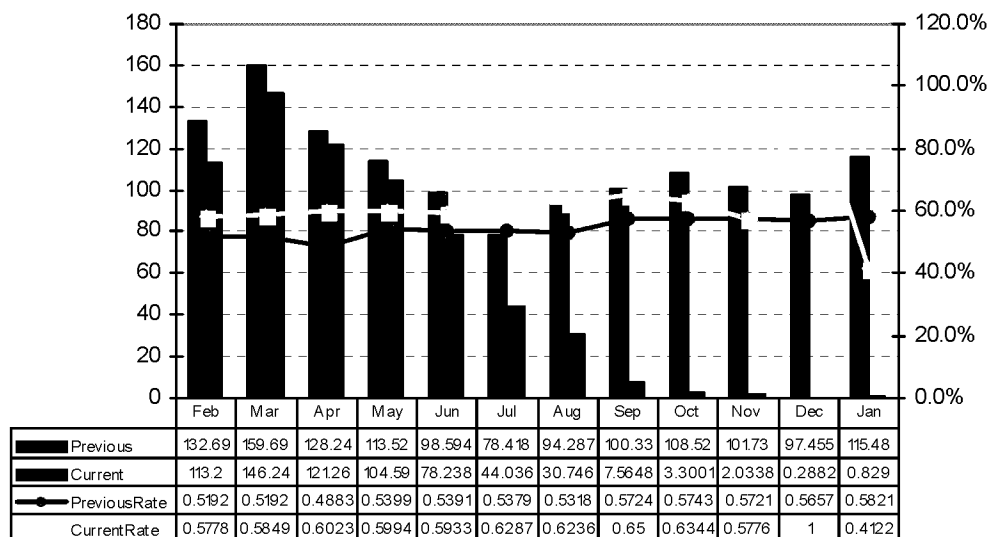
Original Non Owner Occupied - 2nds



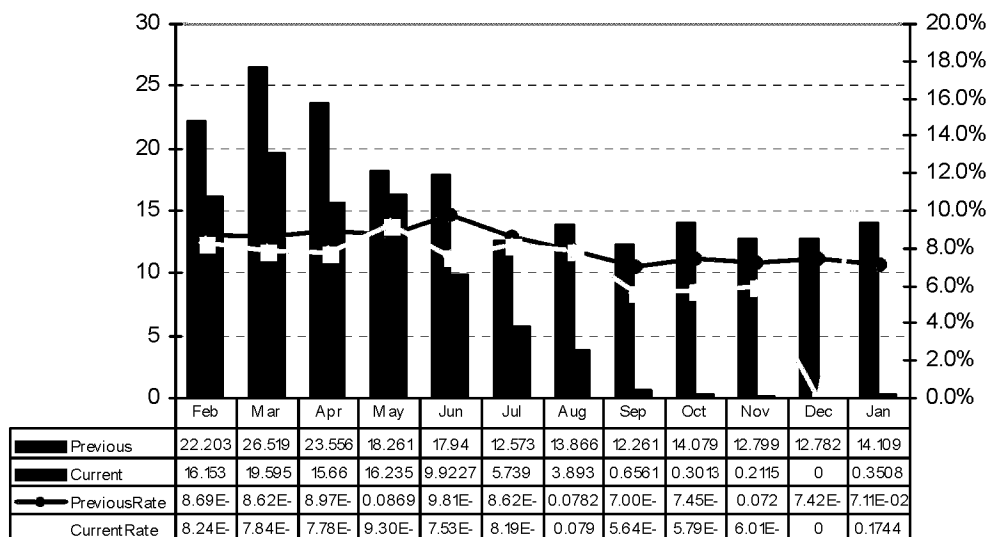
Aurora Originations - 2nds

Aurora Risk Review

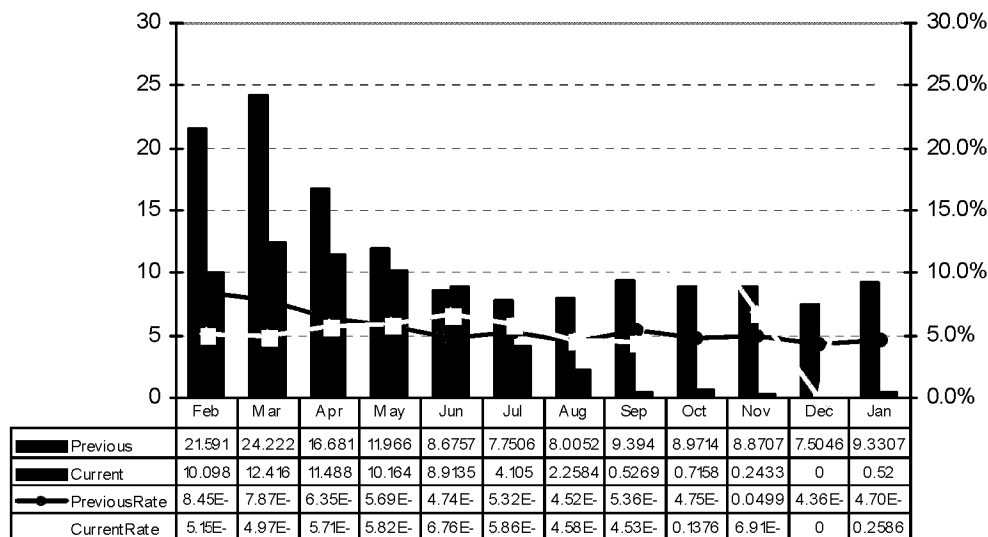
Original Single Family - 2nds



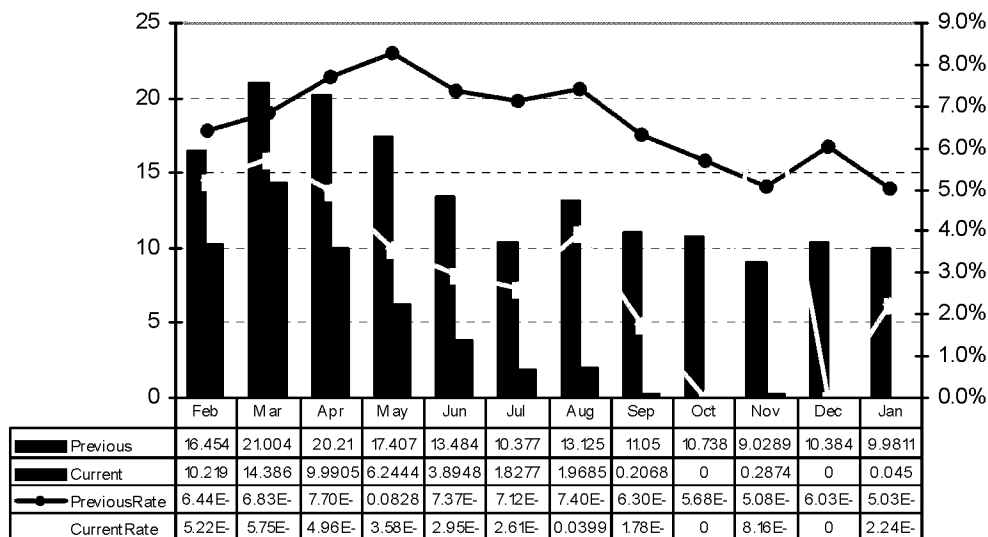
Original Condo - 2nds



Original Multifamily - 2nds

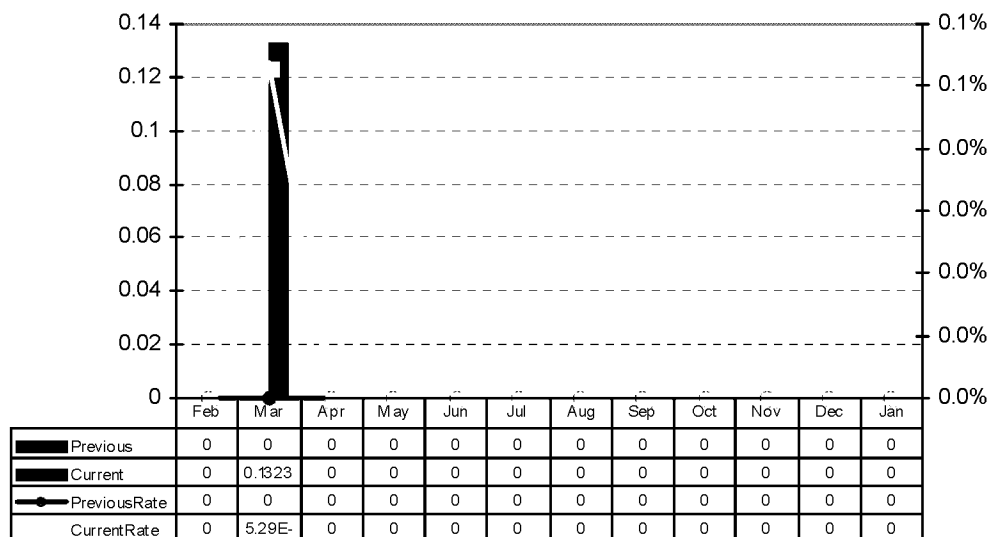


Original 2nd Homes - 2nds

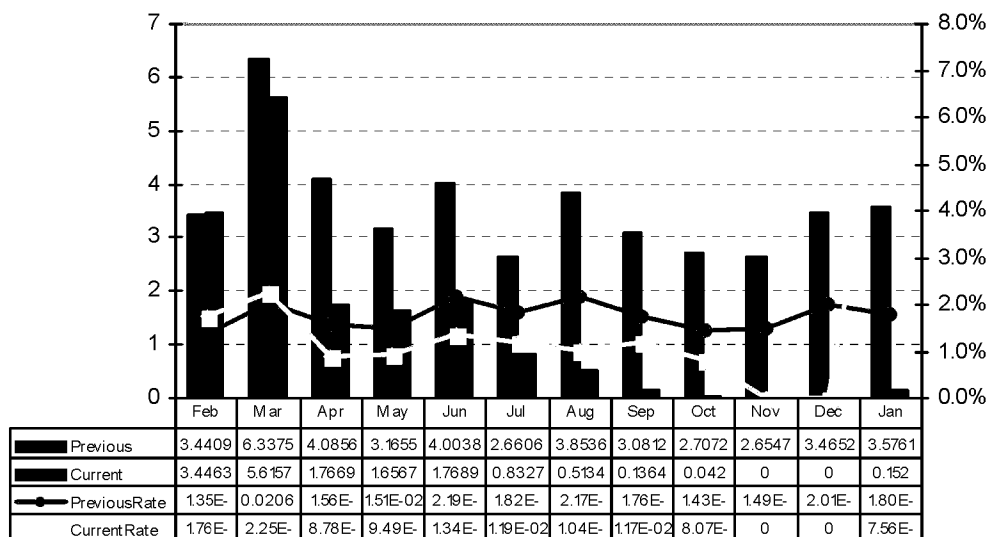


Aurora Originations - 2nds

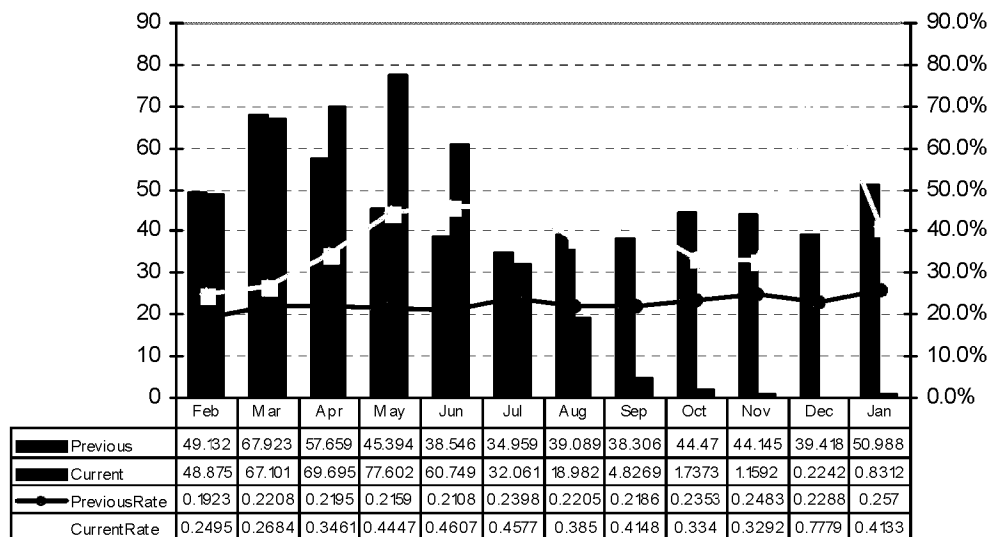
Original 40 Year - 2nds



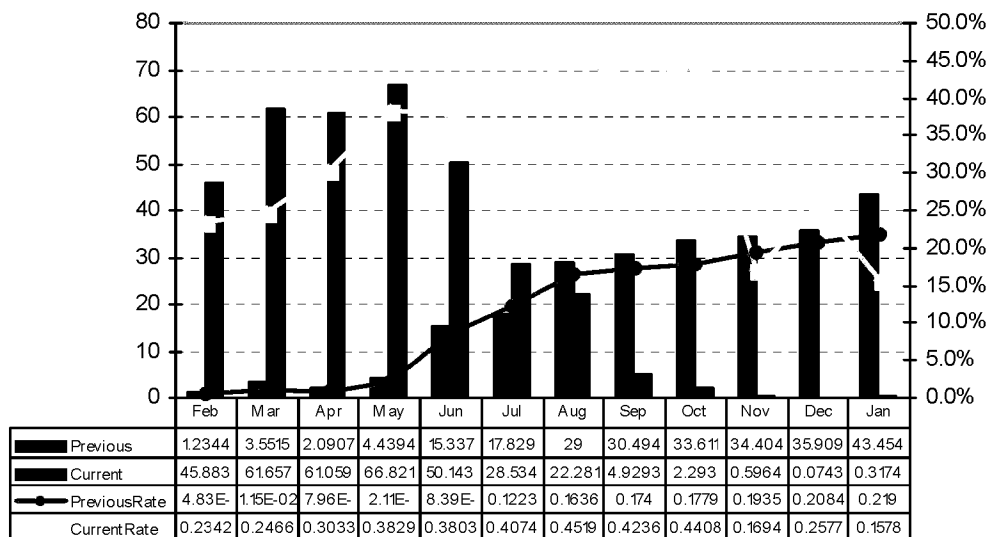
Original 15 and 20 Year - 2nds



Original CA - 2nds

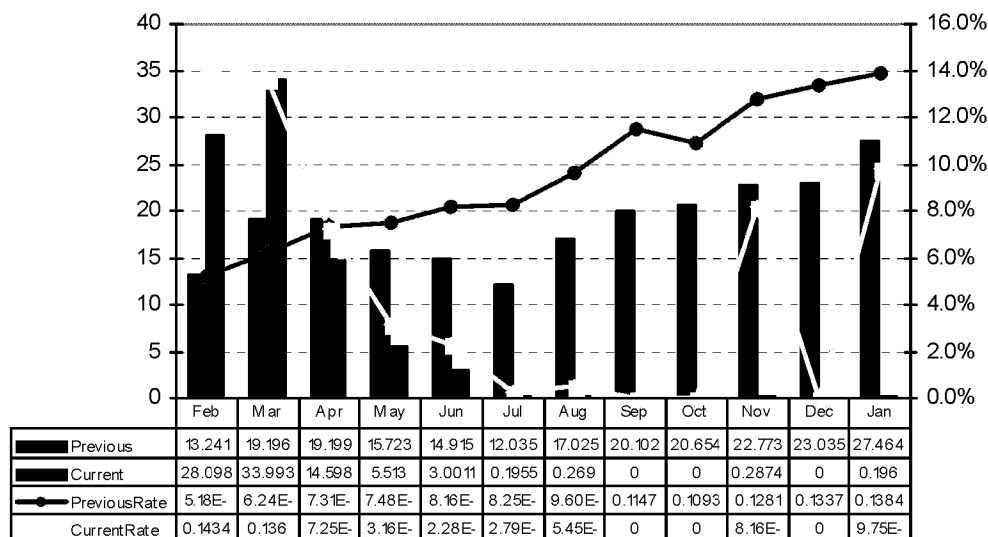


Original with Prepayment Penalty - 2nds

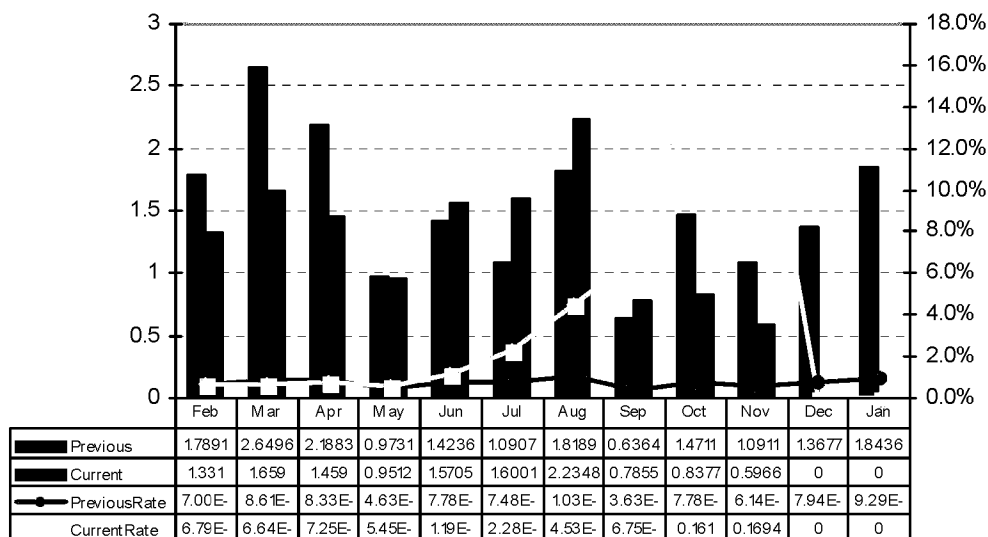


Aurora Originations - 2nds

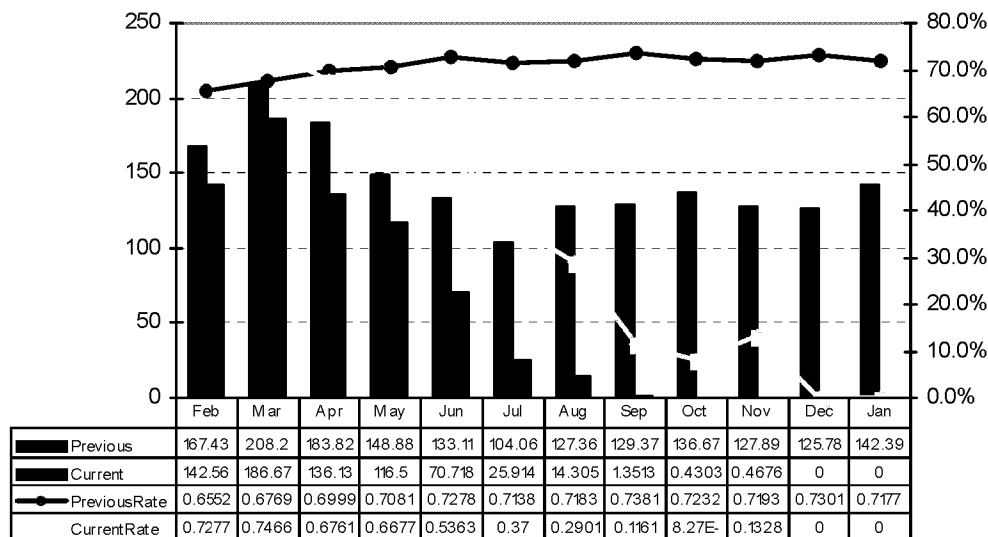
Original FICO < 640 - 2nds



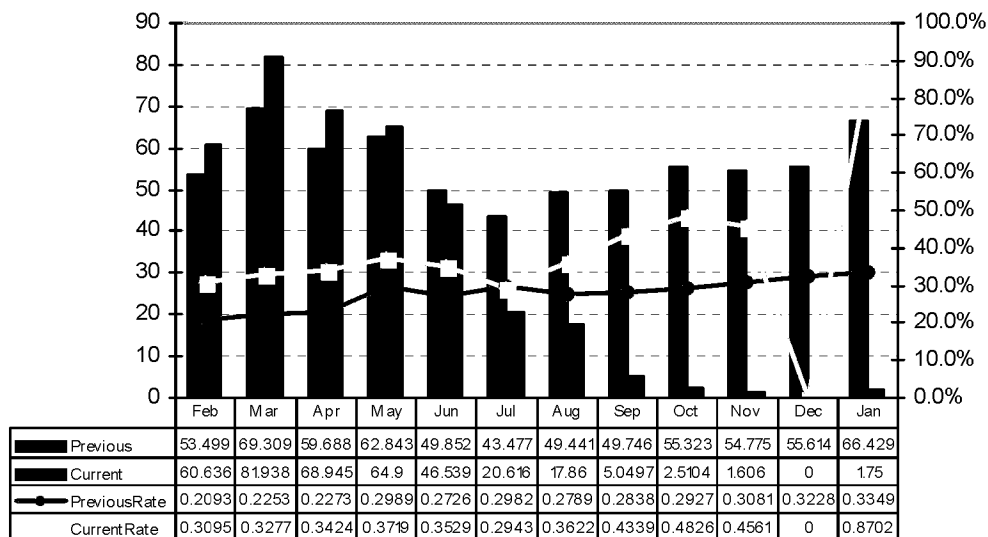
Original DTI > 50 - 2nds



Original CLTV > 95 - 2nds



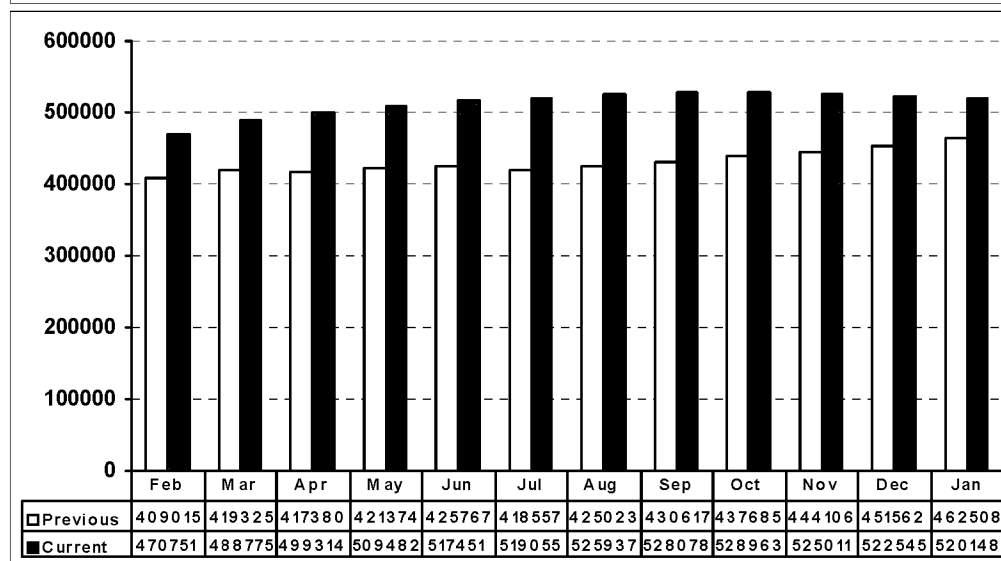
Original with Amounts >= 100K - 2nds



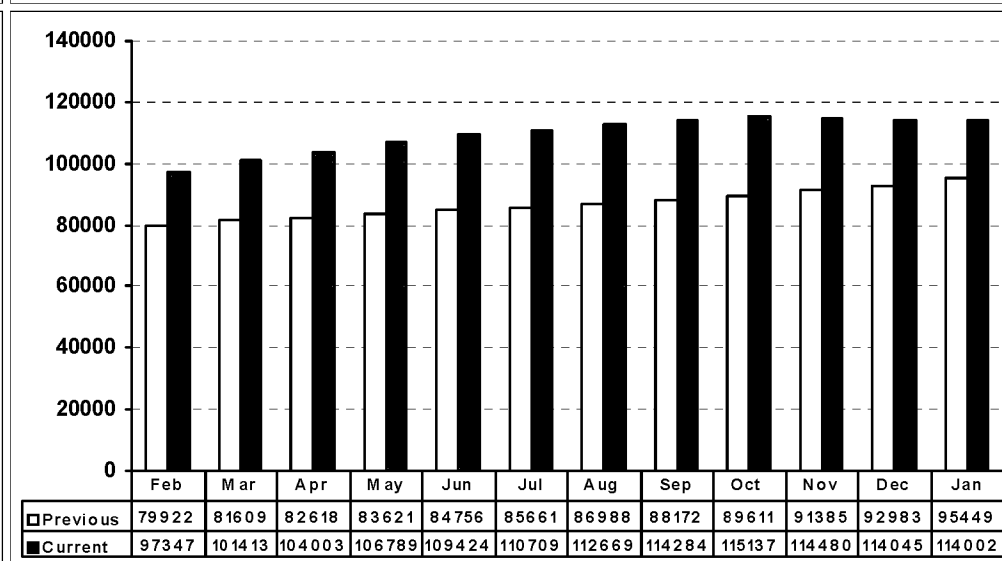
Performance

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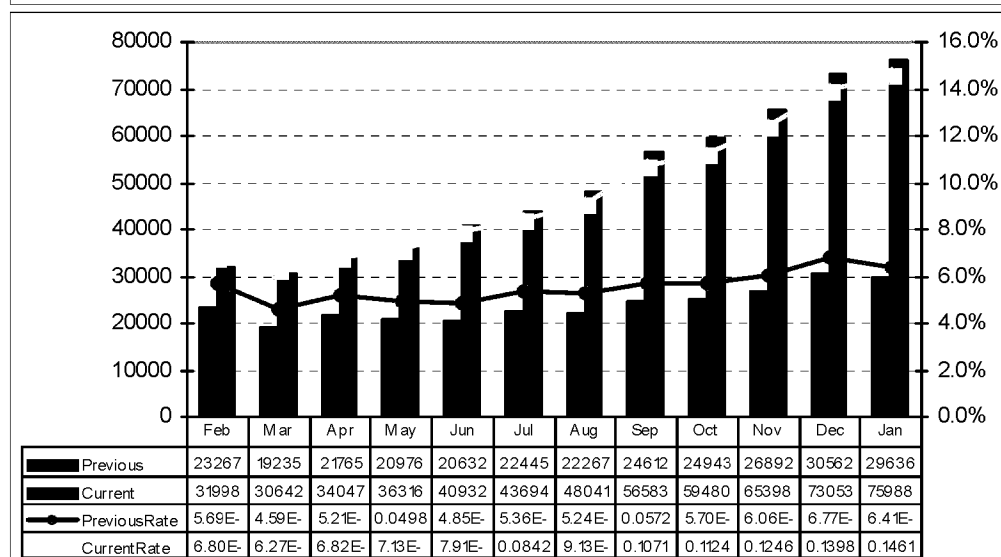
Current Units - All



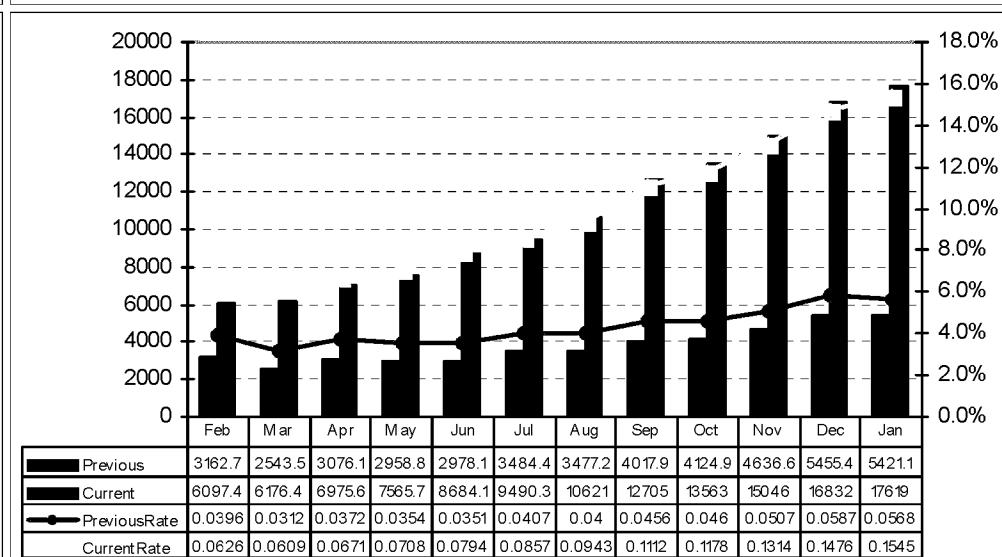
Current Balances - All



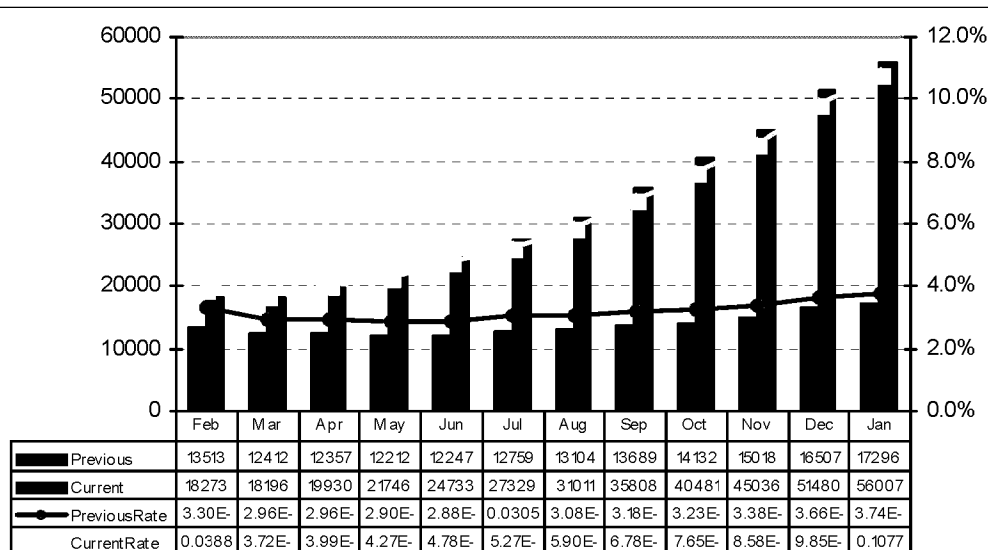
30+ # and rates - All



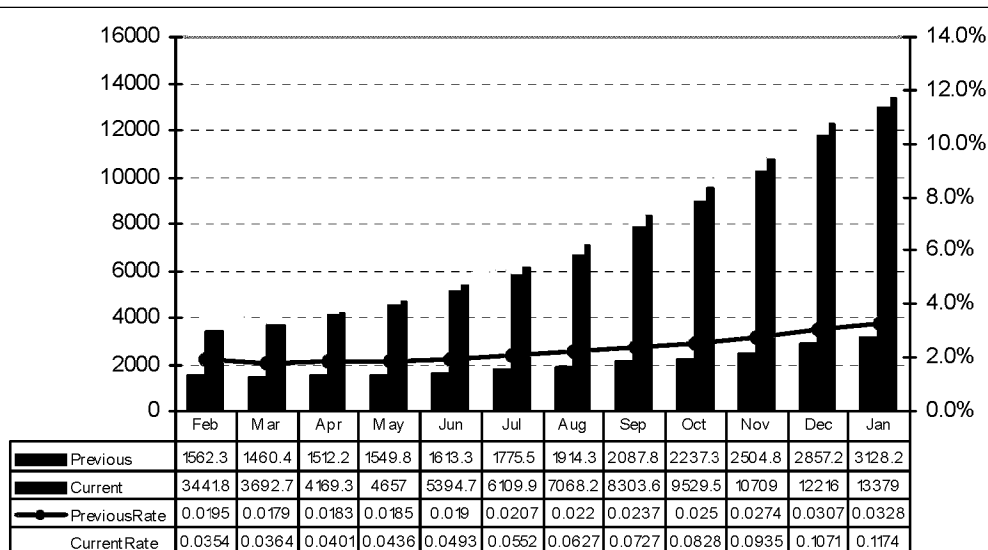
30+ \$ and rates - All



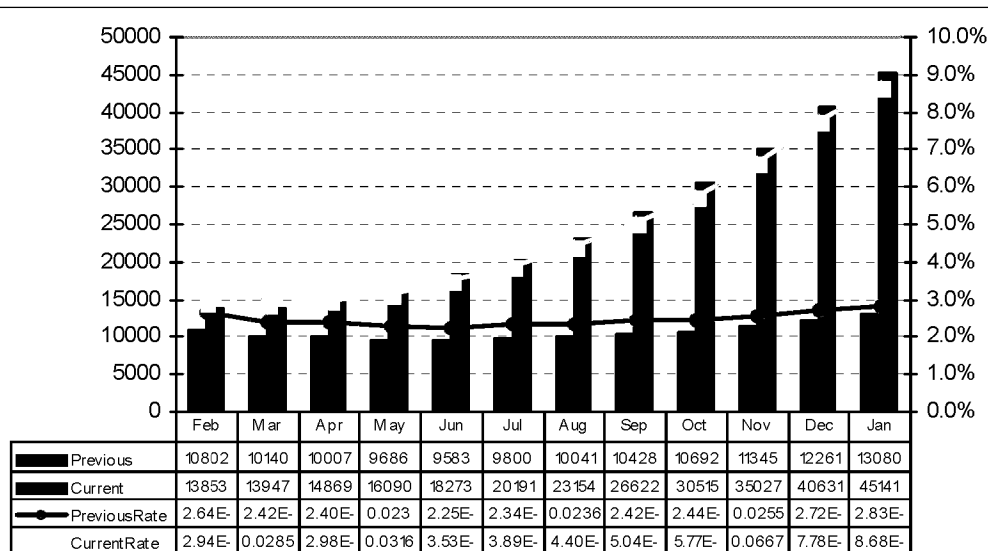
60+ # and rates - All



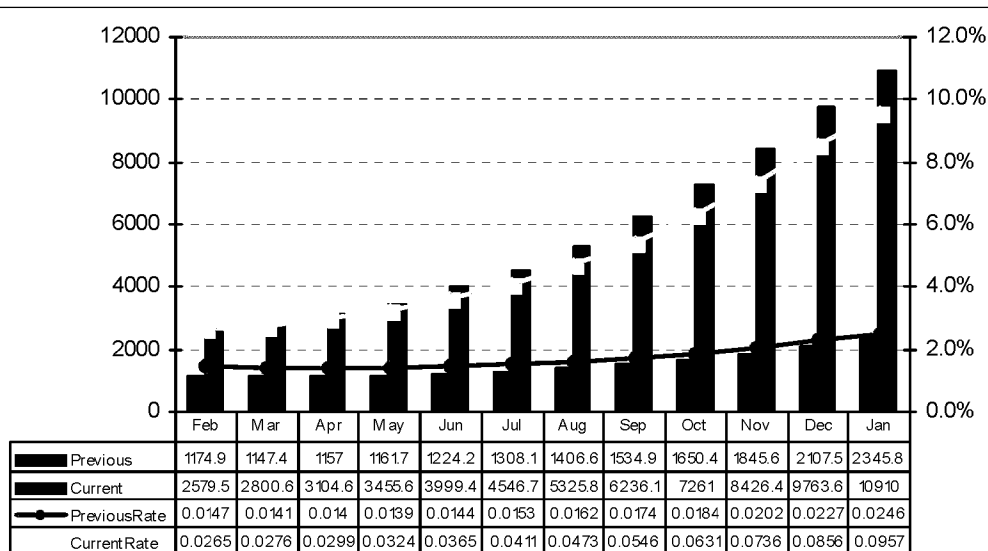
60+ \$ and rates - All



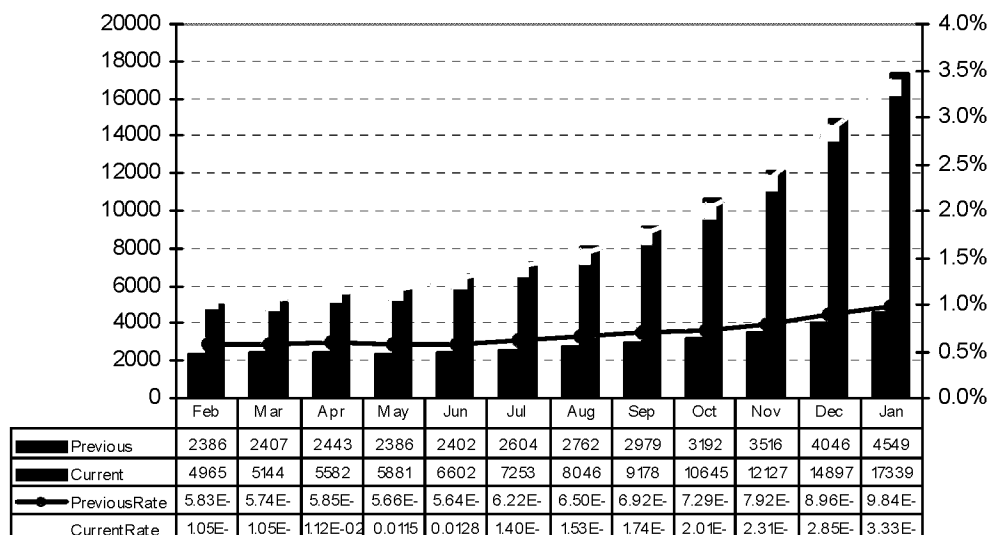
90+ # and rates - All



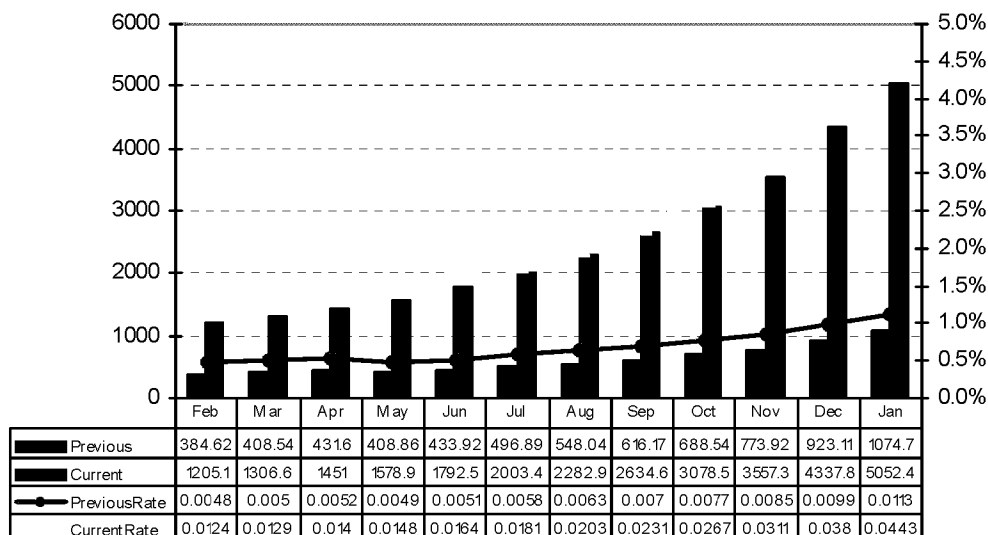
90+ \$ and rates - All



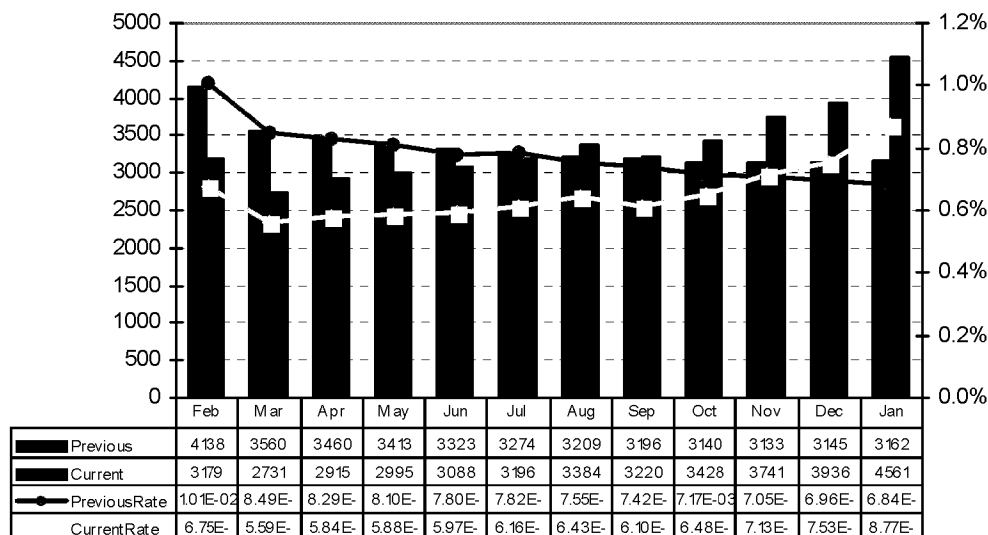
Foreclosures # and rates - All



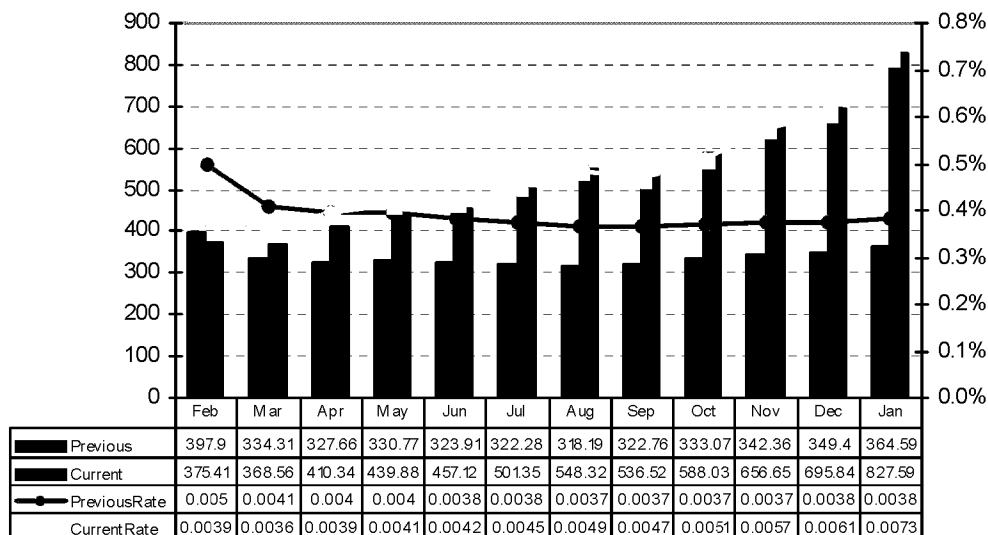
Foreclosures \$ and rates - All



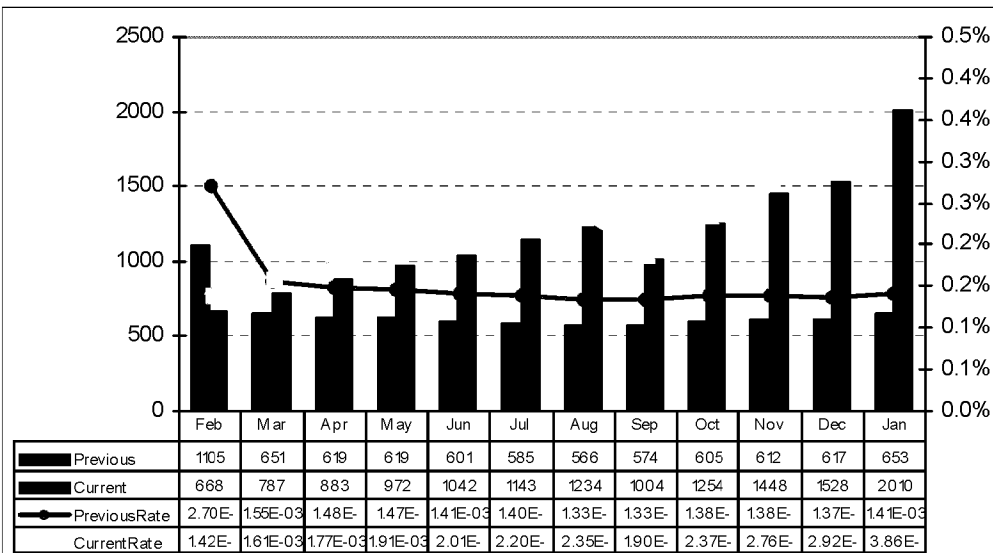
Bankruptcies # and rates - All



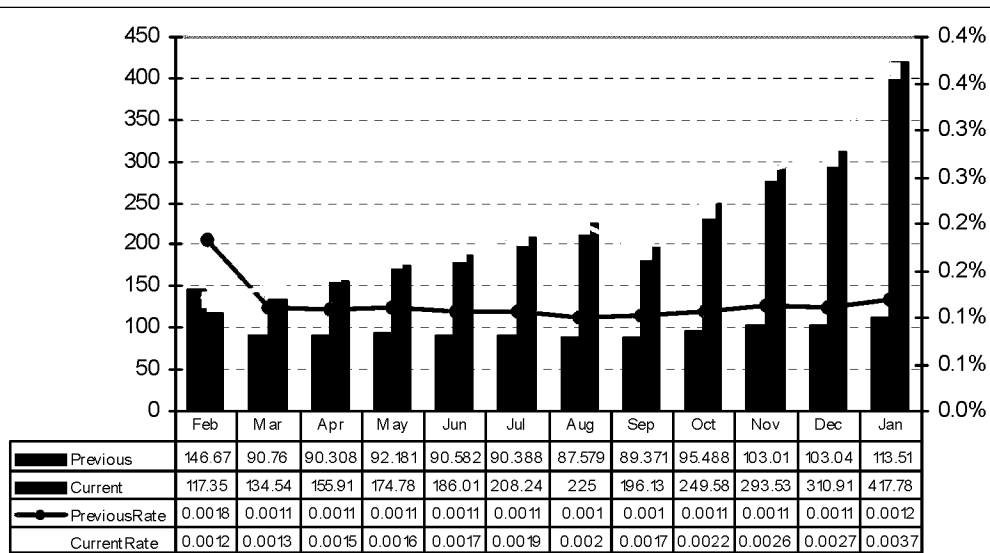
Bankruptcies \$ and rates - All



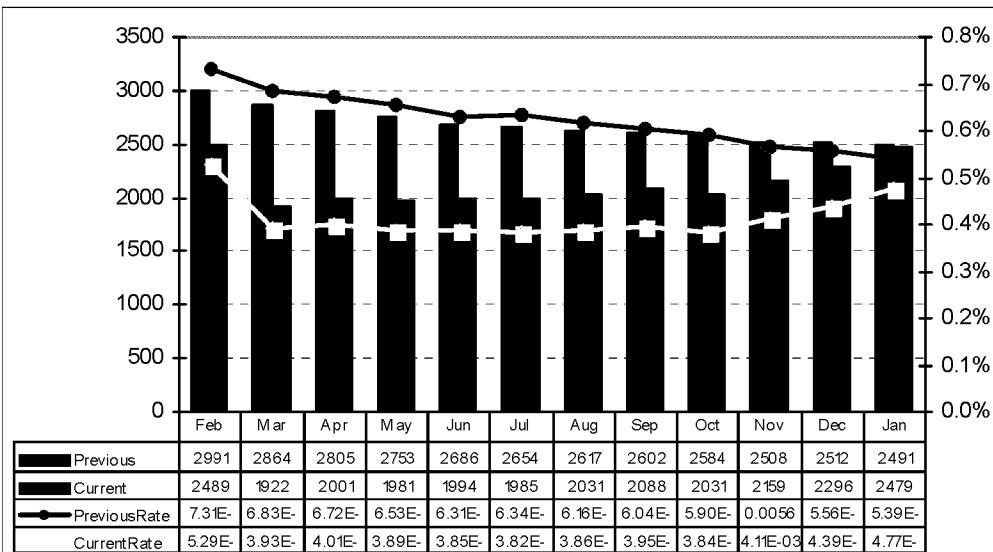
Bankruptcies 7 # and rates - All



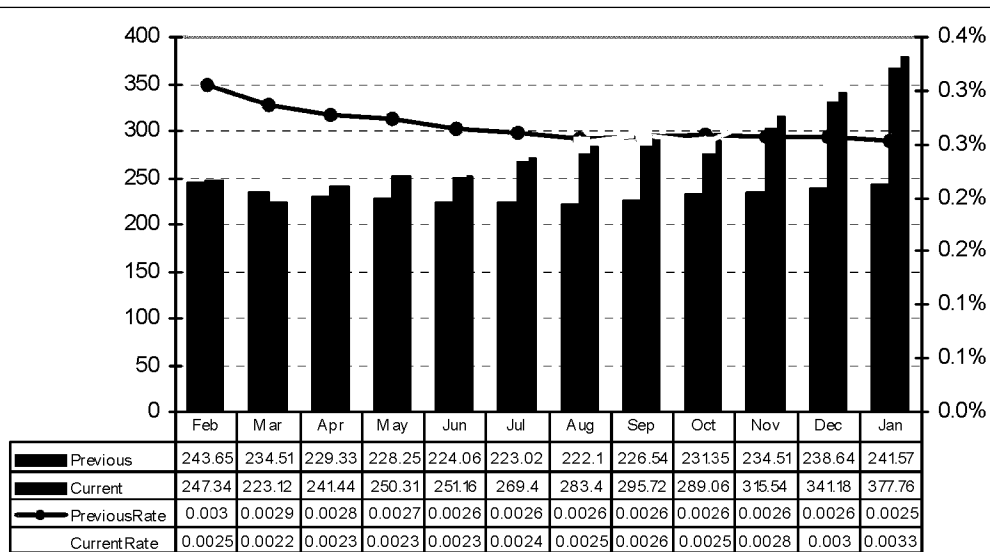
Bankruptcies 7 \$ and rates - All



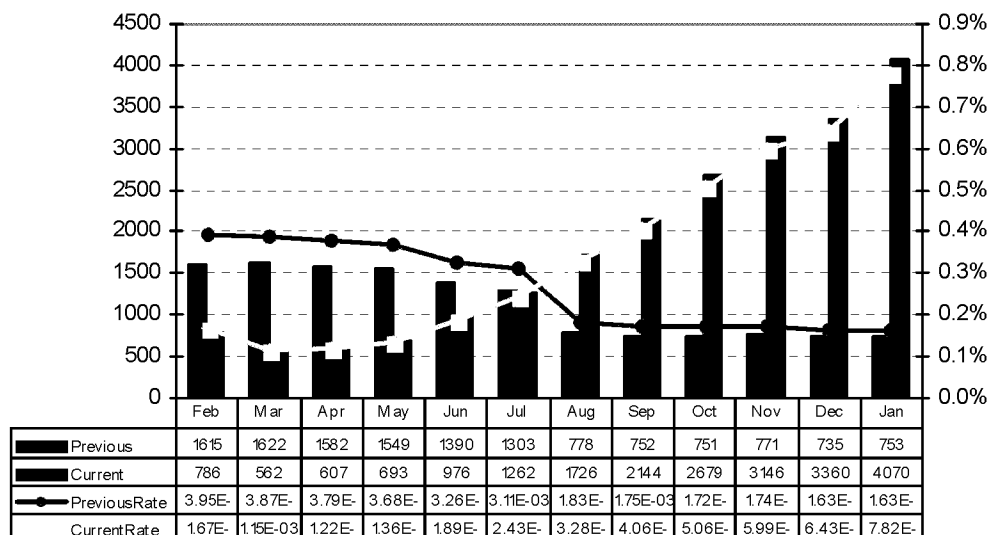
Bankruptcies 13 # and rates - All



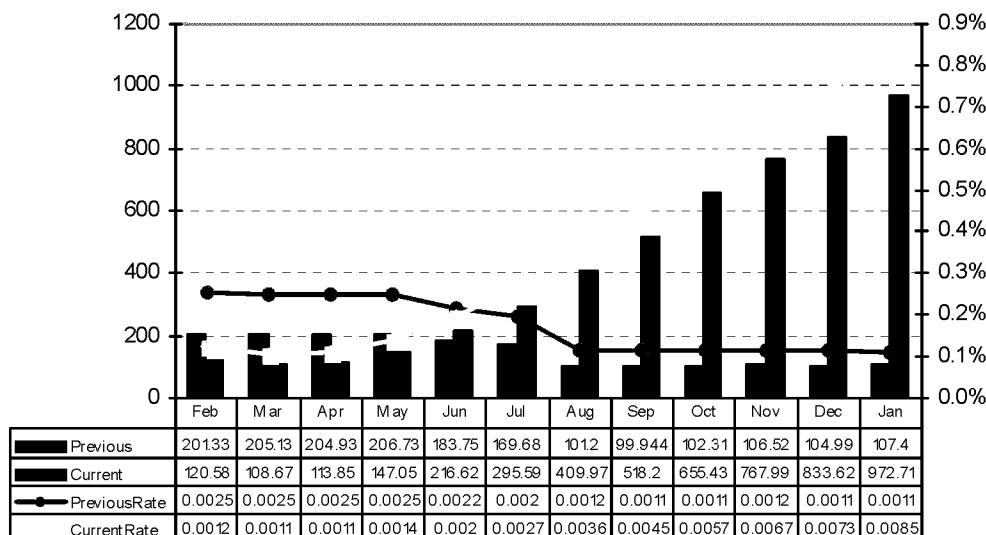
Bankruptcies 13 \$ and rates - All



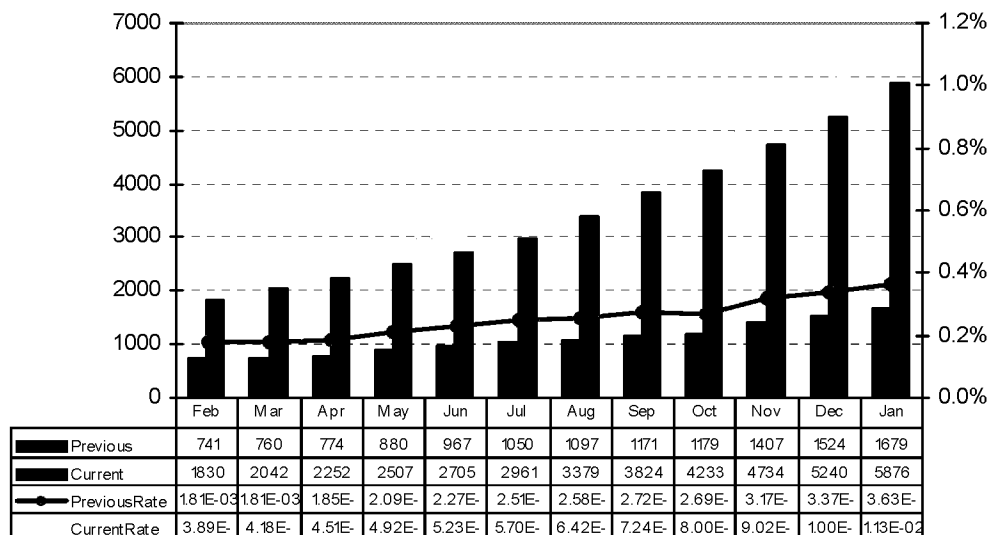
LossMit # and rates - All



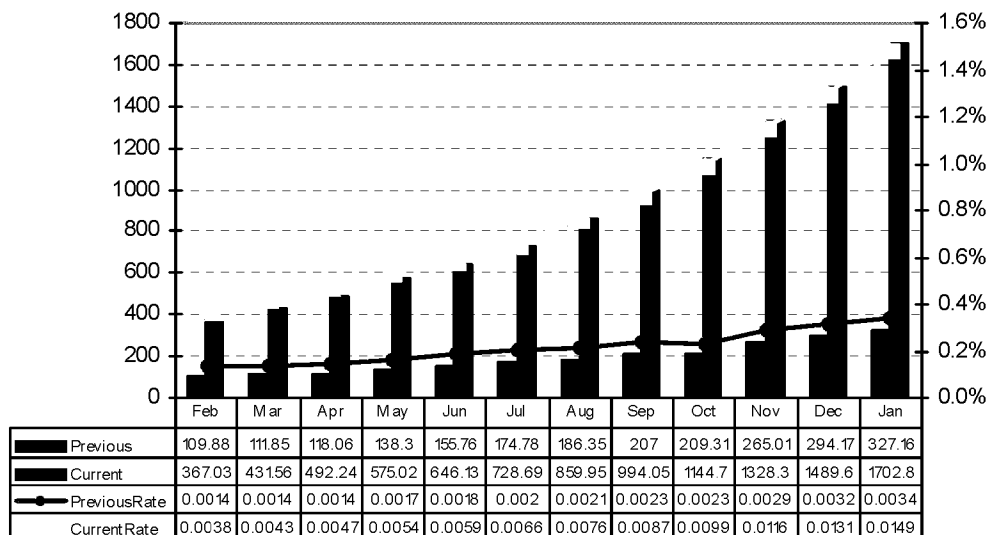
LossMit \$ and rates - All



REOs # and rates - All



REOs \$ and rates - All



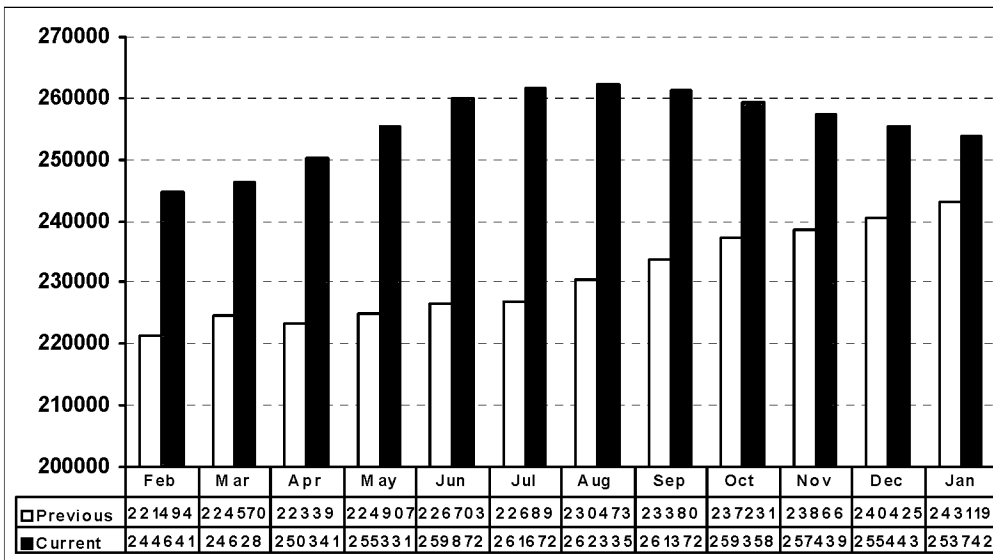
Performance - Alt-A

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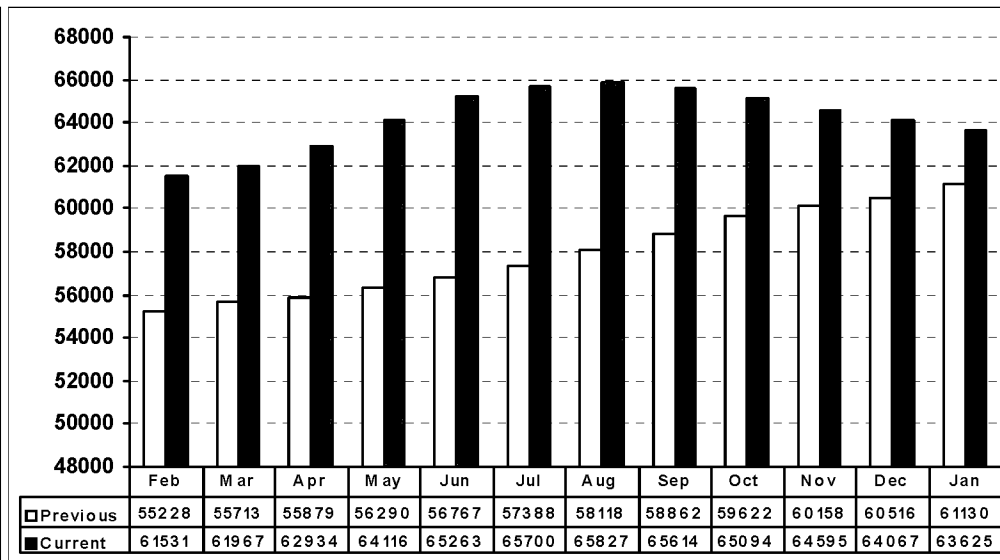
Aurora Servicing - Alt-A

Aurora Risk Review

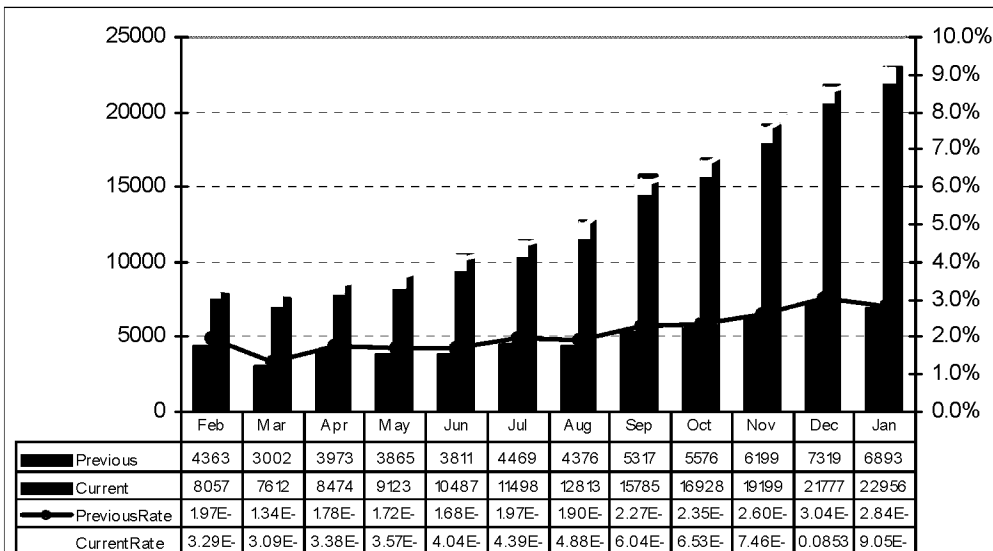
Current Units - Alt-A



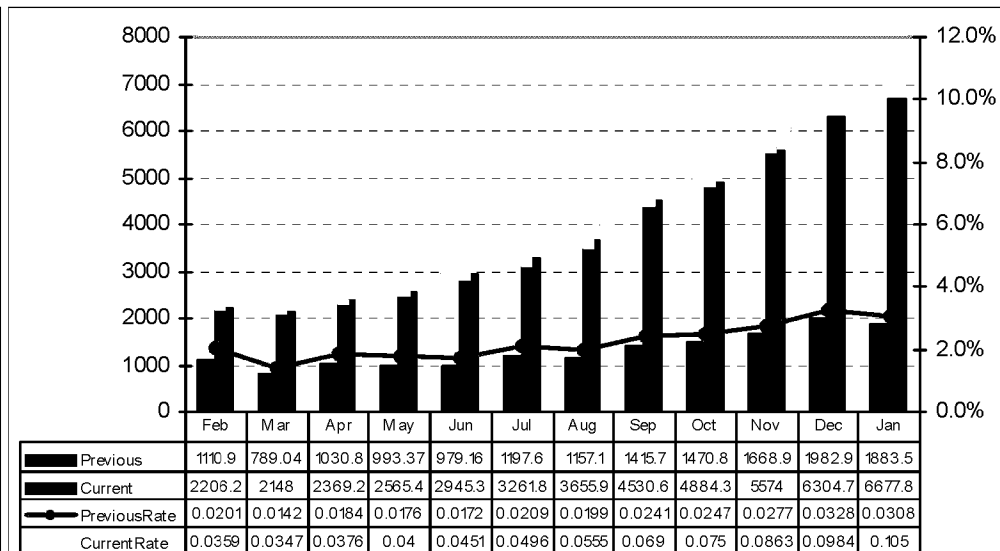
Current Balances - Alt-A



30+ # and rates - Alt-A



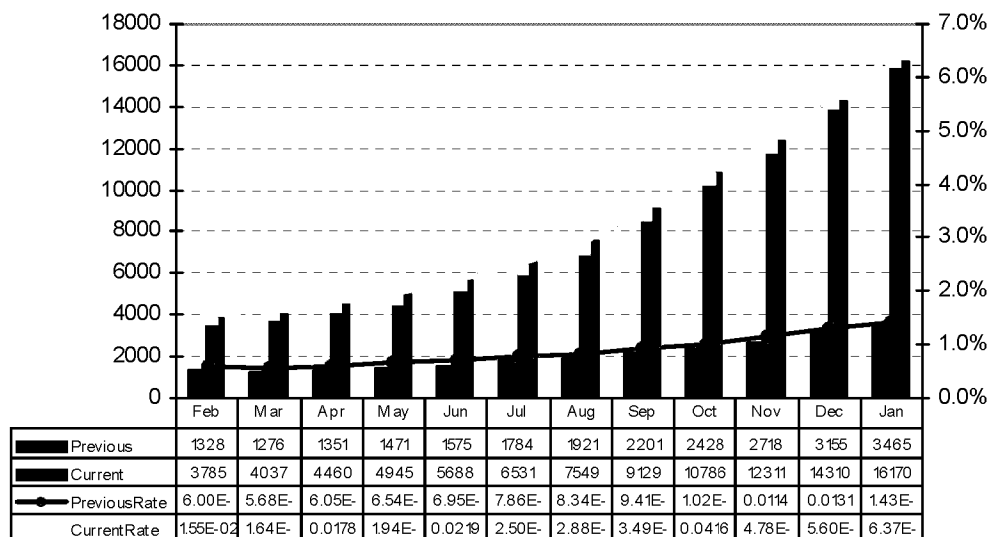
30+ \$ and rates - Alt-A



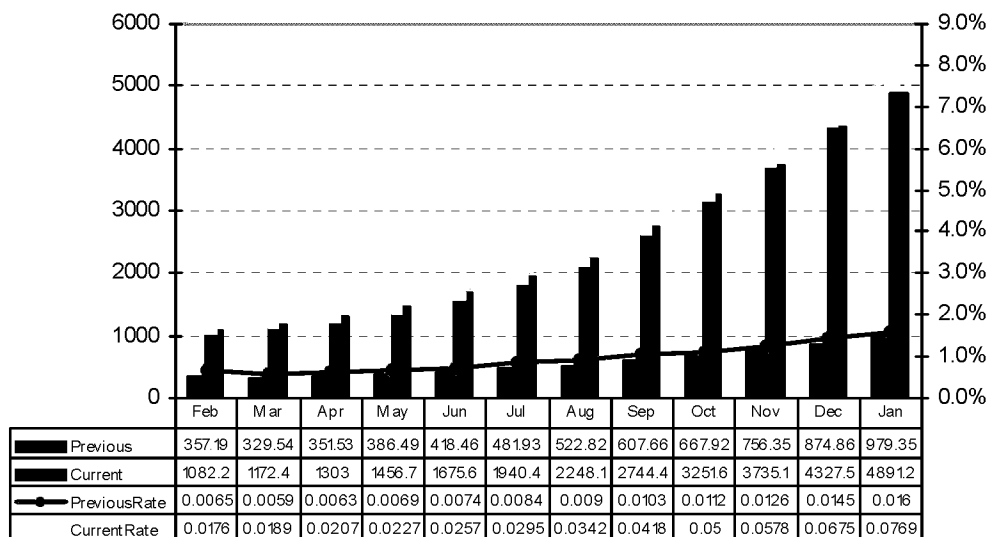
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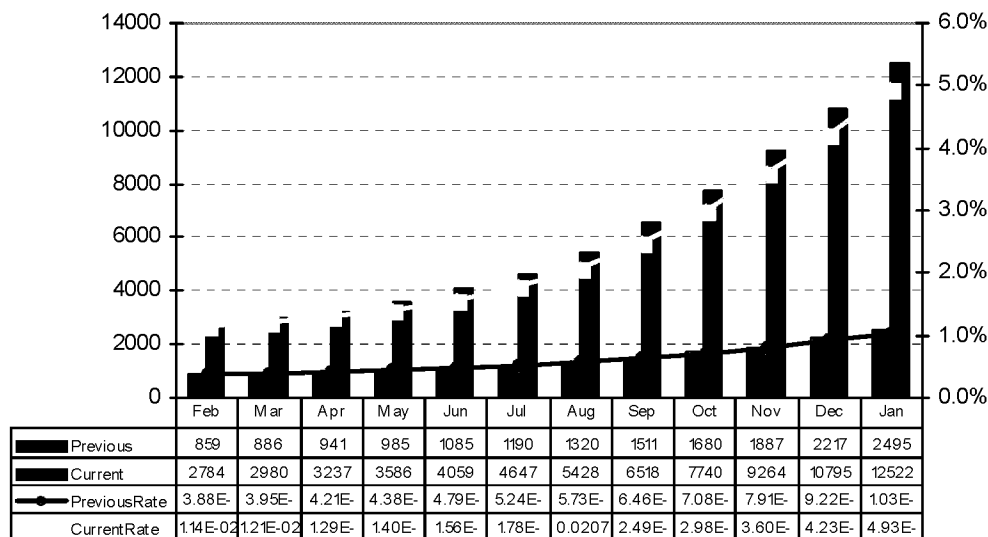
60+ # and rates - Alt-A



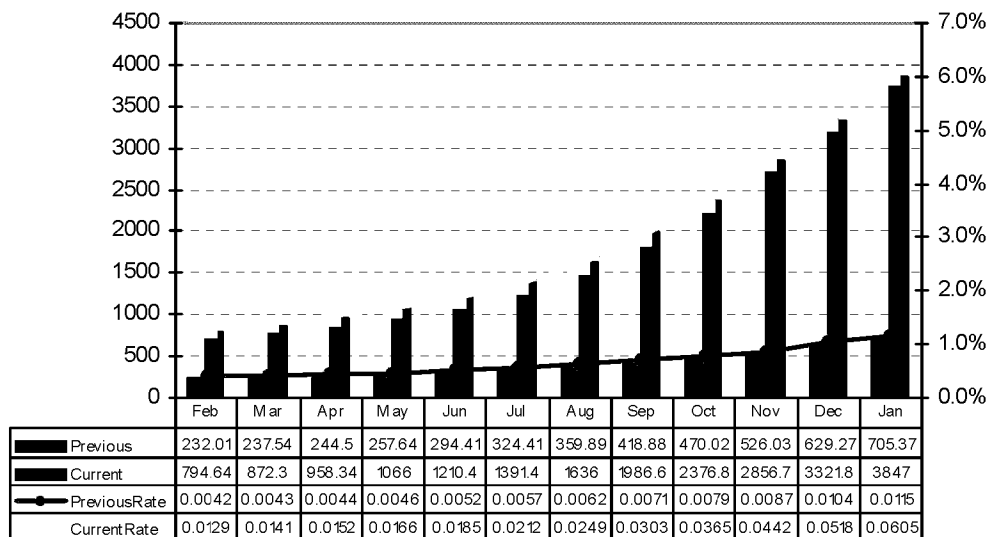
60+ \$ and rates - Alt-A



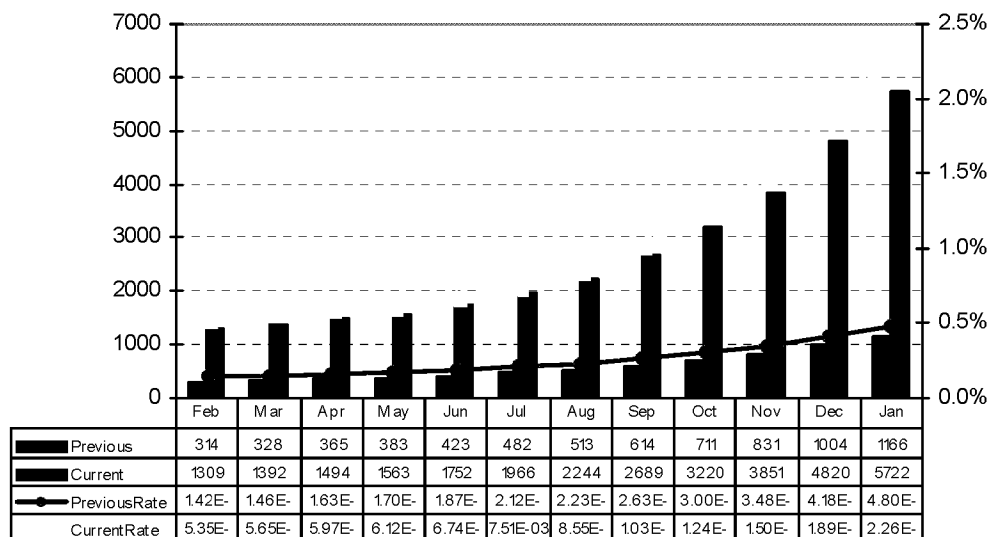
90+ # and rates - Alt-A



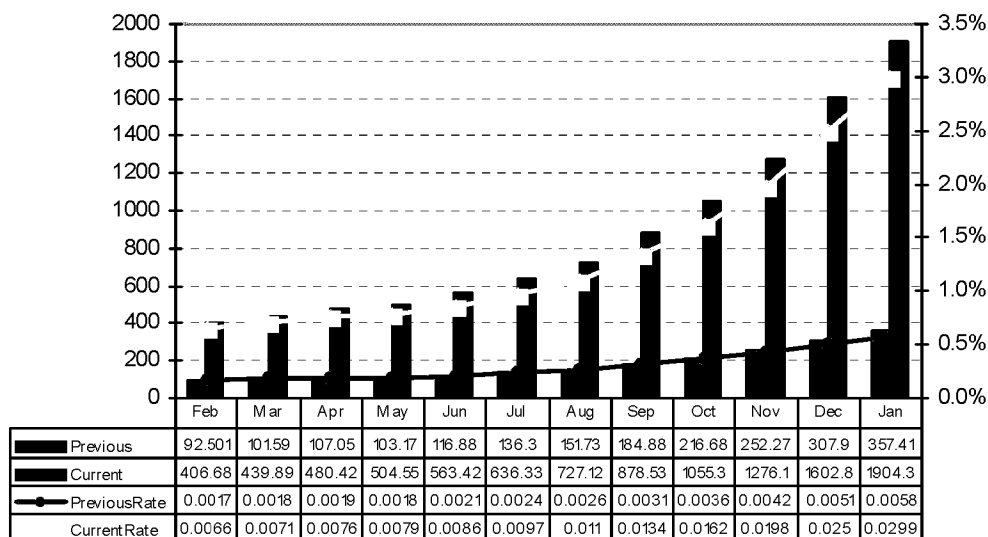
90+ \$ and rates - Alt-A



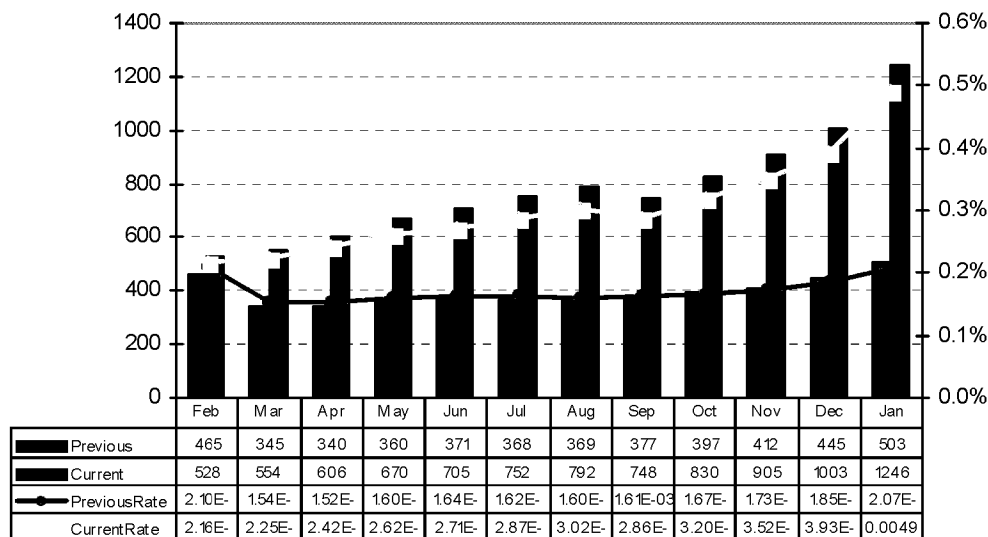
Foreclosures # and rates - Alt-A



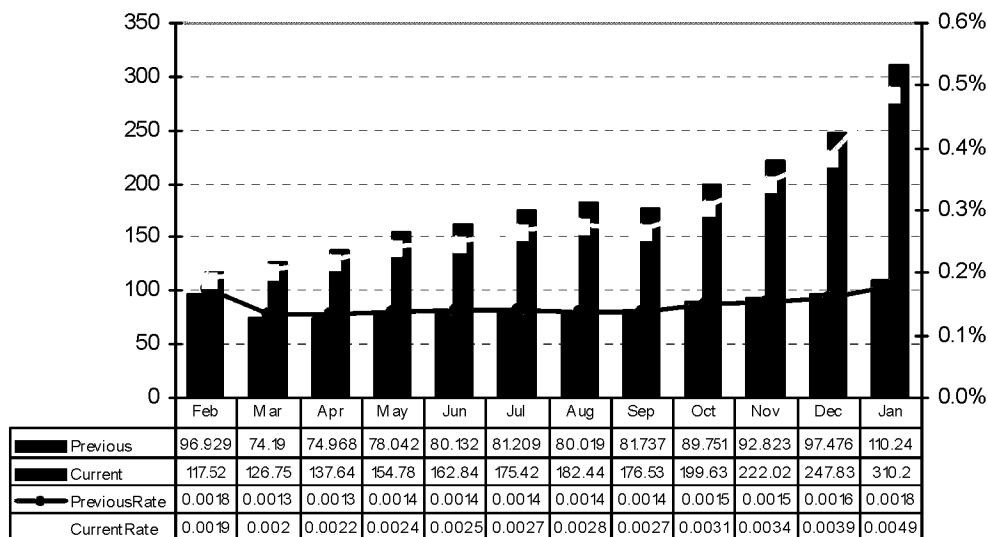
Foreclosures \$ and rates - Alt-A



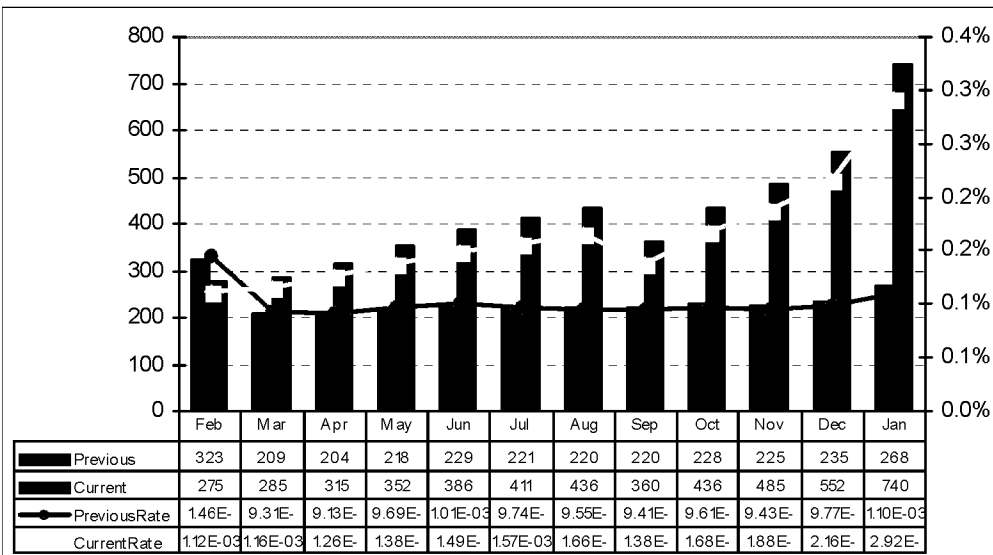
Bankruptcies # and rates - Alt-A



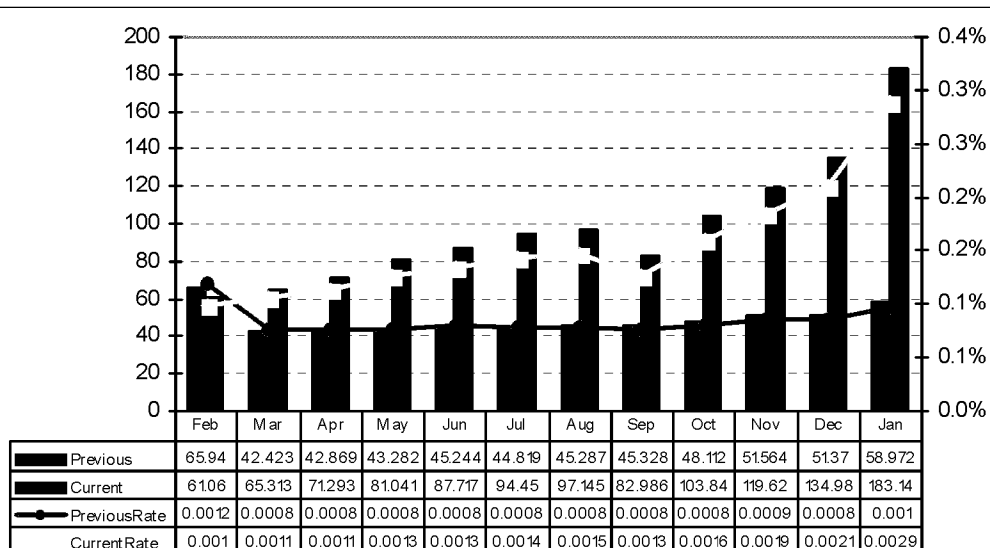
Bankruptcies \$ and rates - Alt-A



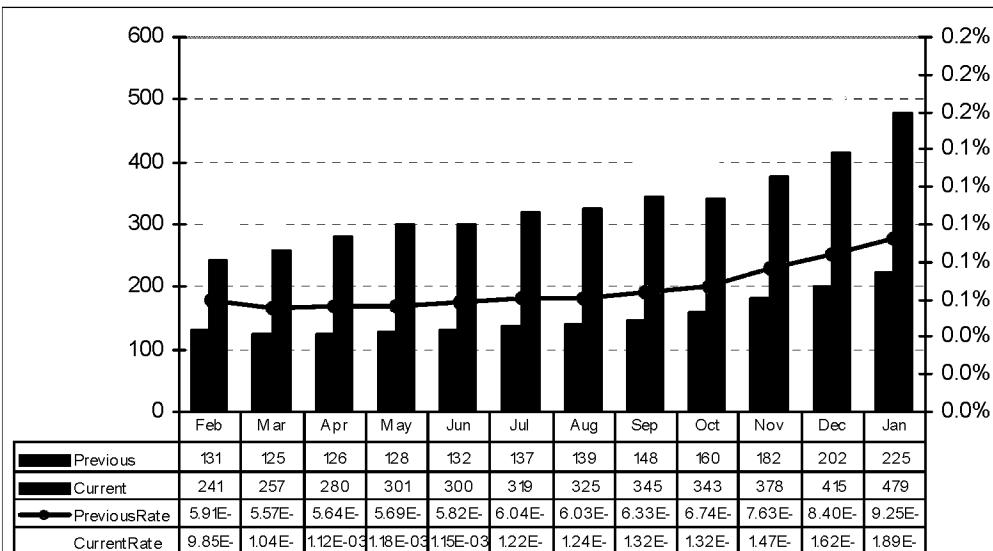
Bankruptcies 7 # and rates - Alt-A



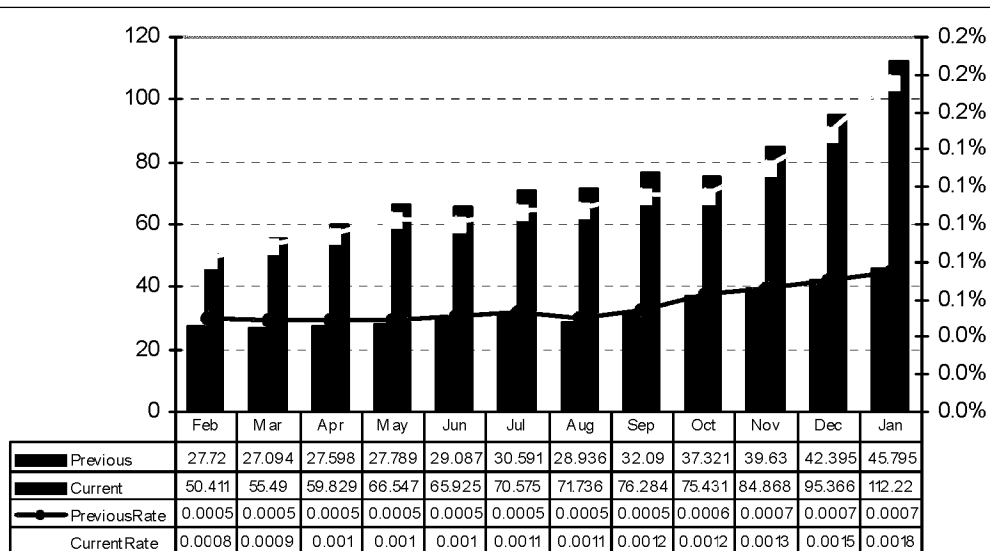
Bankruptcies 7 \$ and rates - Alt-A



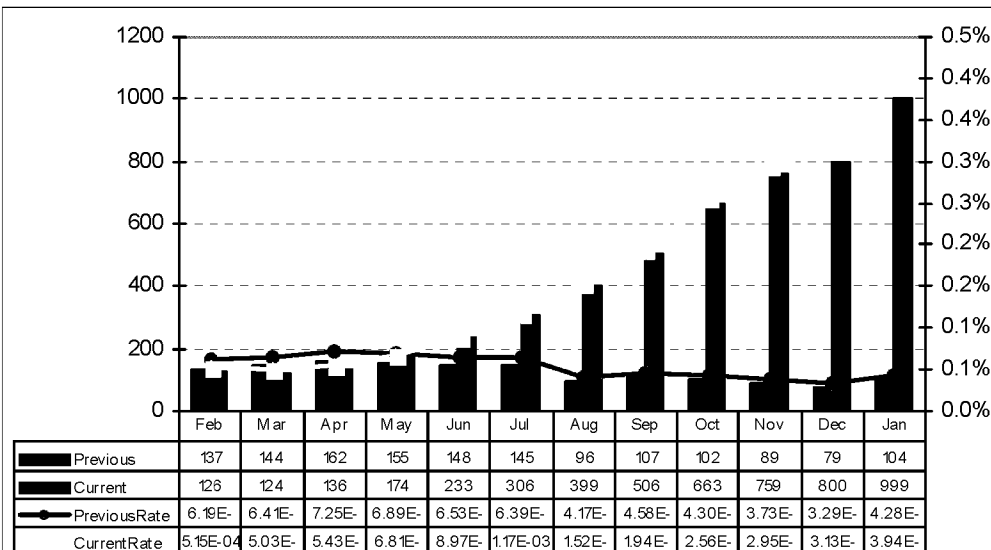
Bankruptcies 13 # and rates - Alt-A



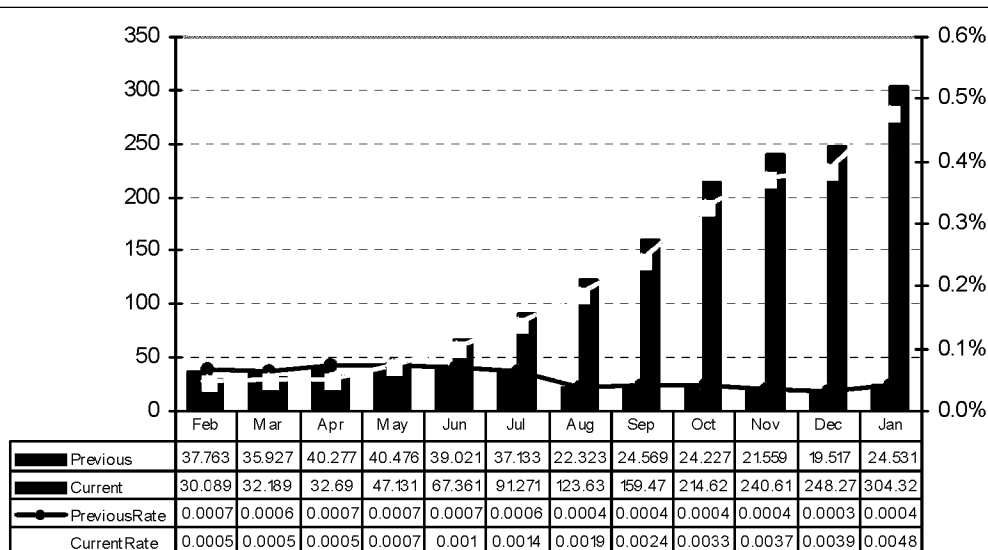
Bankruptcies 13 \$ and rates - Alt-A



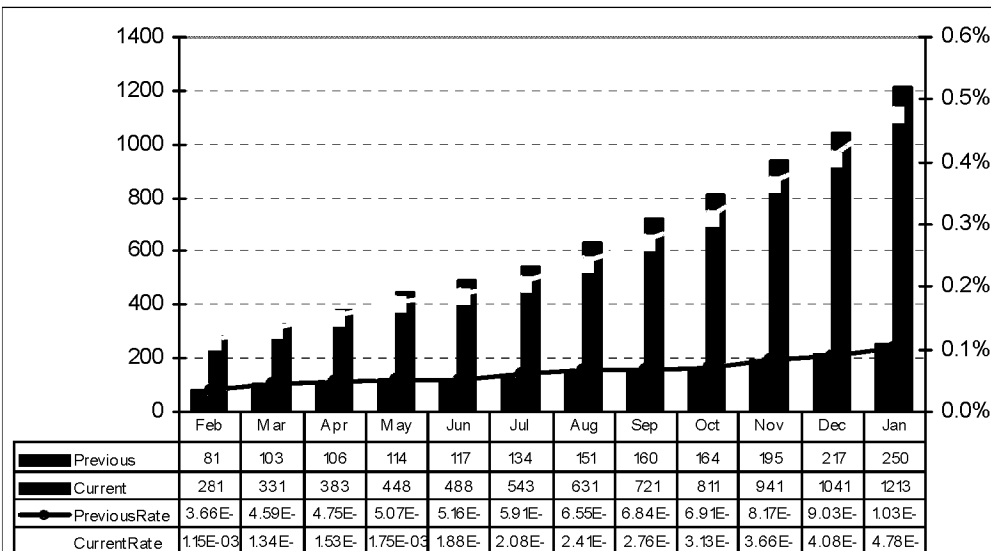
LossMit # and rates - Alt-A



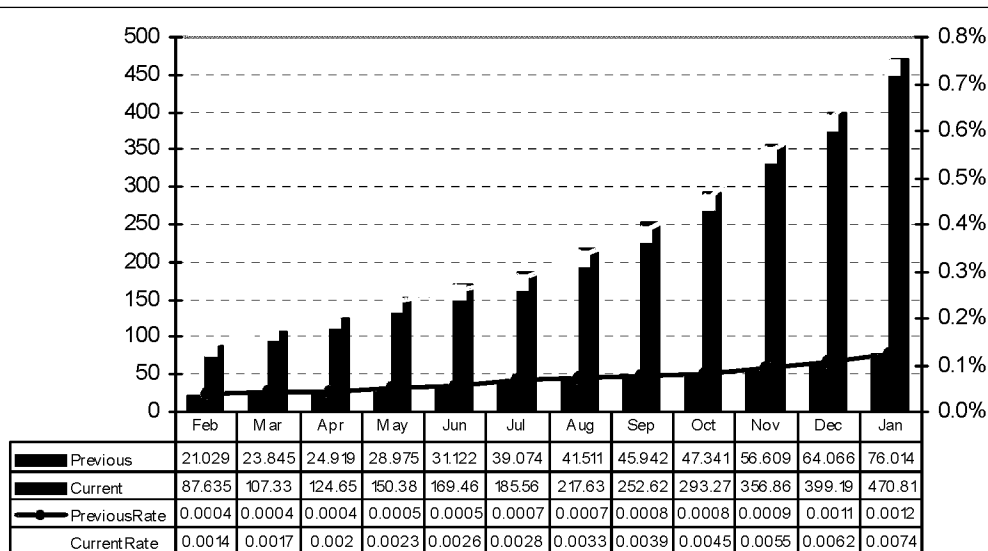
LossMit \$ and rates - Alt-A



REOs # and rates - Alt-A



REOs \$ and rates - Alt-A



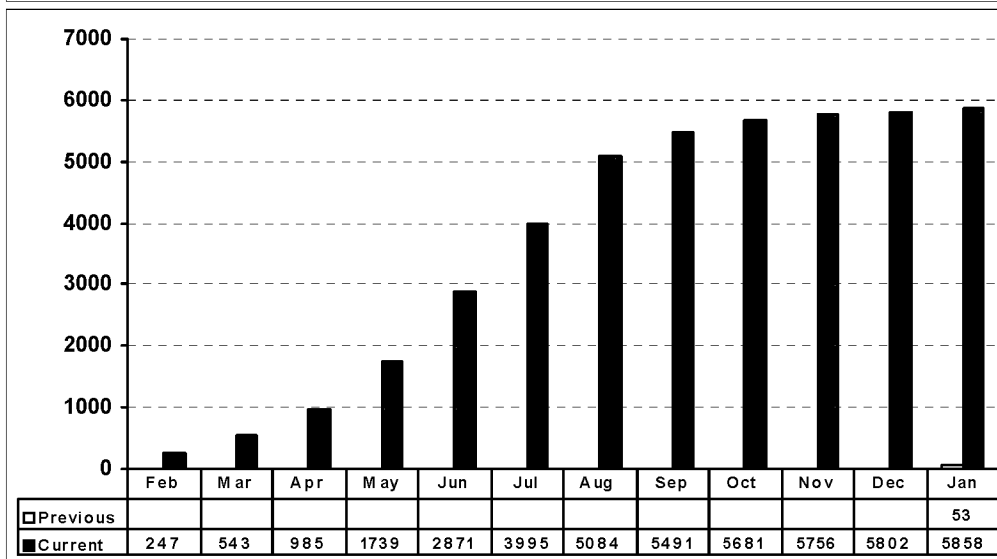
Performance - Choice Advantage

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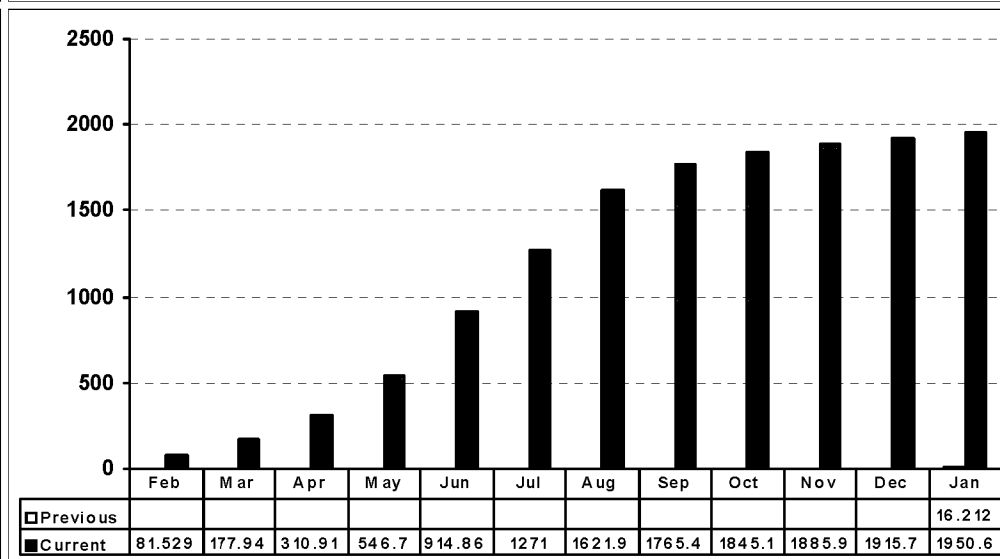
Aurora Servicing - Choice Advantage

Aurora Risk Review

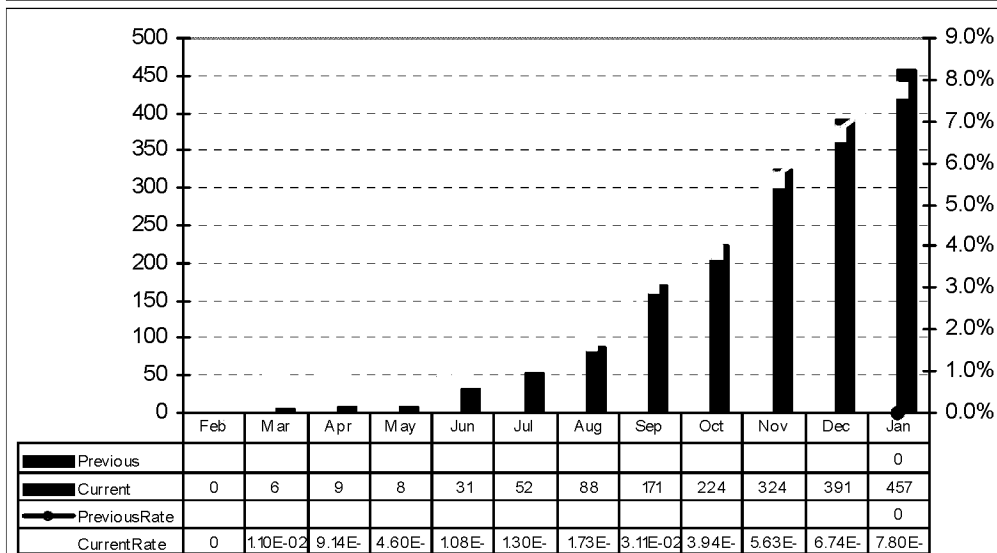
Current Units - Choice Advantage



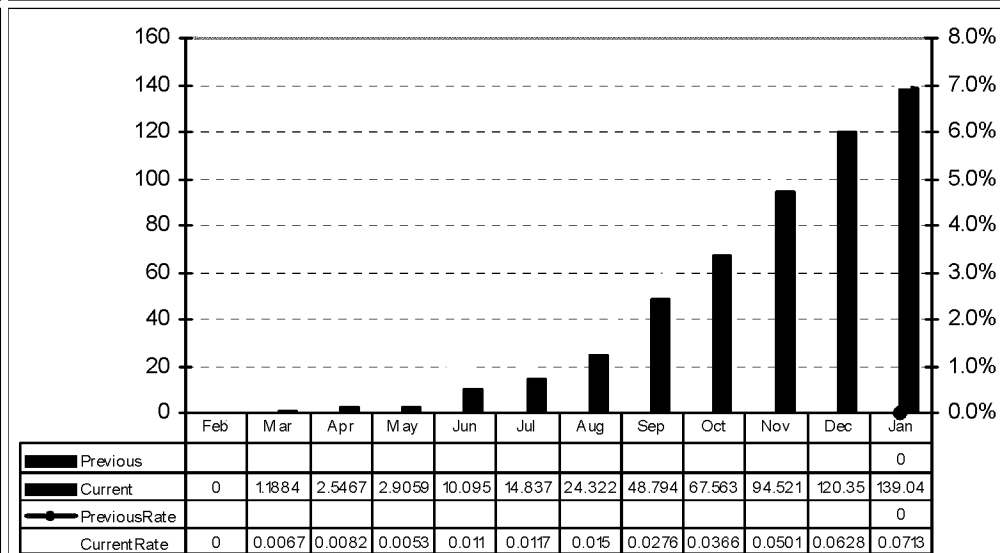
Current Balances - Choice Advantage



30+ # and rates - Choice Advantage



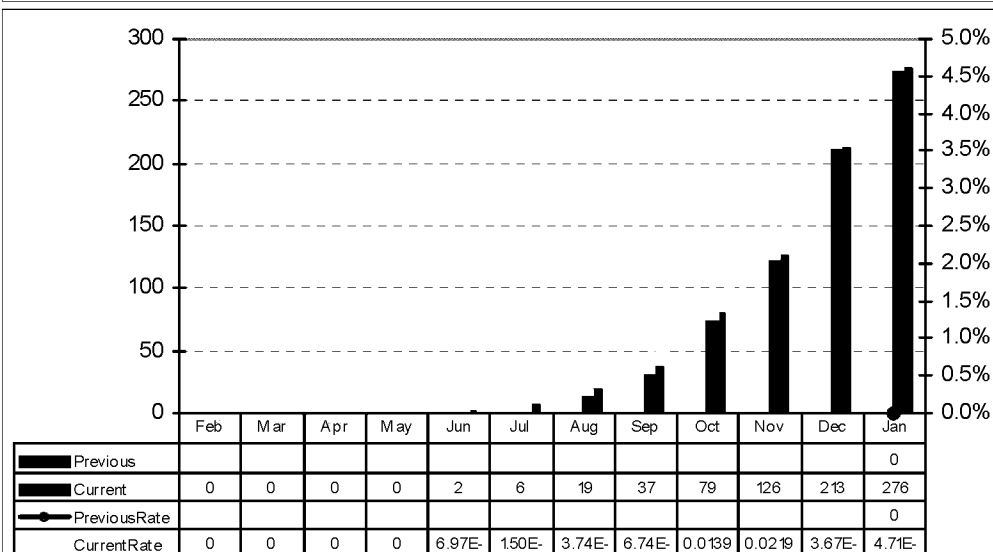
30+ \$ and rates - Choice Advantage



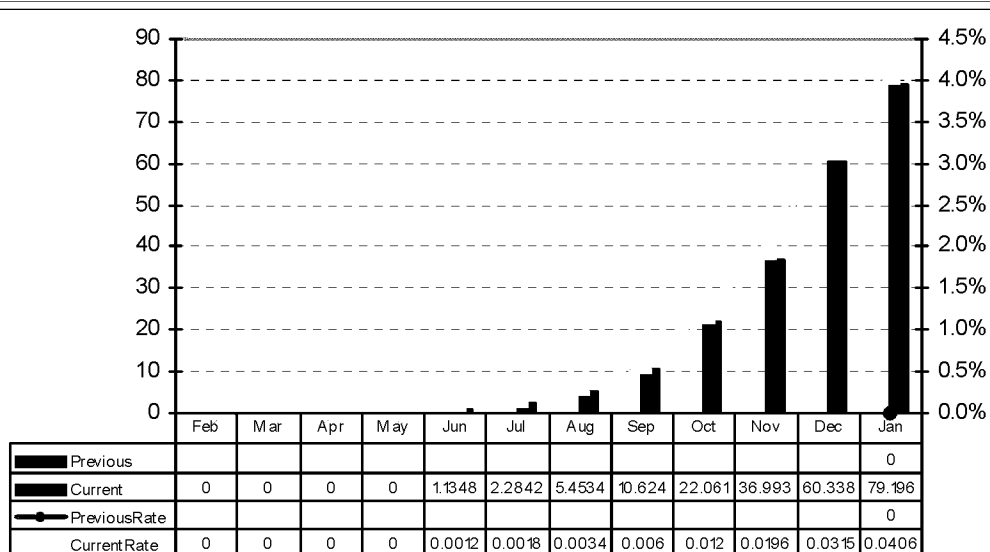
Aurora Servicing - Choice Advantage

Aurora Risk Review

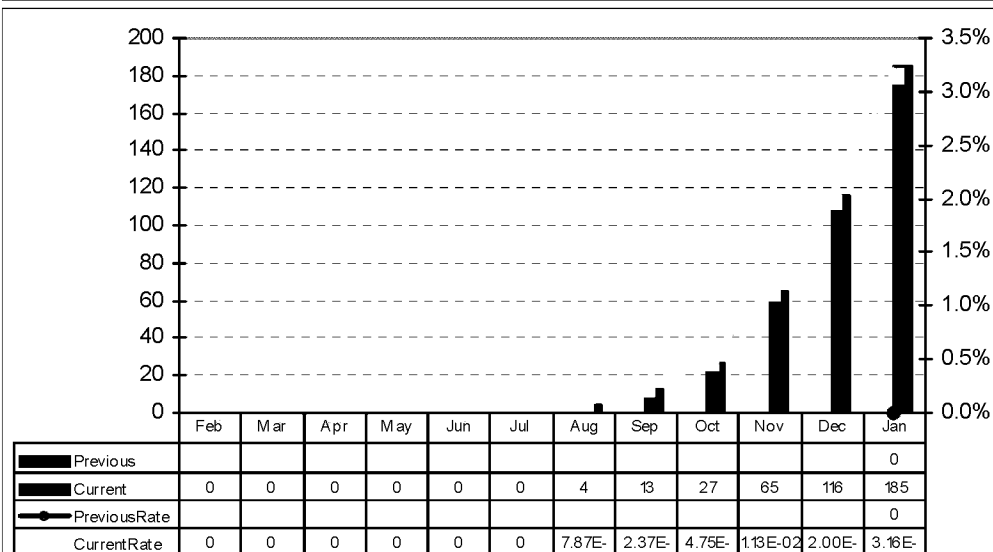
60+ # and rates - Choice Advantage



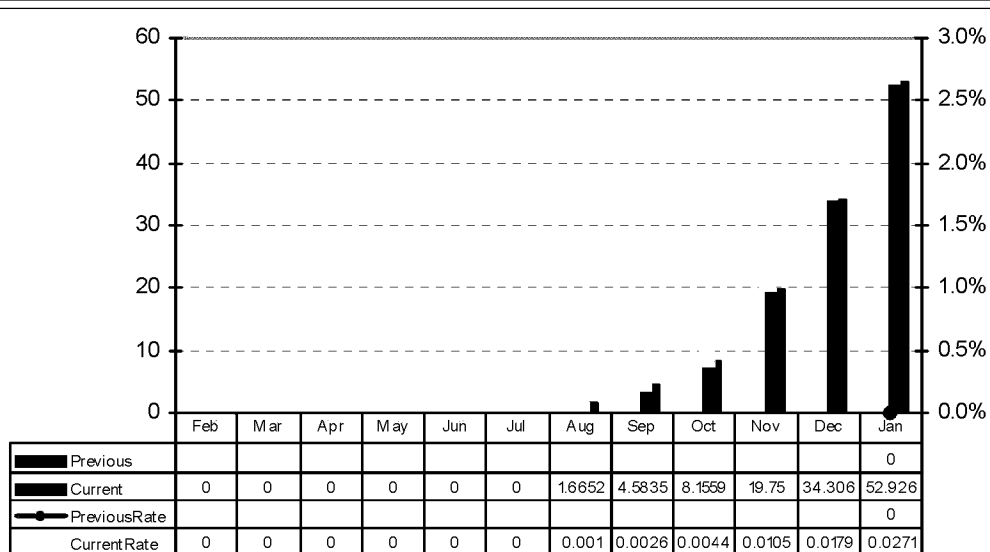
60+ \$ and rates - Choice Advantage



90+ # and rates - Choice Advantage



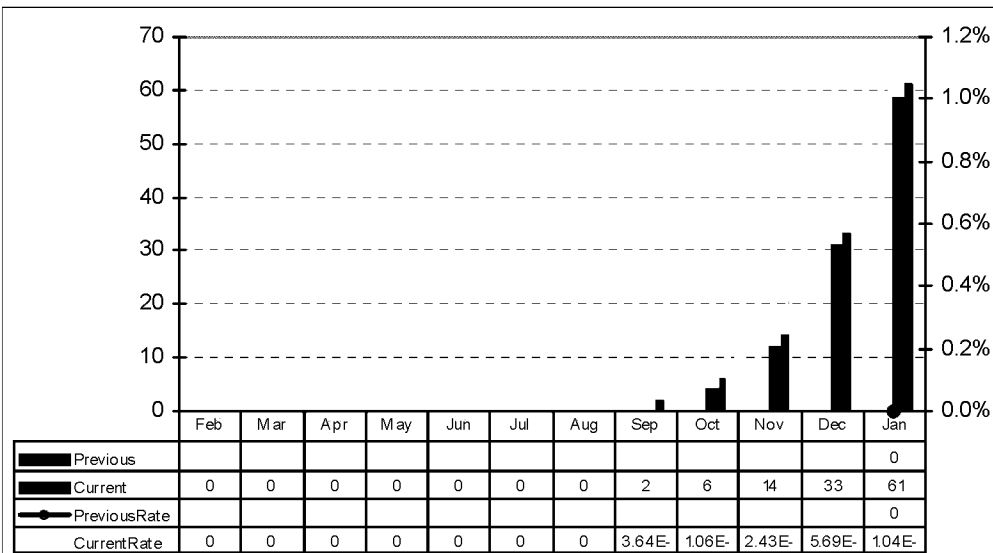
90+ \$ and rates - Choice Advantage



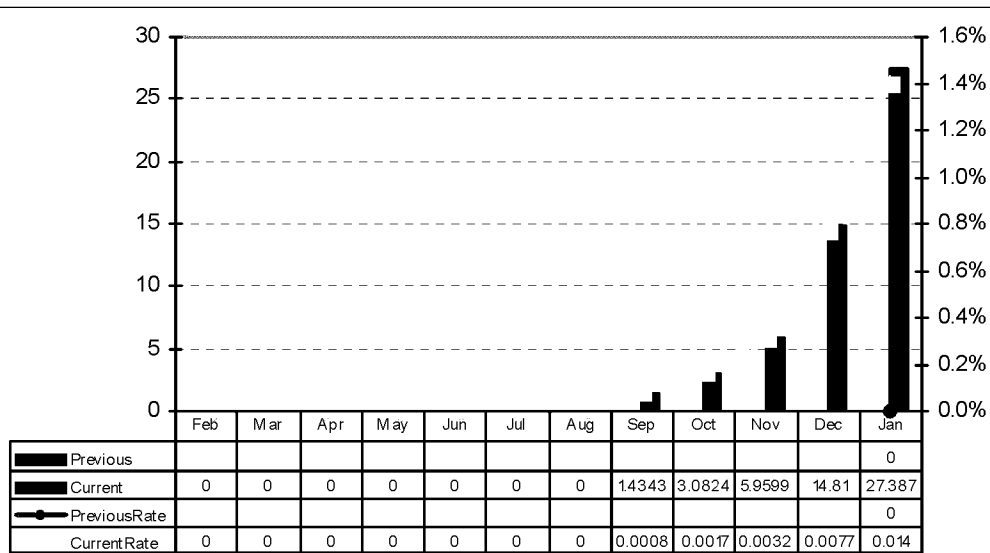
Aurora Servicing - Choice Advantage

Aurora Risk Review

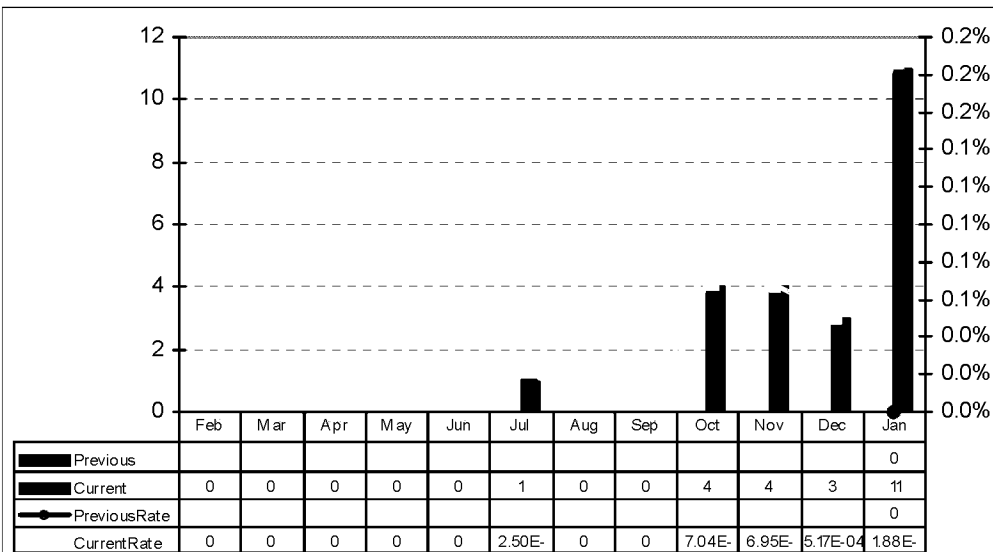
Foreclosures # and rates - Choice Advantage



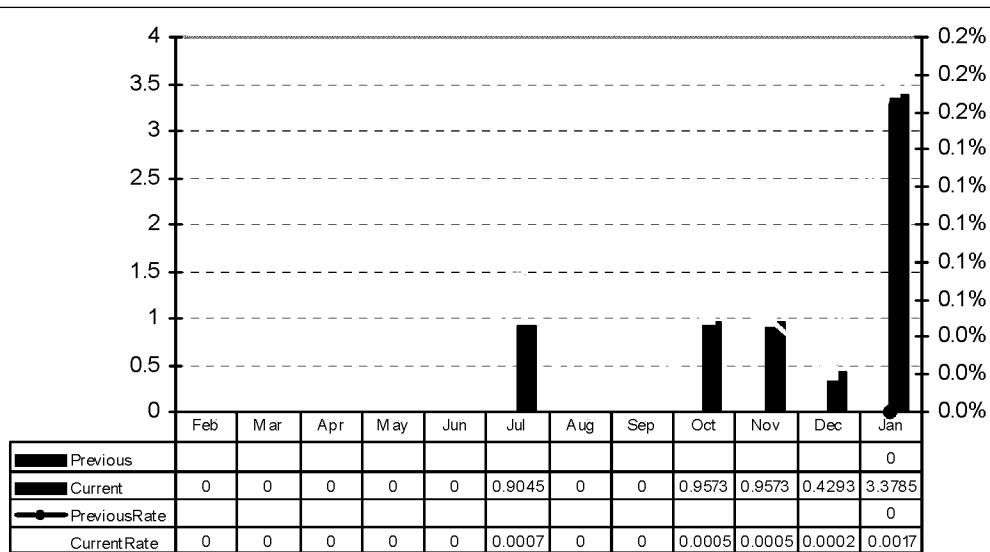
Foreclosures \$ and rates - Choice Advantage



Bankruptcies # and rates - Choice Advantage



Bankruptcies \$ and rates - Choice Advantage



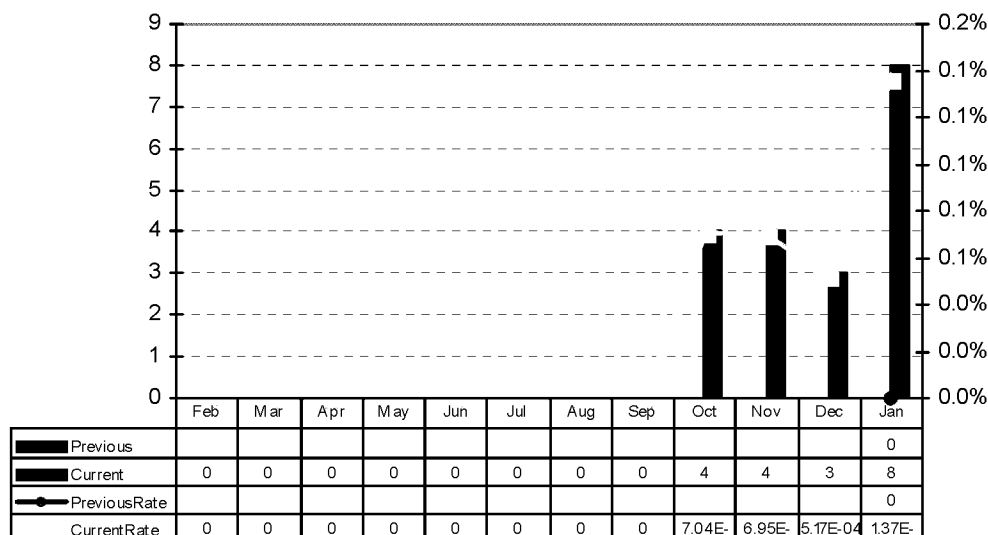
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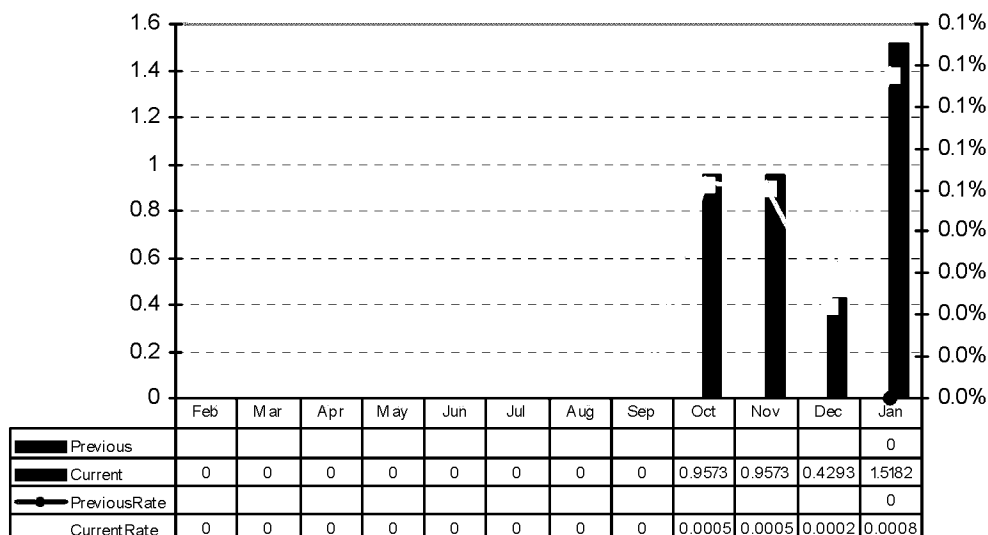
Aurora Servicing - Choice Advantage

Aurora Risk Review

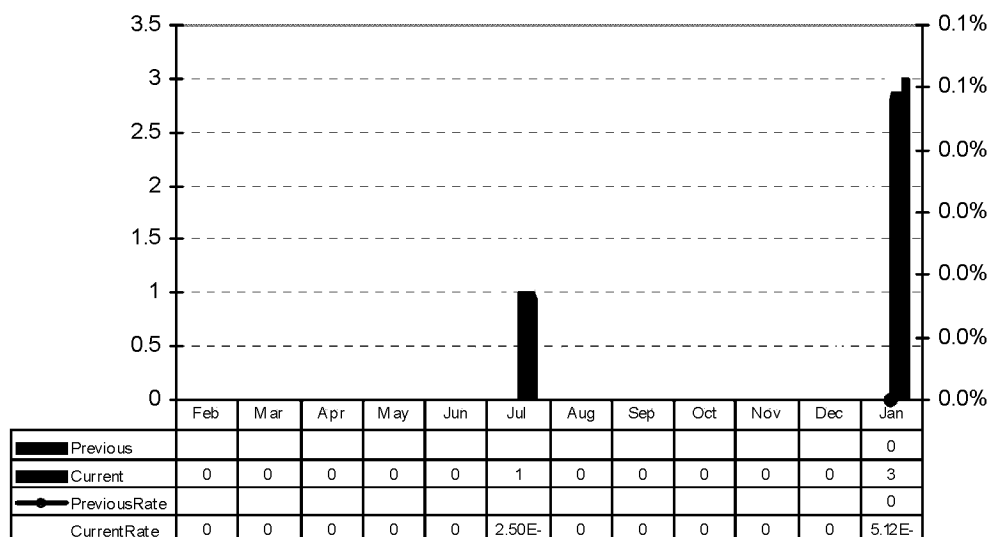
Bankruptcies 7 # and rates - Choice Advantage



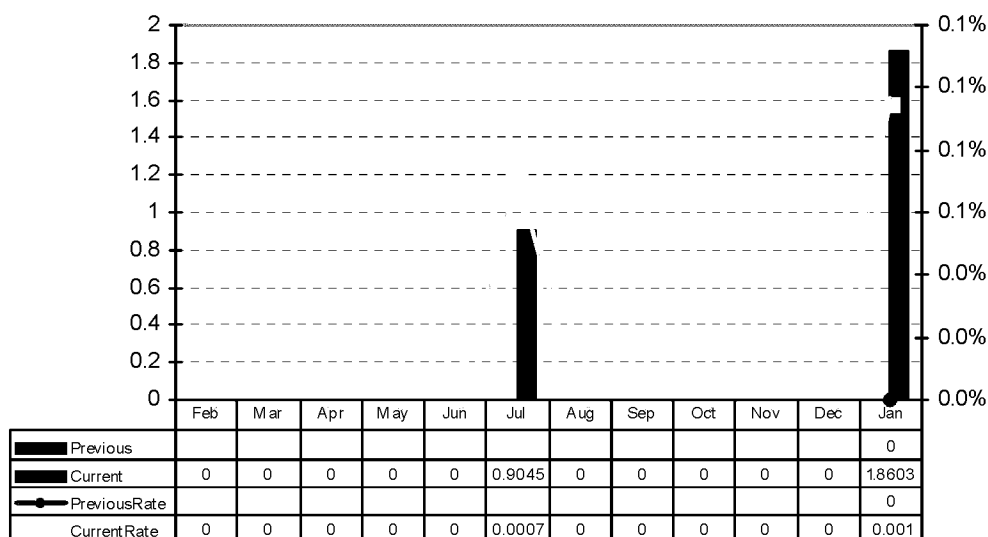
Bankruptcies 7 \$ and rates - Choice Advantage



Bankruptcies 13 # and rates - Choice Advantage



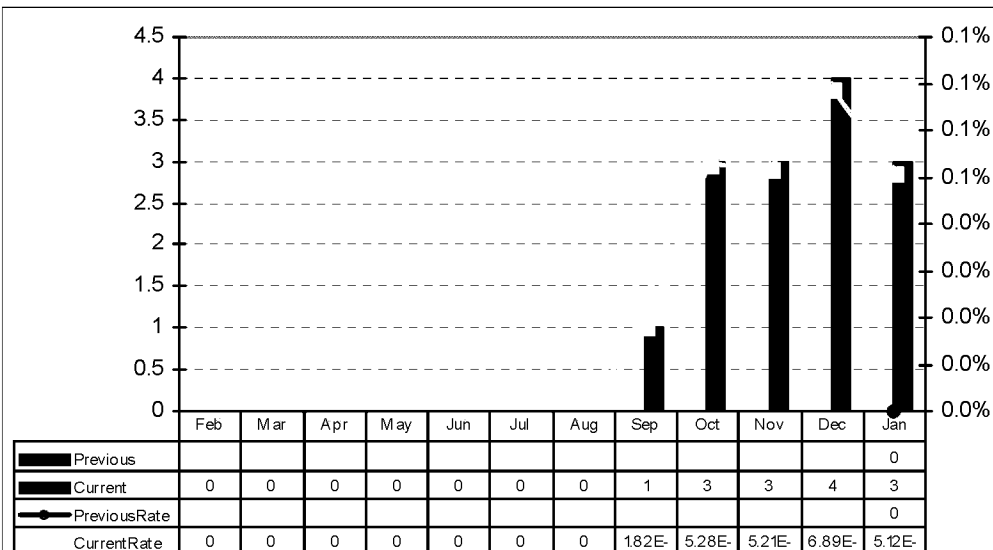
Bankruptcies 13 \$ and rates - Choice Advantage



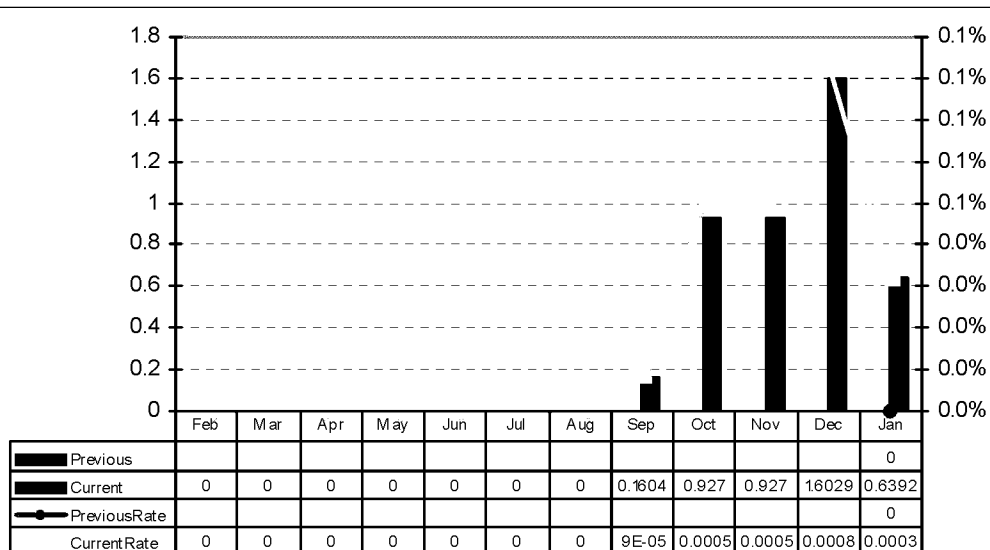
Aurora Servicing - Choice Advantage

Aurora Risk Review

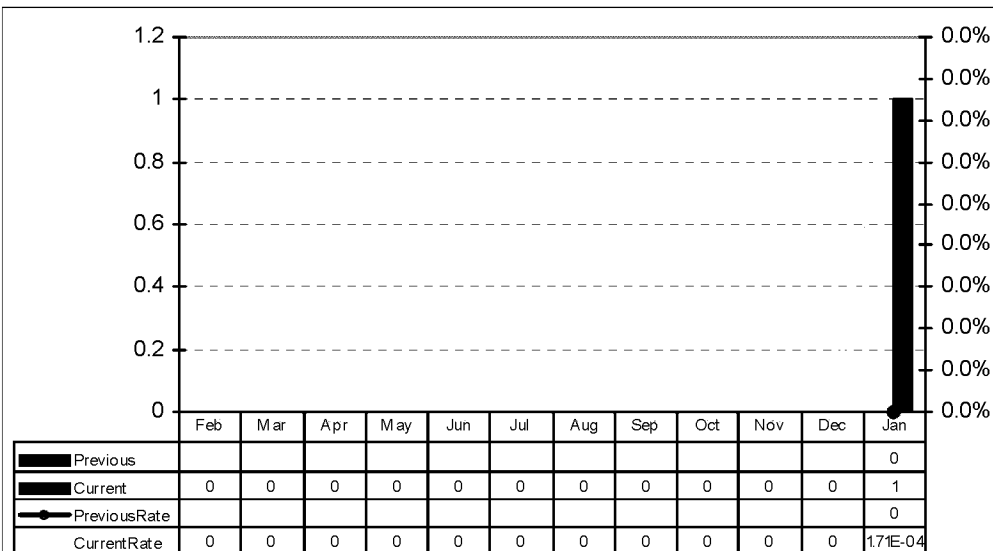
LossMit # and rates - Choice Advantage



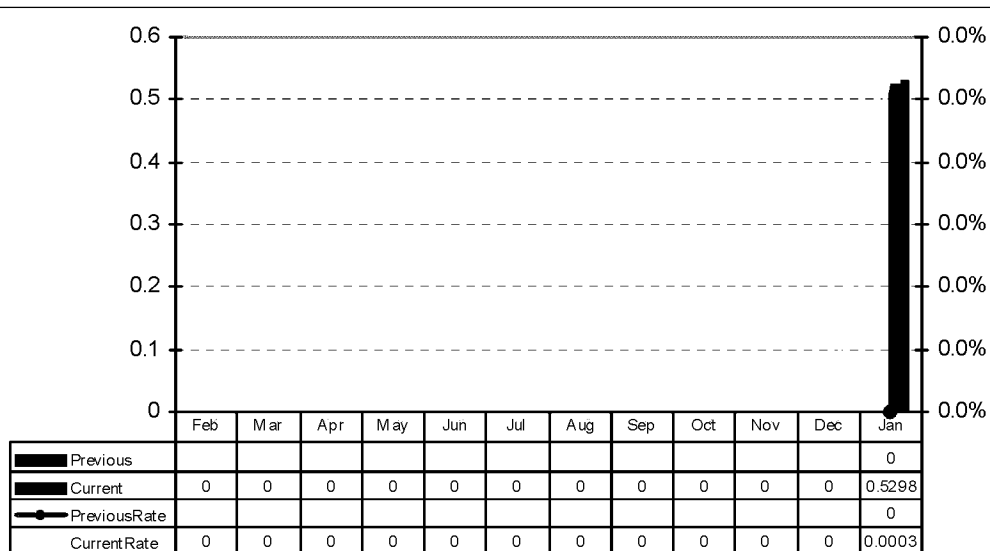
LossMit \$ and rates - Choice Advantage



REOs # and rates - Choice Advantage



REOs \$ and rates - Choice Advantage



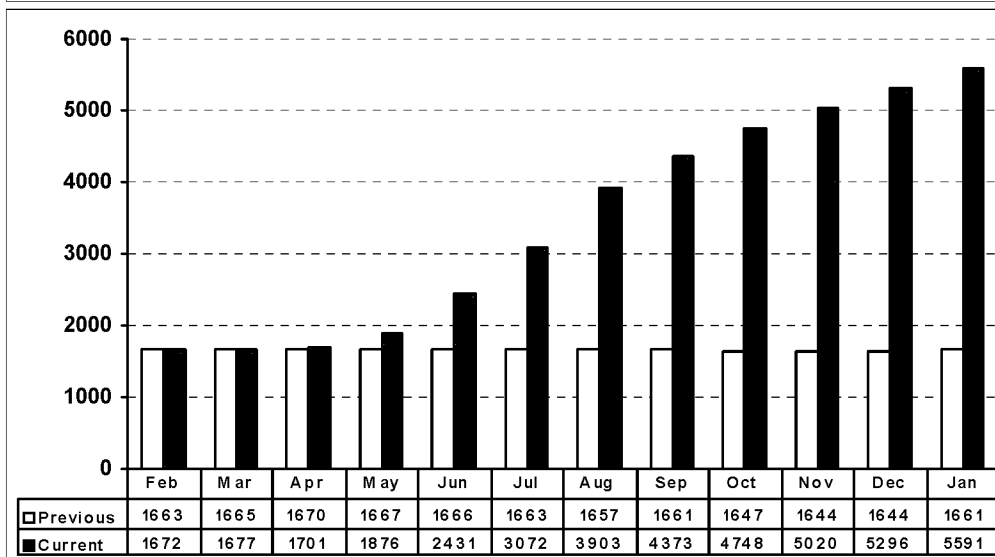
LEHMAN BROTHERS

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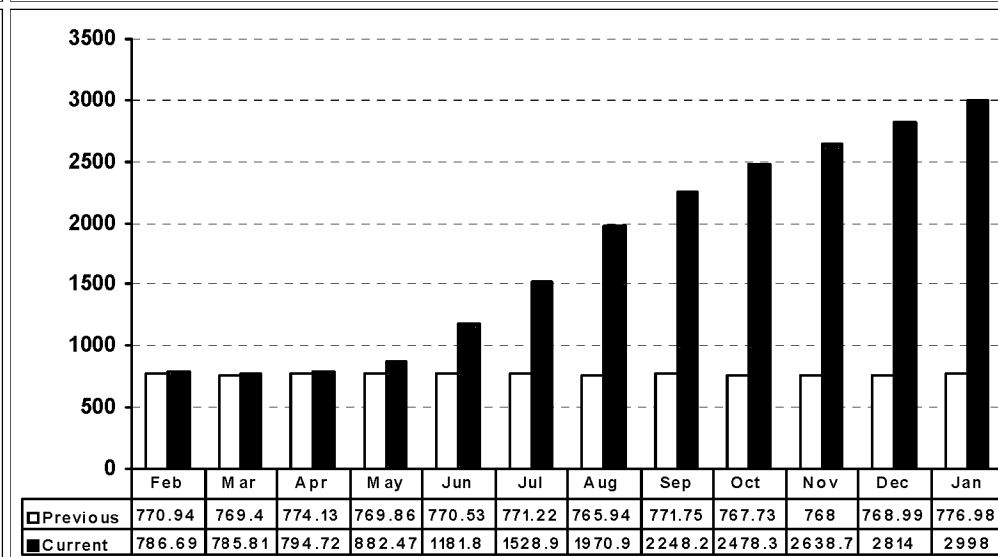
Performance - Classic

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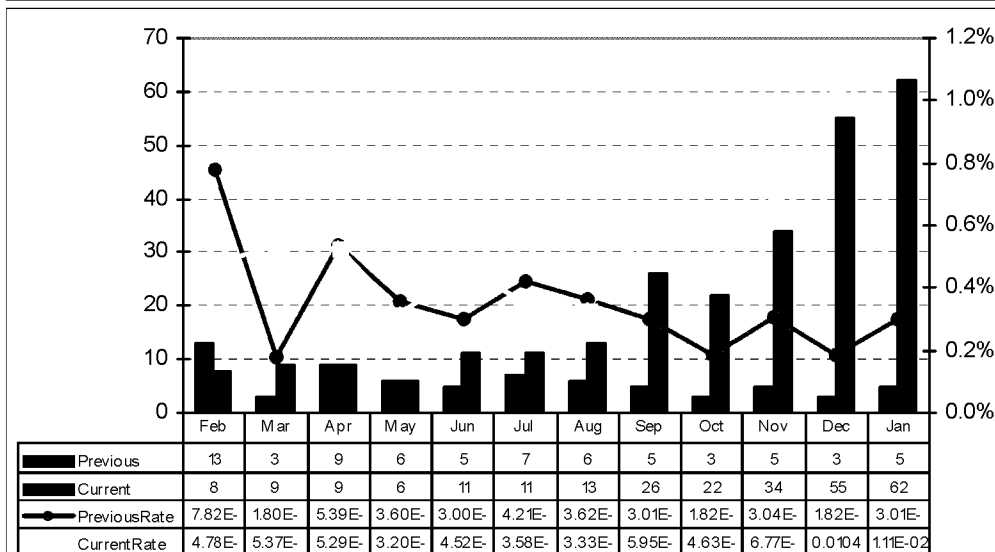
Current Units - Classic



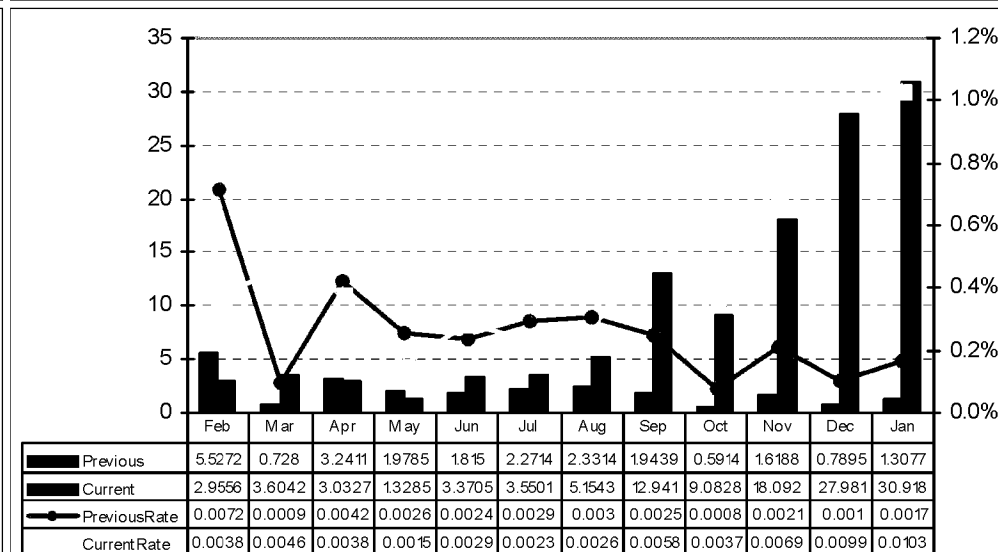
Current Balances - Classic



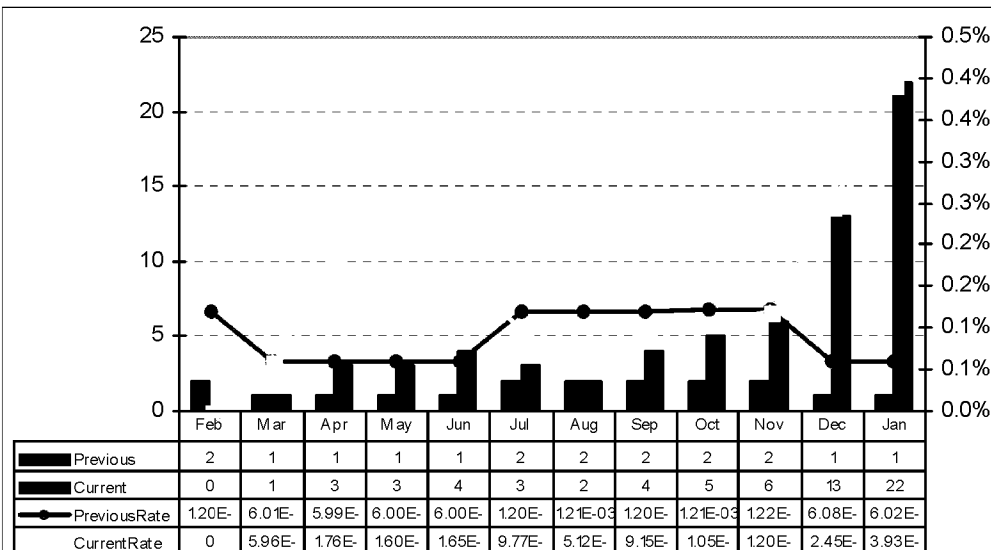
30+ # and rates - Classic



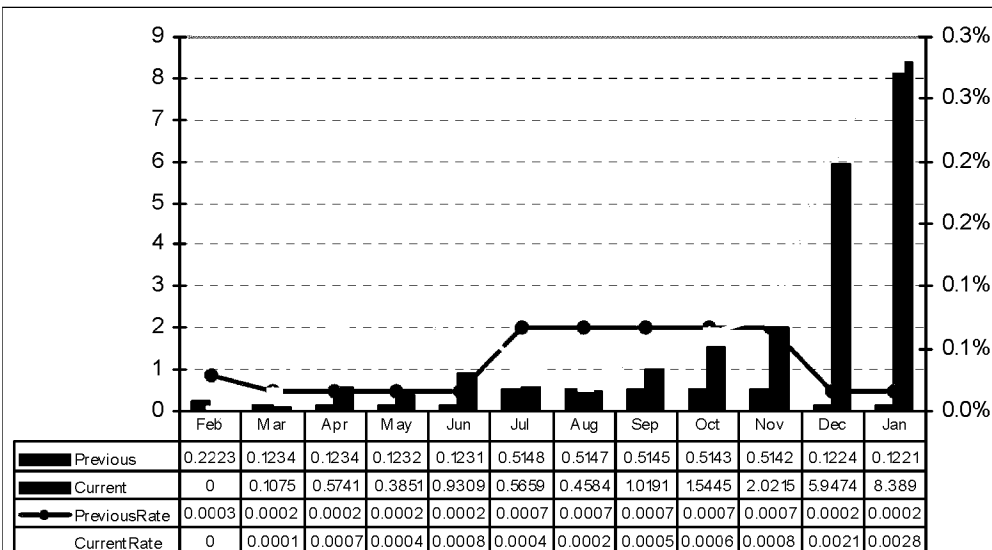
30+ \$ and rates - Classic



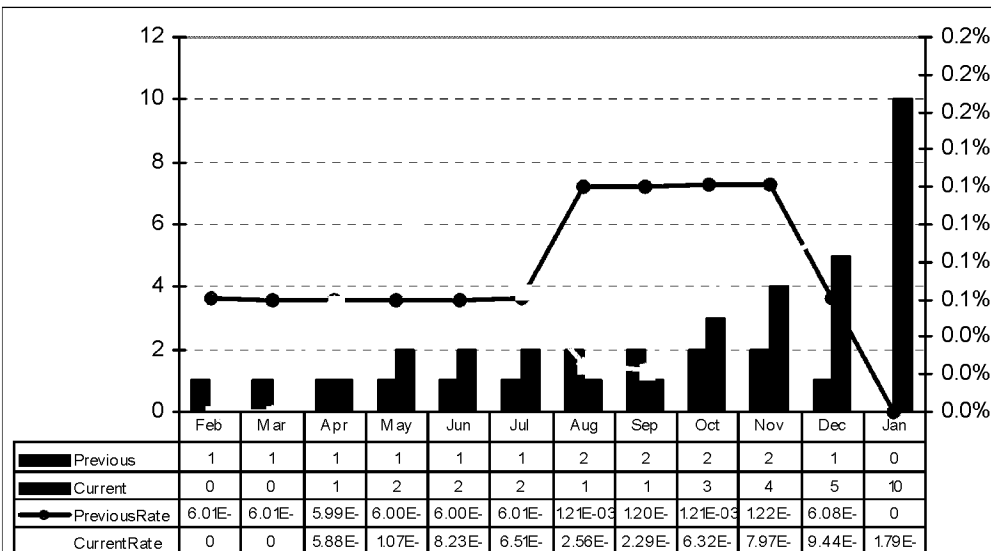
60+ # and rates - Classic



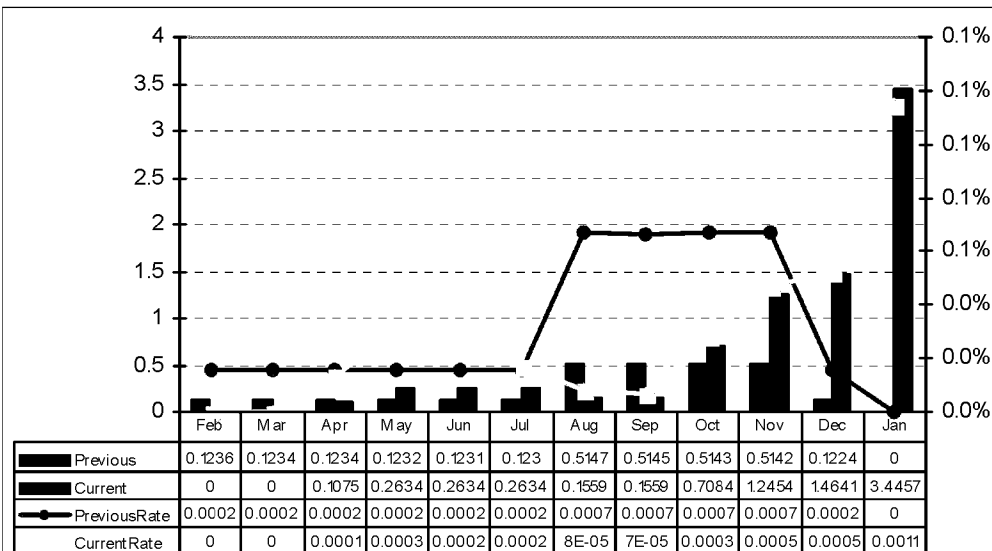
60+ \$ and rates - Classic



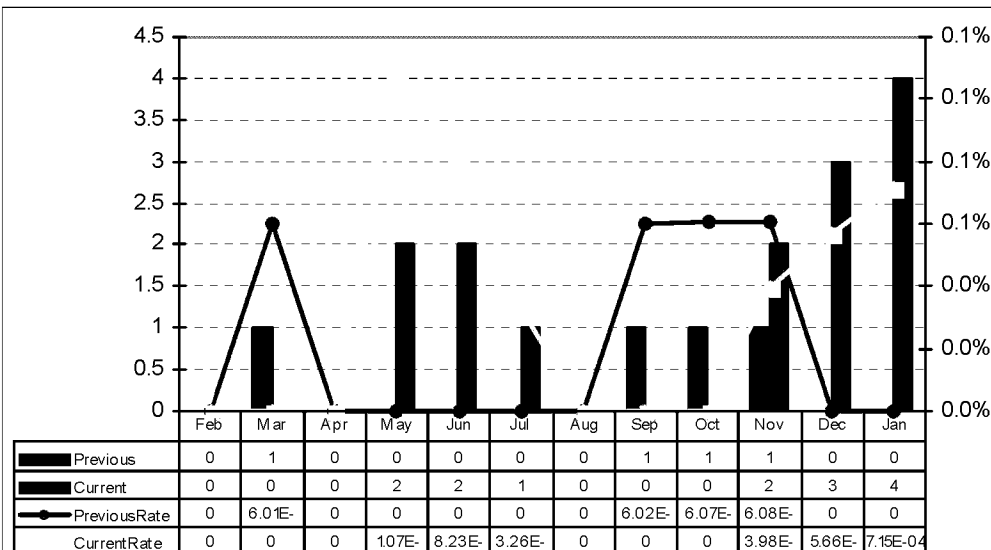
90+ # and rates - Classic



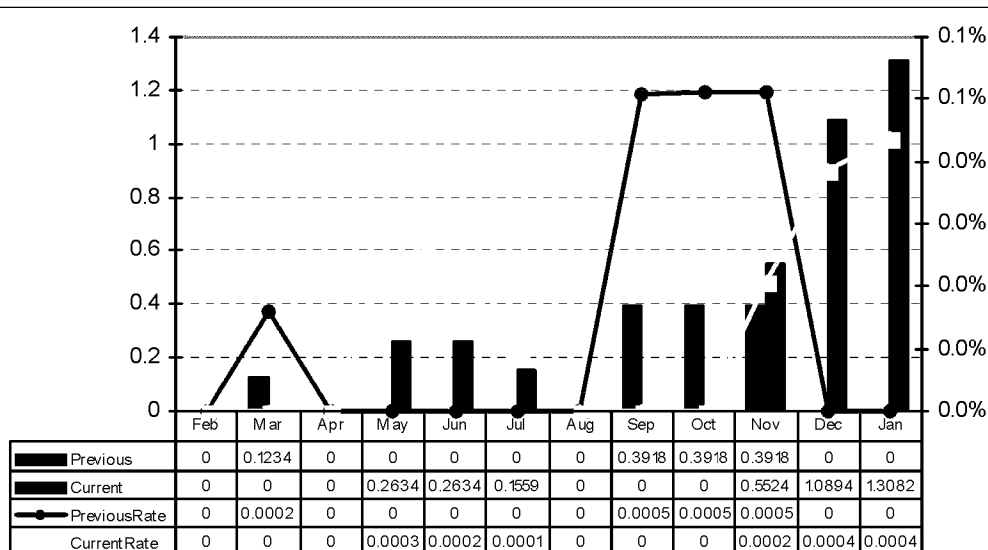
90+ \$ and rates - Classic



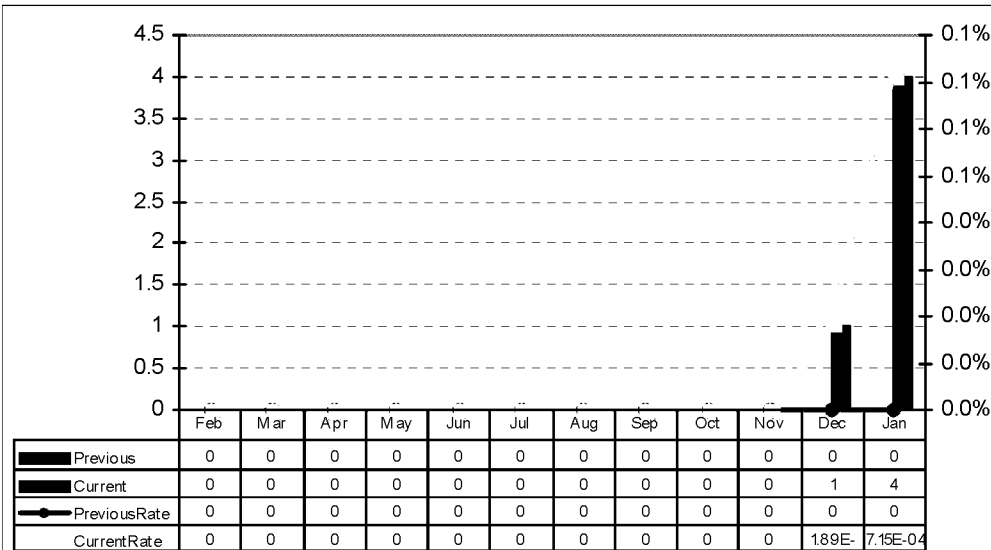
Foreclosures # and rates - Classic



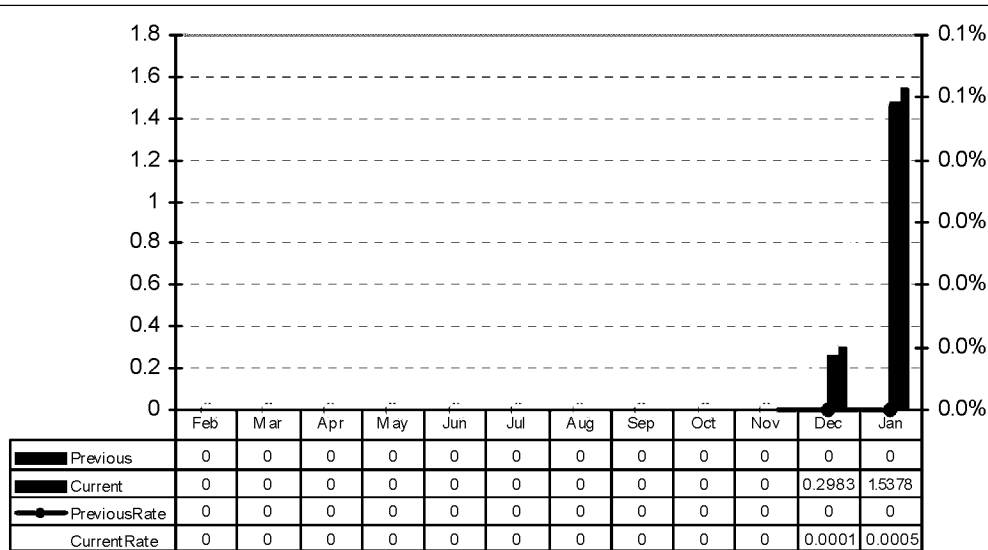
Foreclosures \$ and rates - Classic



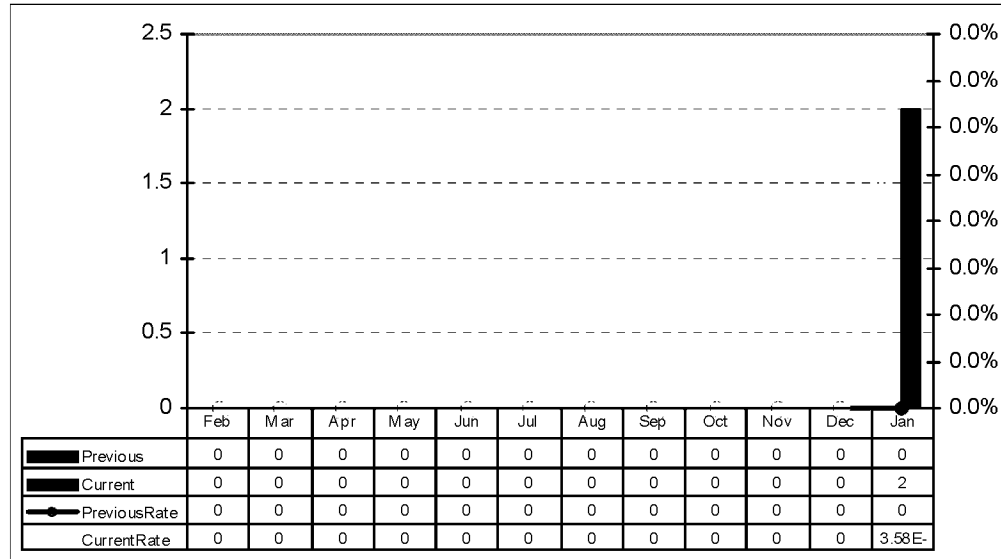
Bankruptcies # and rates - Classic



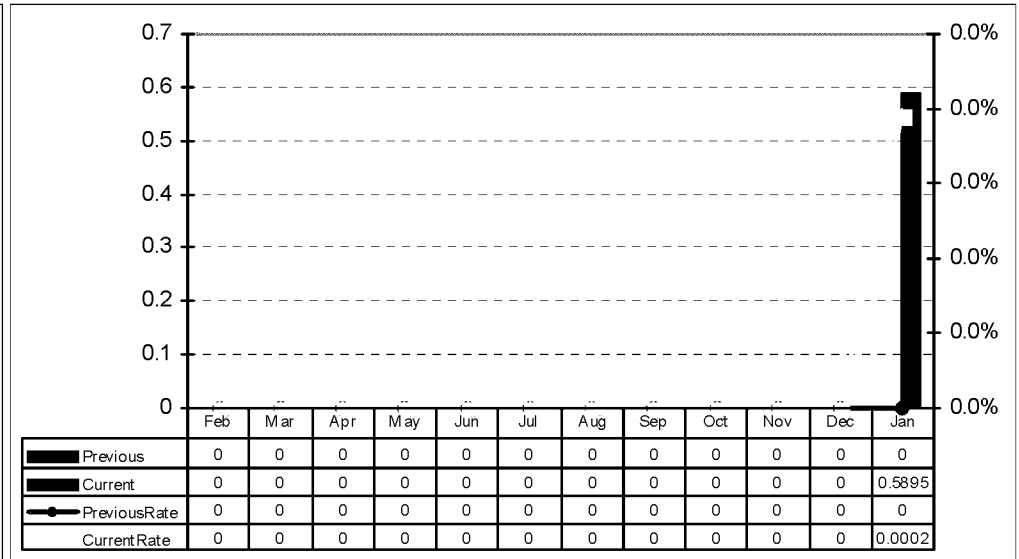
Bankruptcies \$ and rates - Classic



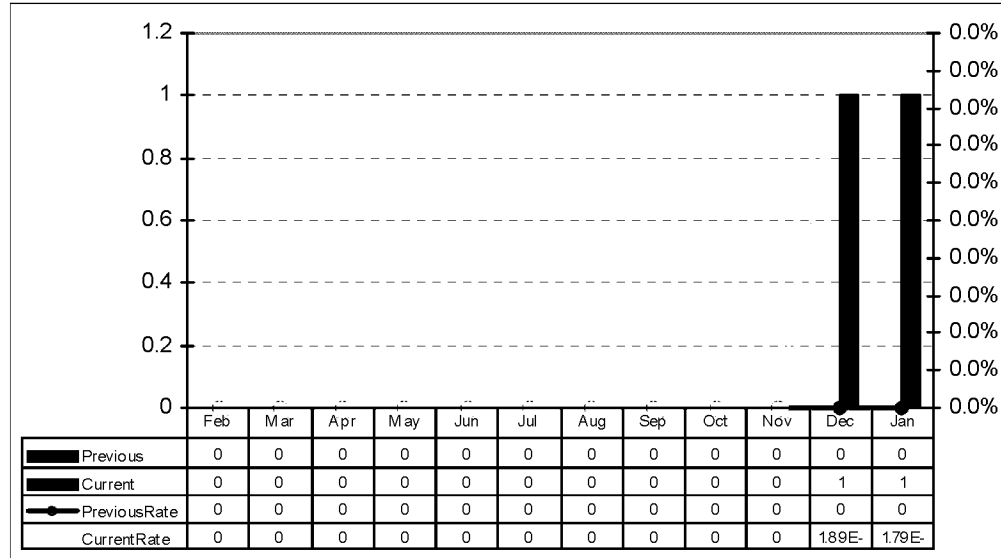
Bankruptcies 7 # and rates - Classic



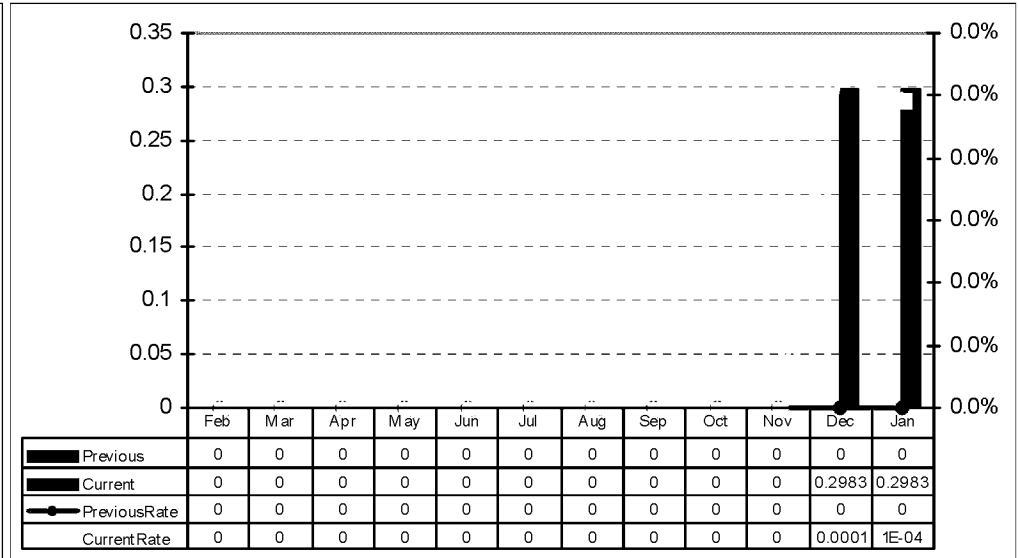
Bankruptcies 7 \$ and rates - Classic



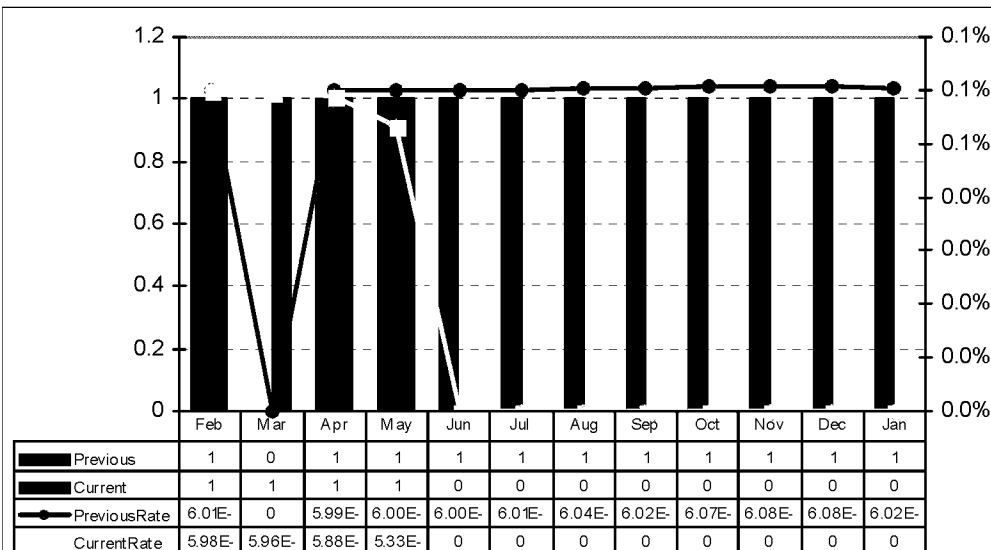
Bankruptcies 13 # and rates - Classic



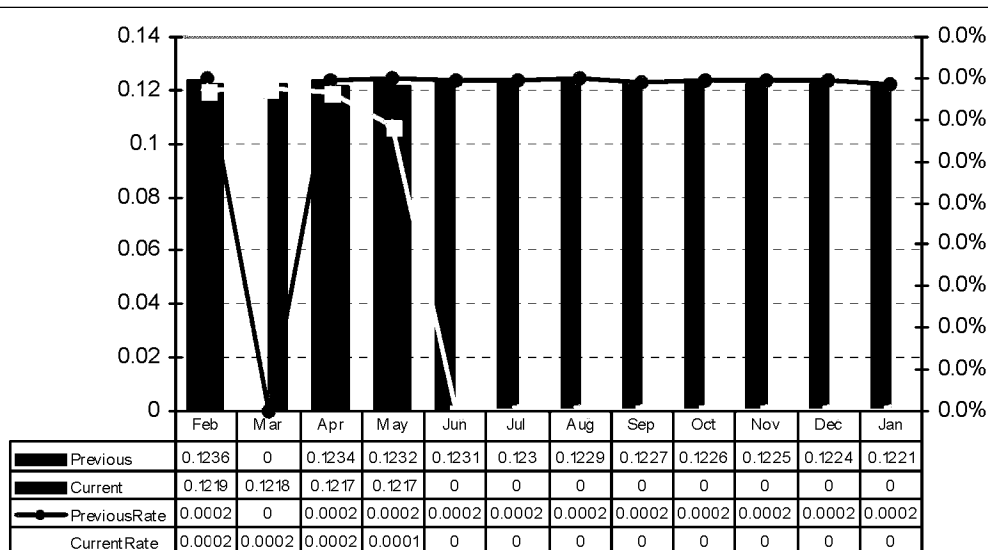
Bankruptcies 13 \$ and rates - Classic



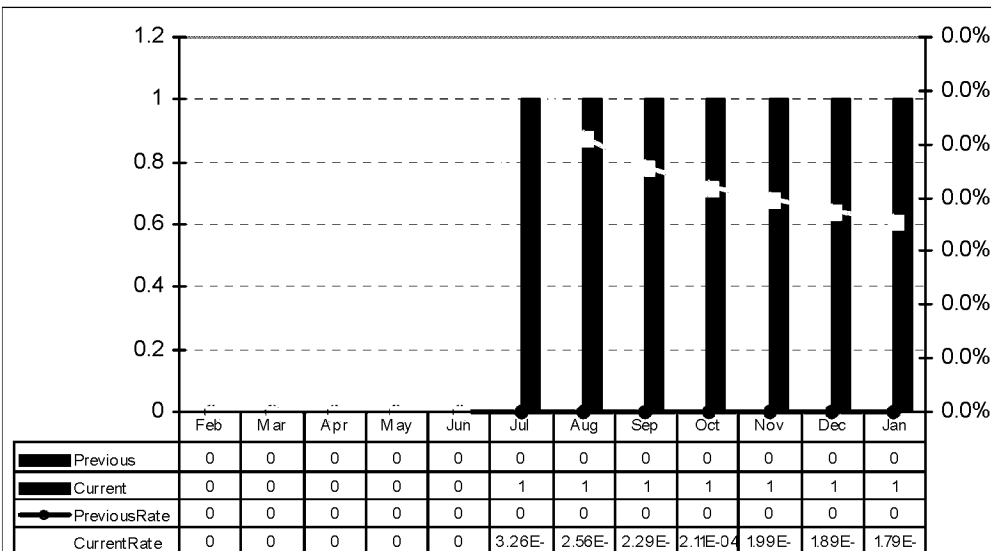
LossMit # and rates - Classic



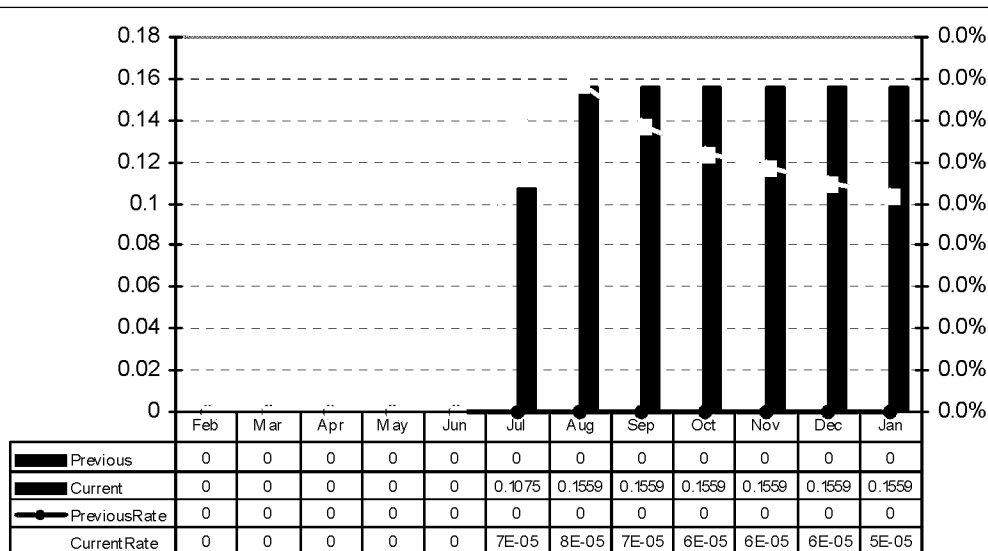
LossMit \$ and rates - Classic



REOs # and rates - Classic



REOs \$ and rates - Classic



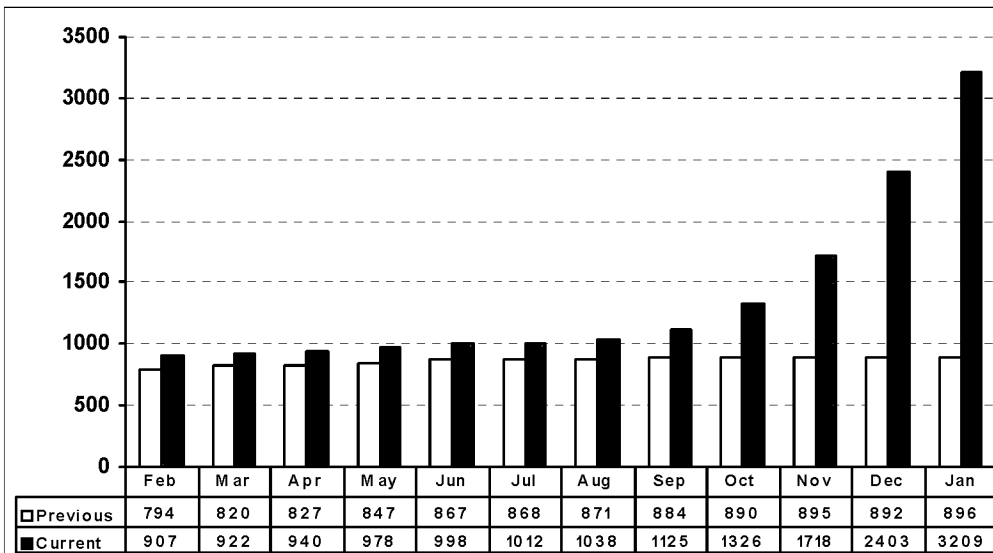
Performance - Conventional

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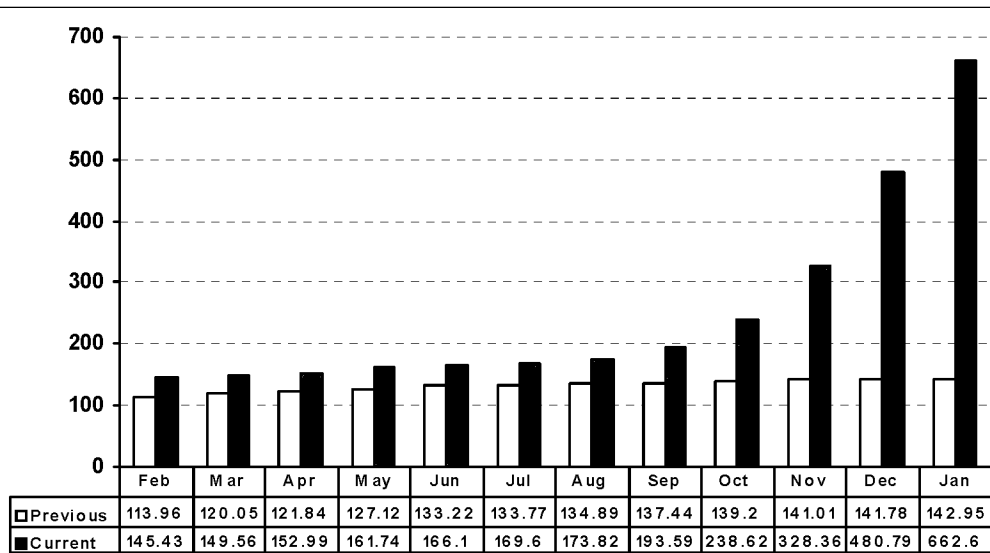
Aurora Servicing - Conventional

Aurora Risk Review

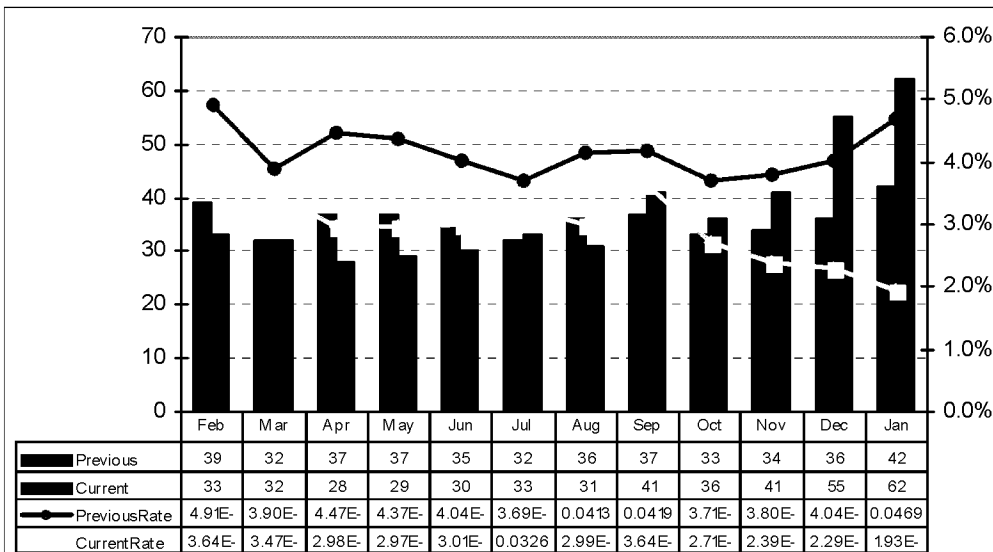
Current Units - Conventional



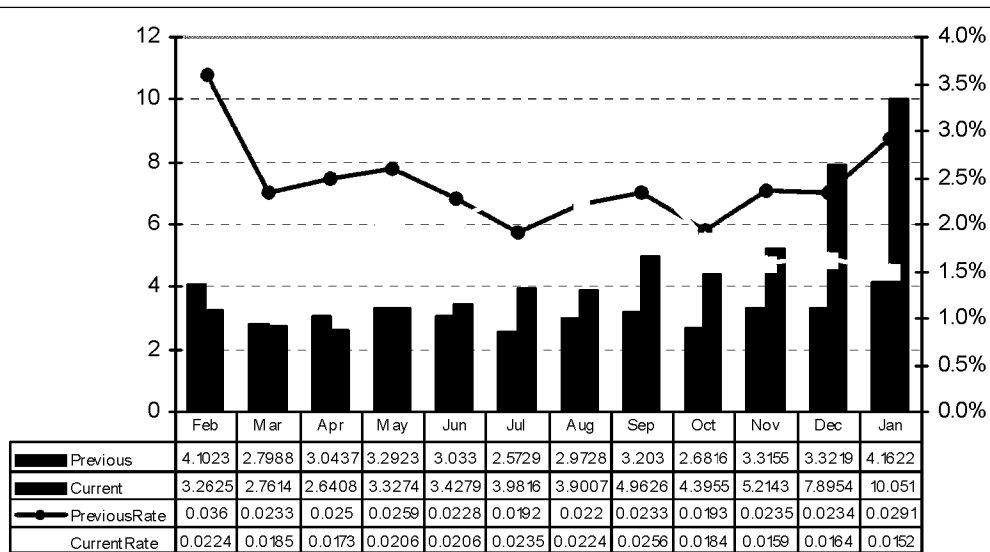
Current Balances - Conventional



30+ # and rates - Conventional



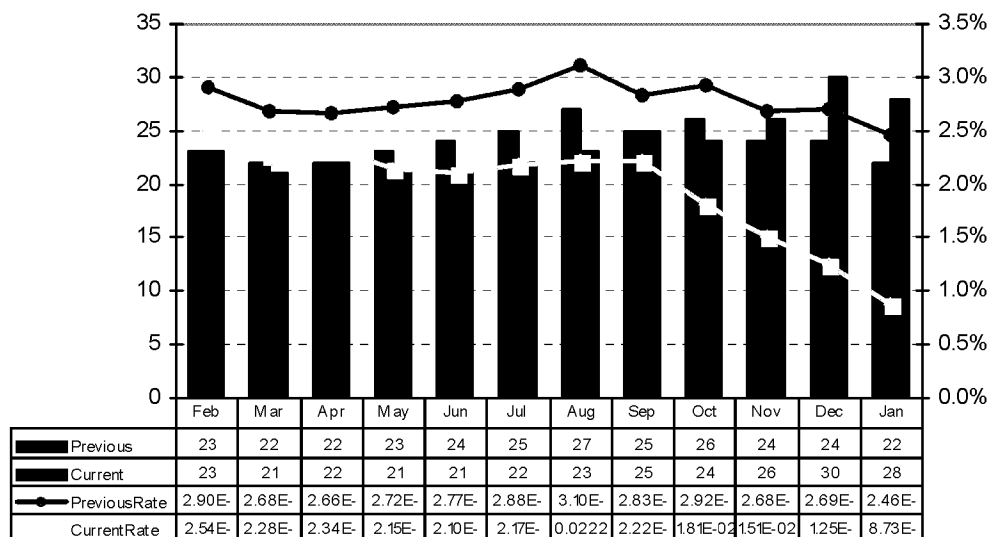
30+ \$ and rates - Conventional



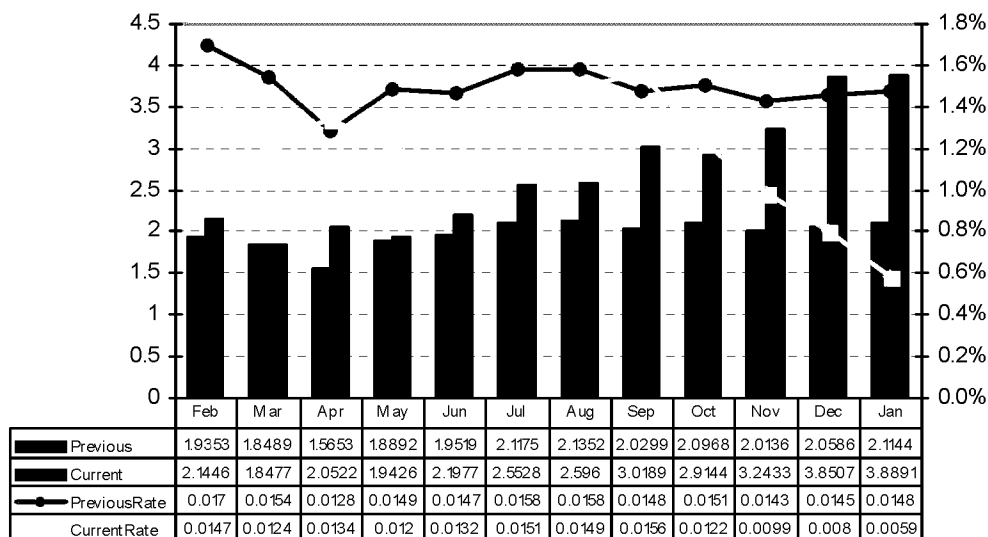
Aurora Servicing - Conventional

Aurora Risk Review

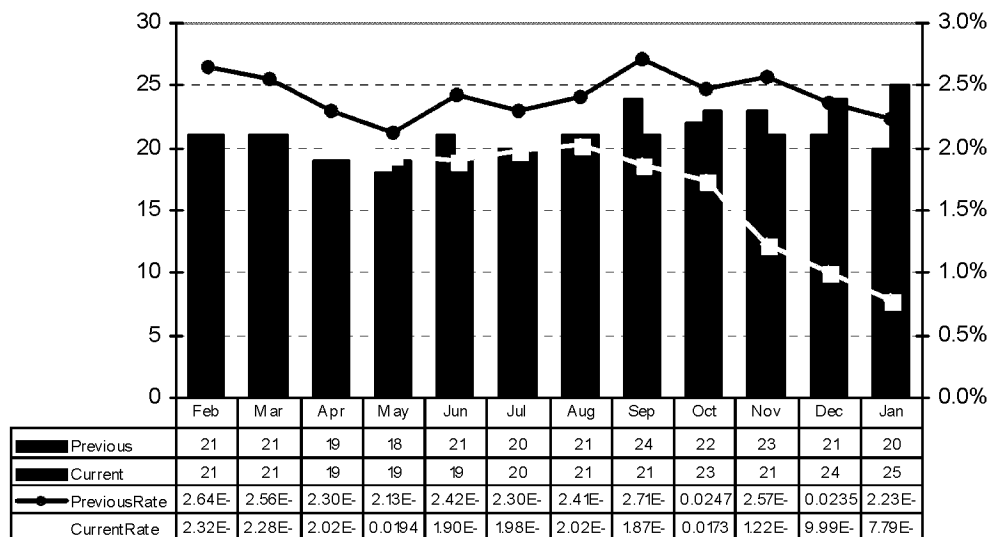
60+ # and rates - Conventional



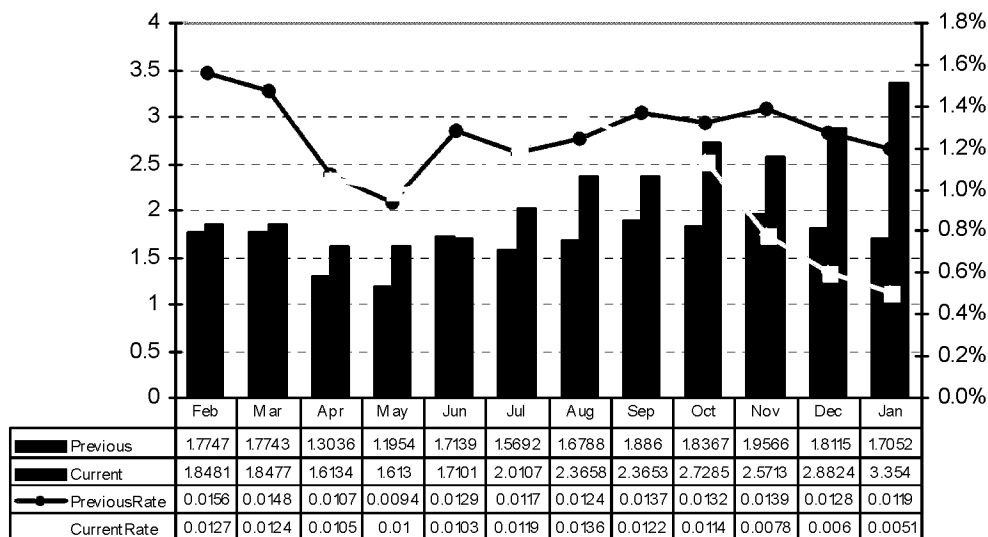
60+ \$ and rates - Conventional



90+ # and rates - Conventional



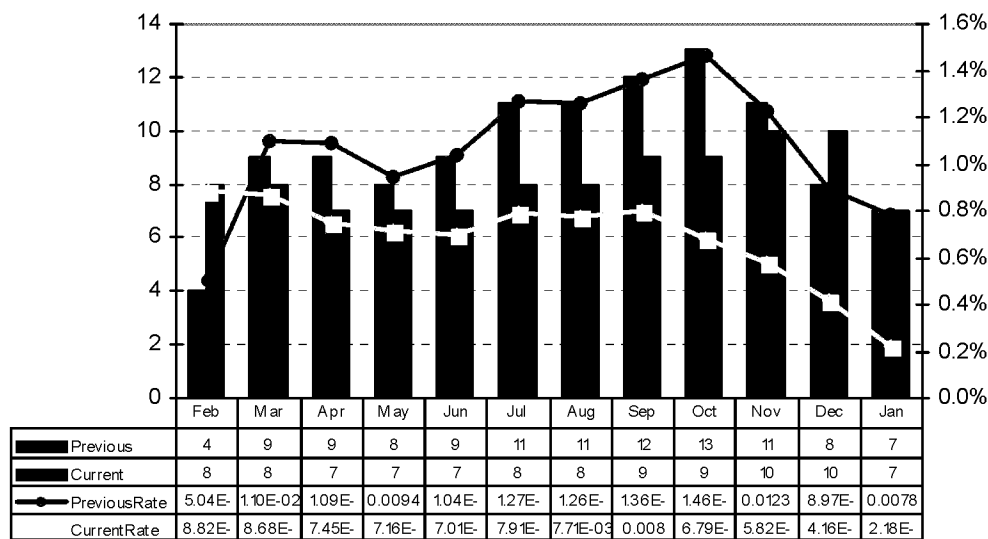
90+ \$ and rates - Conventional



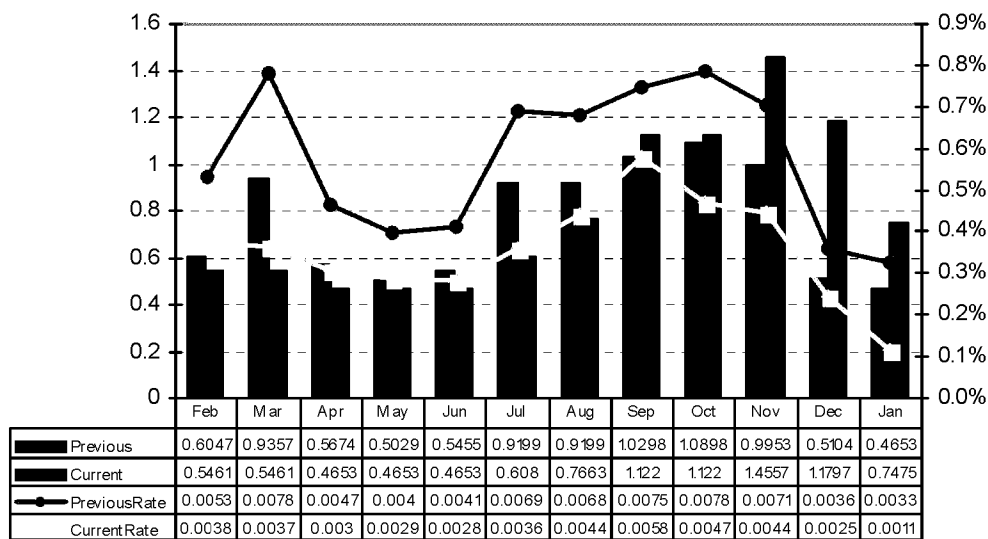
Aurora Servicing - Conventional

Aurora Risk Review

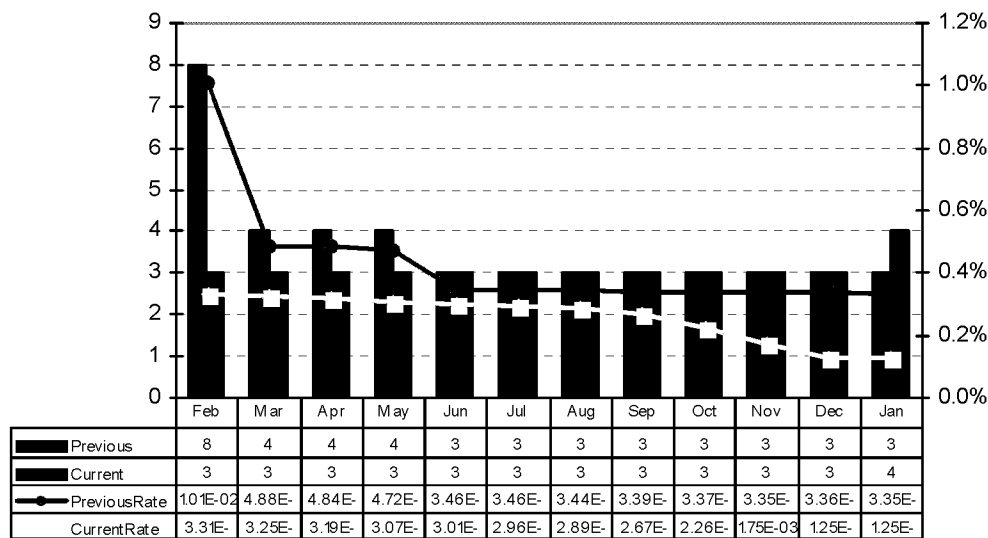
Foreclosures # and rates - Conventional



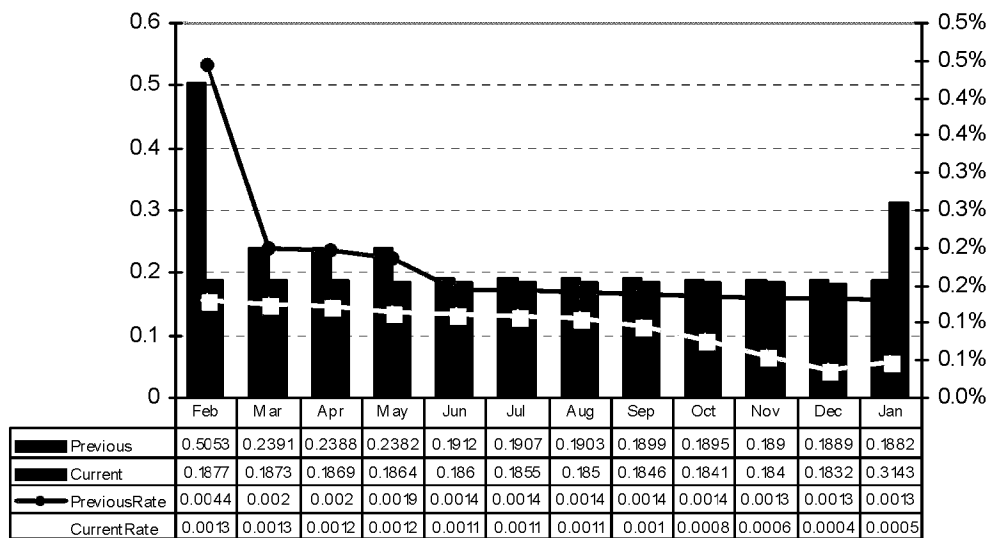
Foreclosures \$ and rates - Conventional



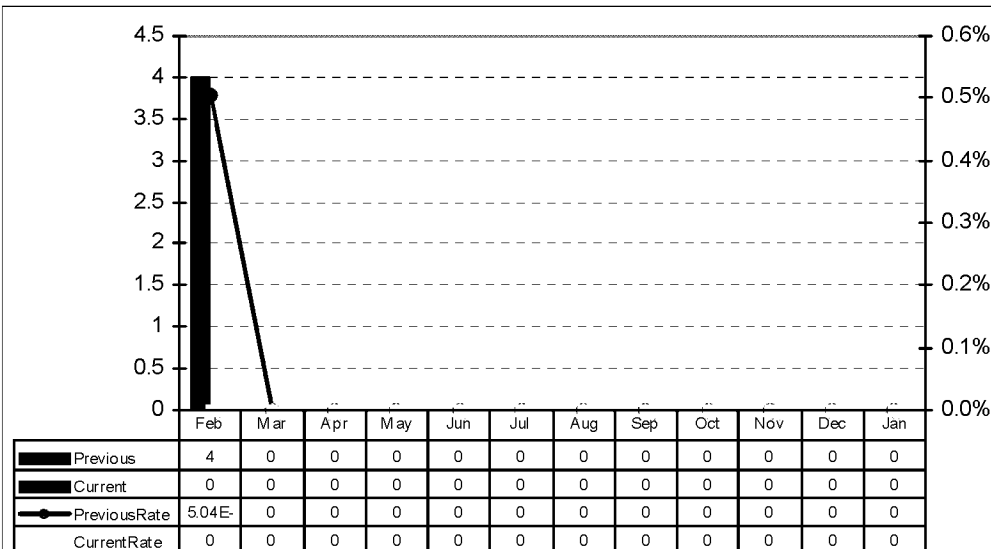
Bankruptcies # and rates - Conventional



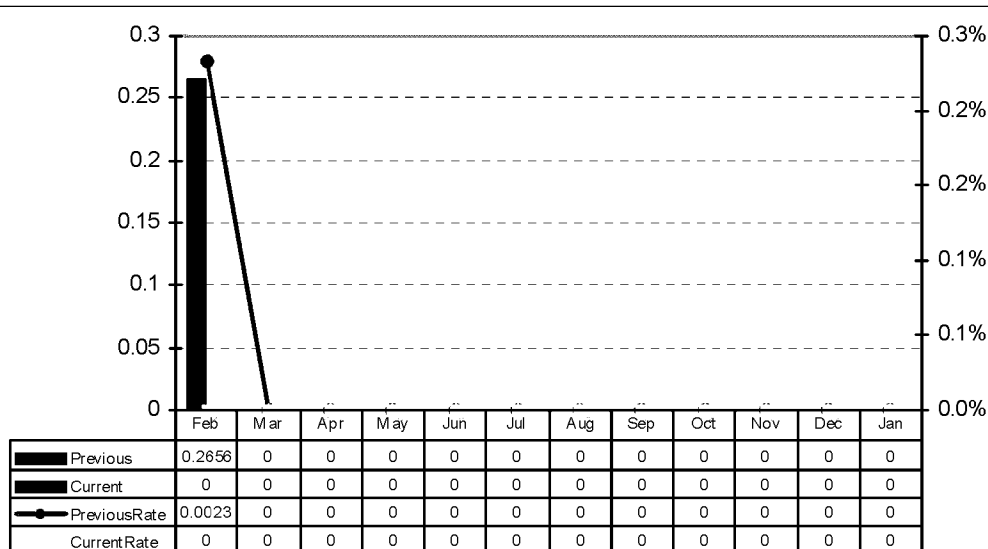
Bankruptcies \$ and rates - Conventional



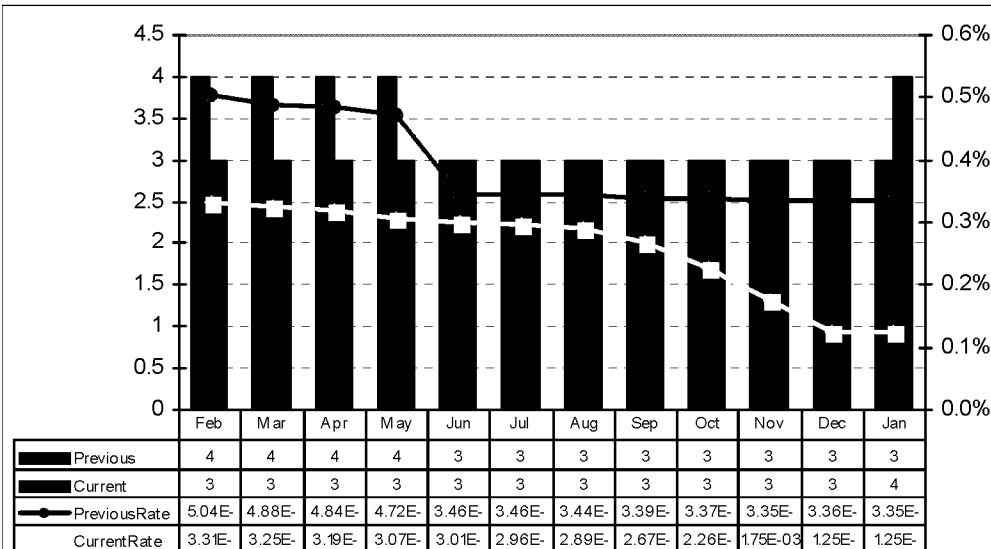
Bankruptcies 7 # and rates - Conventional



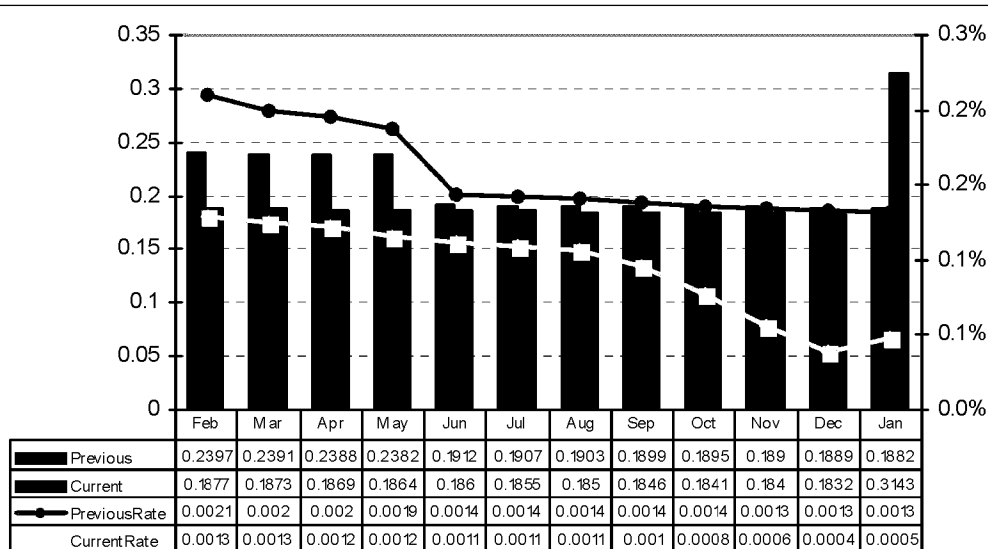
Bankruptcies 7 \$ and rates - Conventional



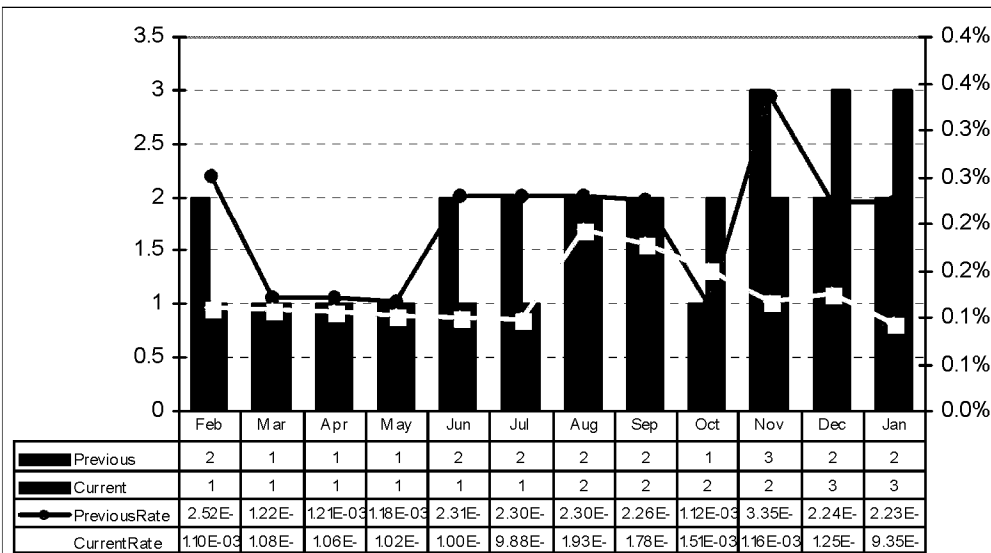
Bankruptcies 13 # and rates - Conventional



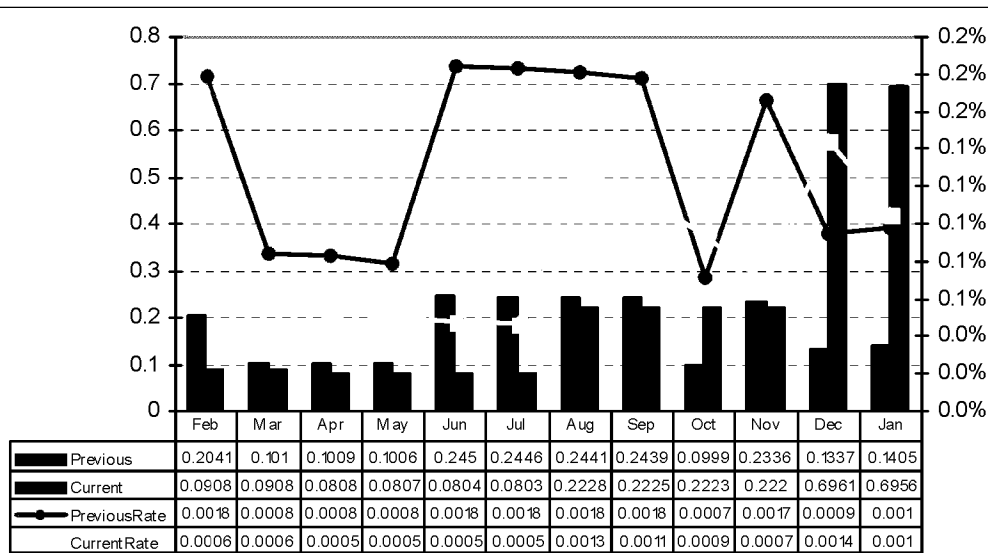
Bankruptcies 13 \$ and rates - Conventional



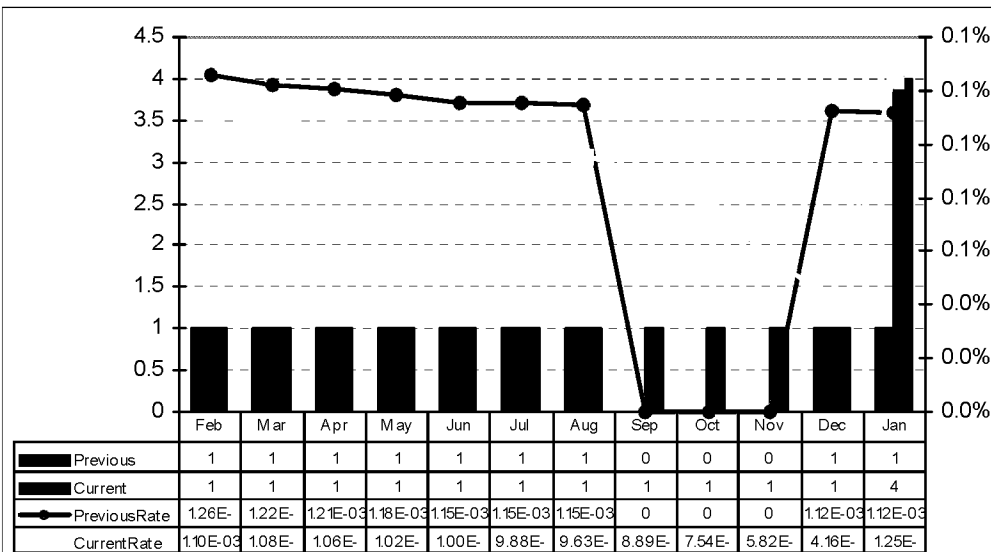
LossMit # and rates - Conventional



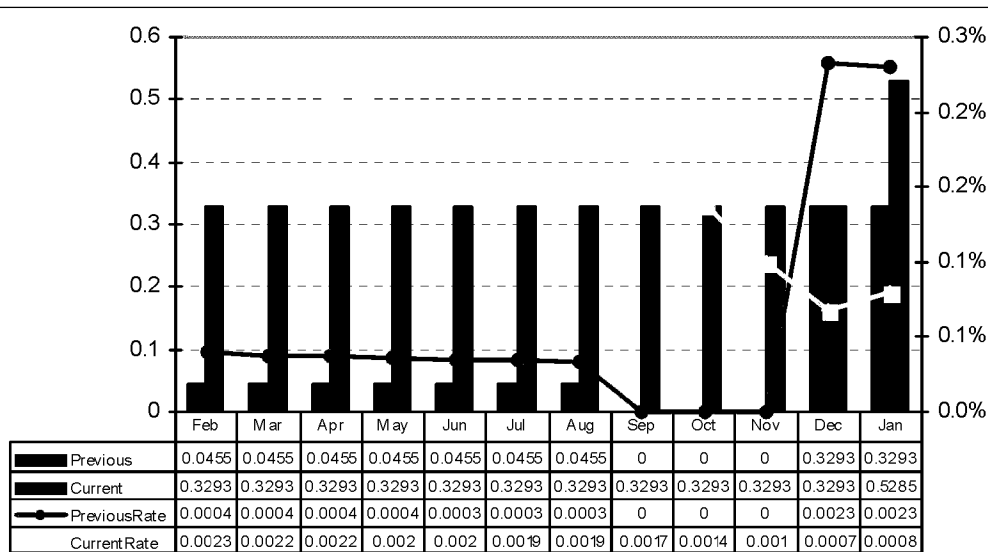
LossMit \$ and rates - Conventional



REOs # and rates - Conventional



REOs \$ and rates - Conventional

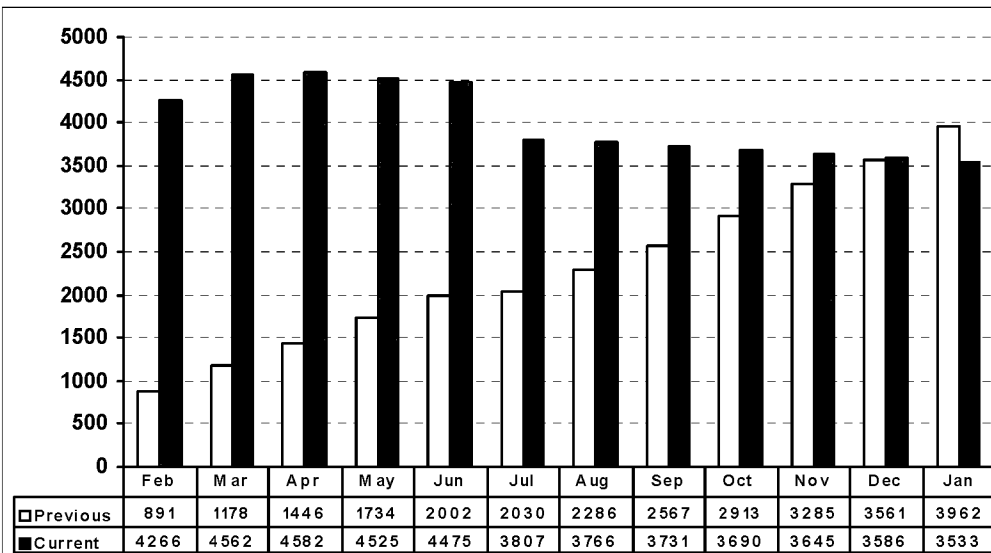


Performance - Expanded Options

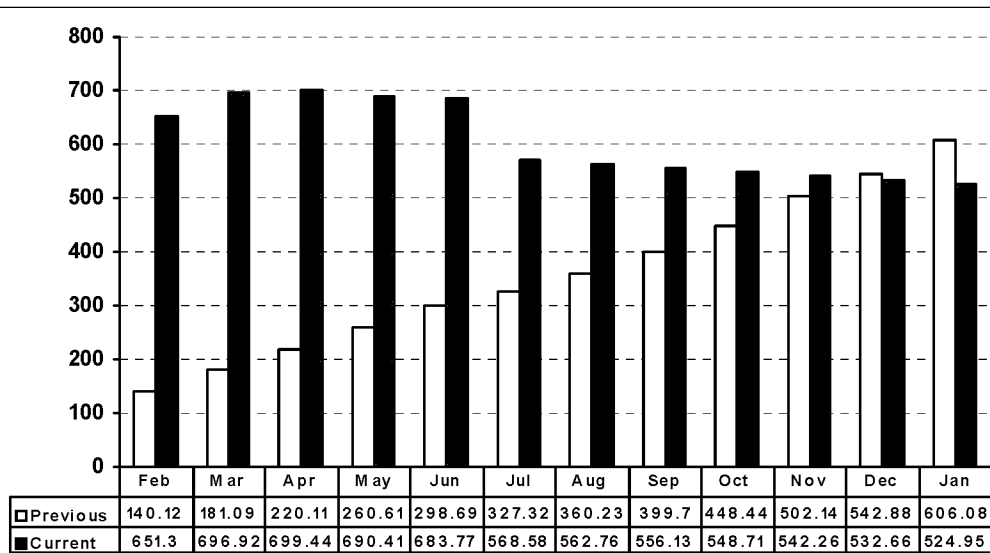
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Aurora Servicing - Expanded Options

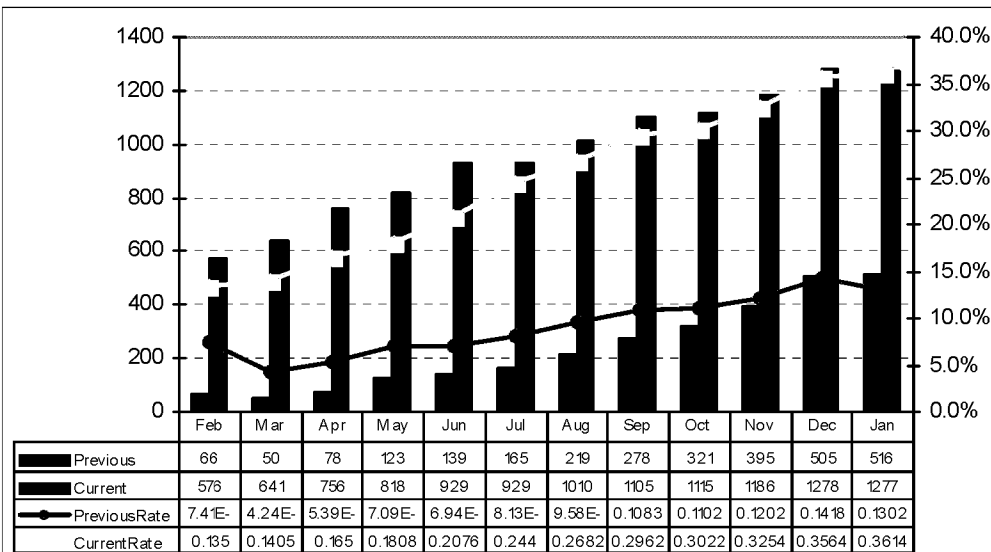
Current Units - Expanded Options



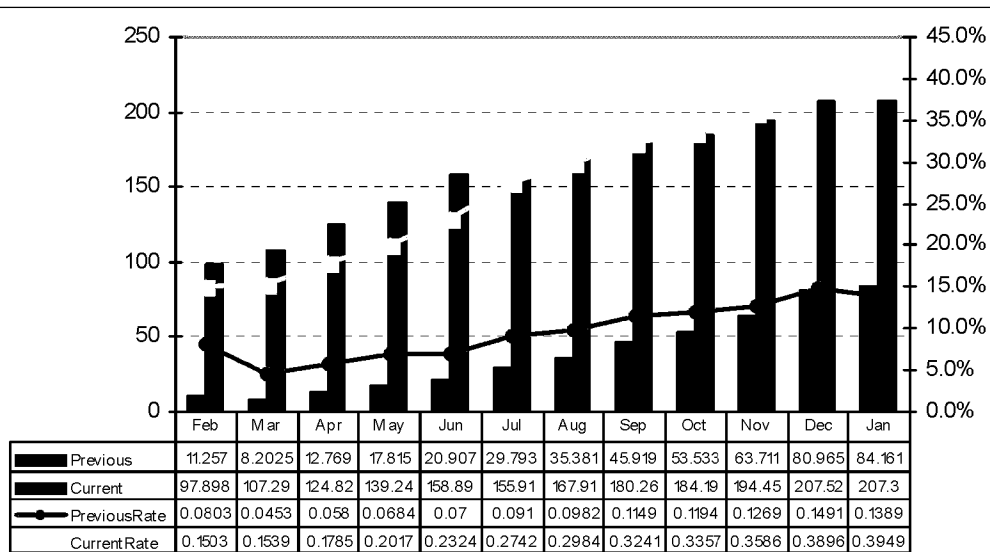
Current Balances - Expanded Options



30+ # and rates - Expanded Options



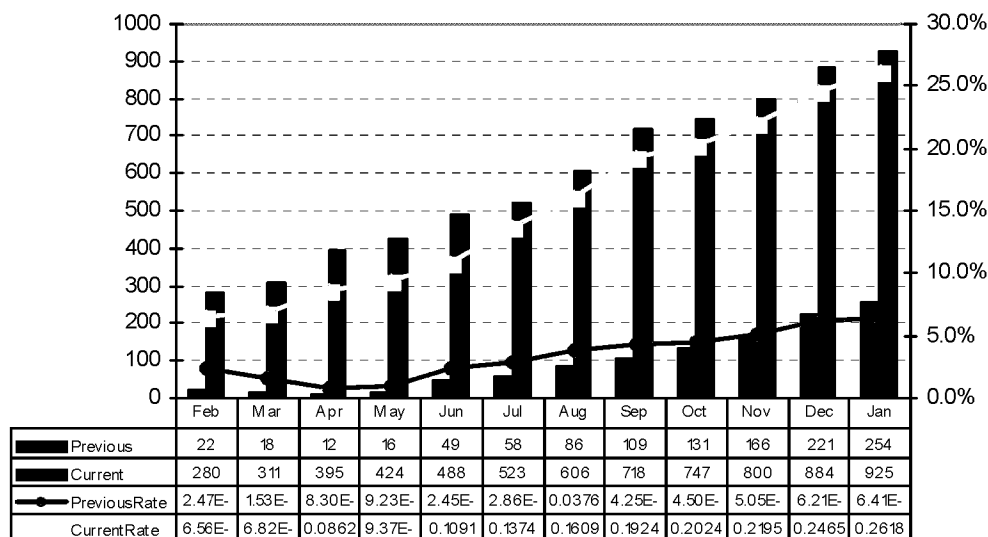
30+ \$ and rates - Expanded Options



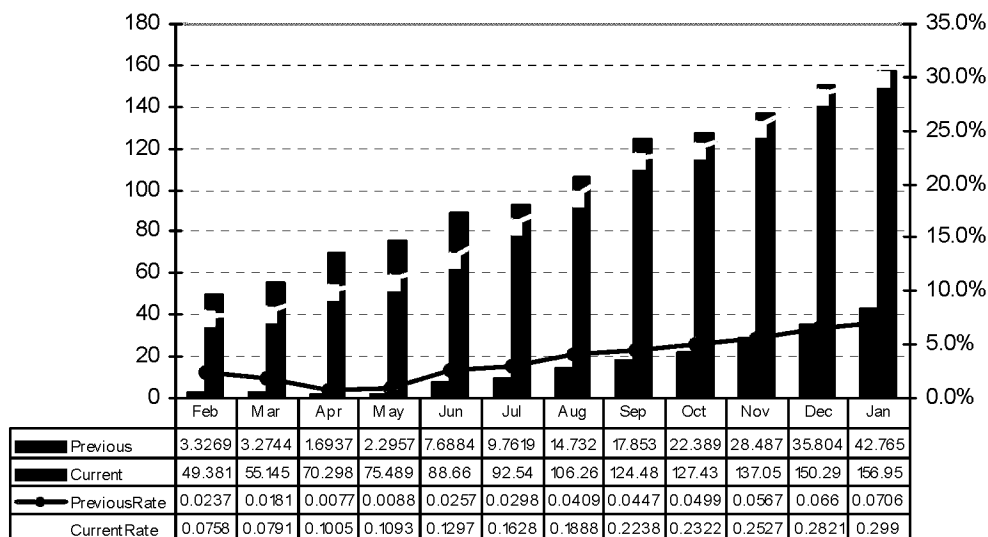
Aurora Servicing - Expanded Options

Aurora Risk Review

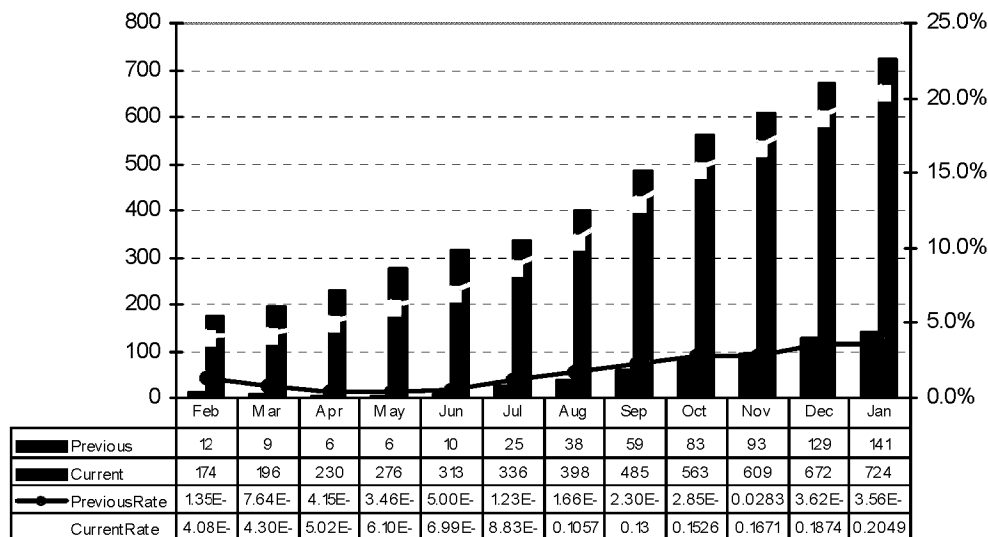
60+ # and rates - Expanded Options



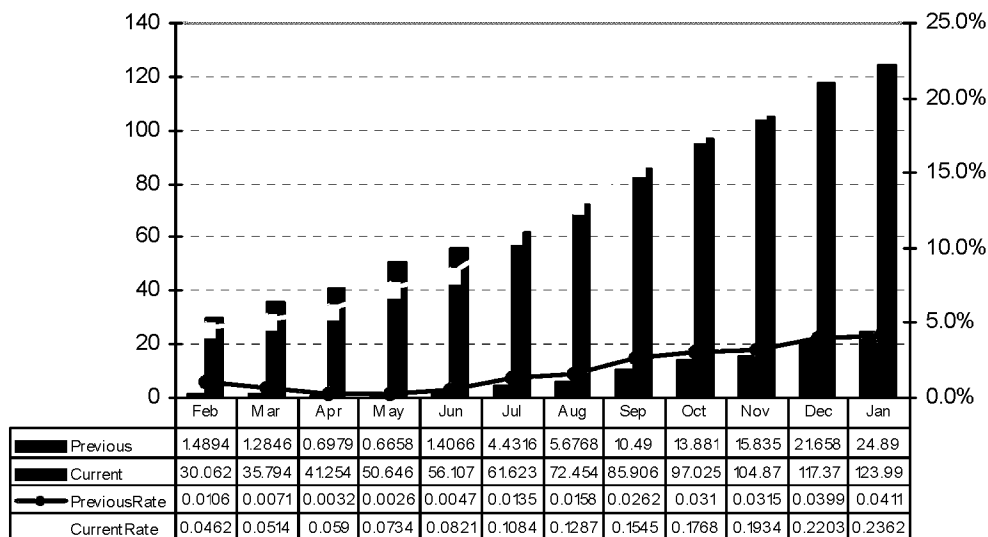
60+ \$ and rates - Expanded Options



90+ # and rates - Expanded Options



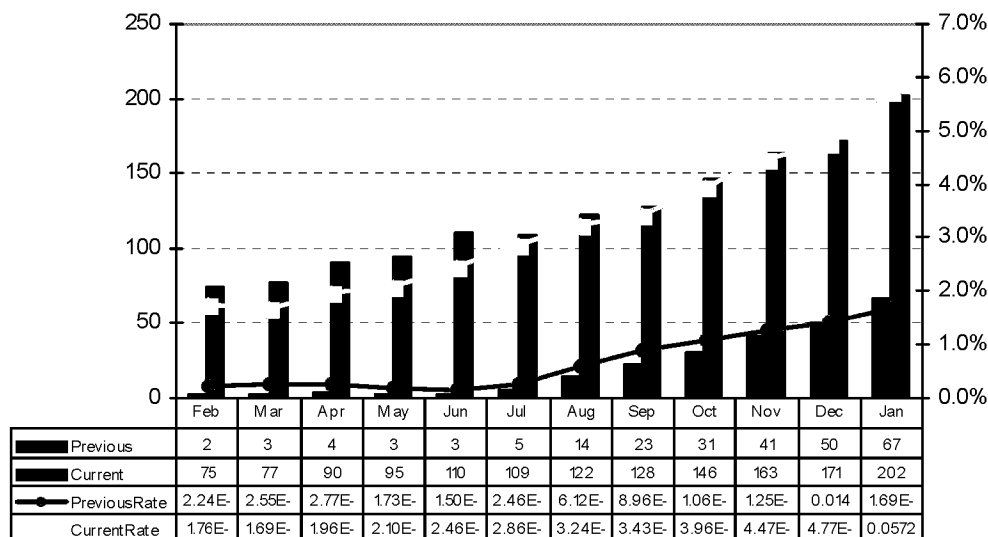
90+ \$ and rates - Expanded Options



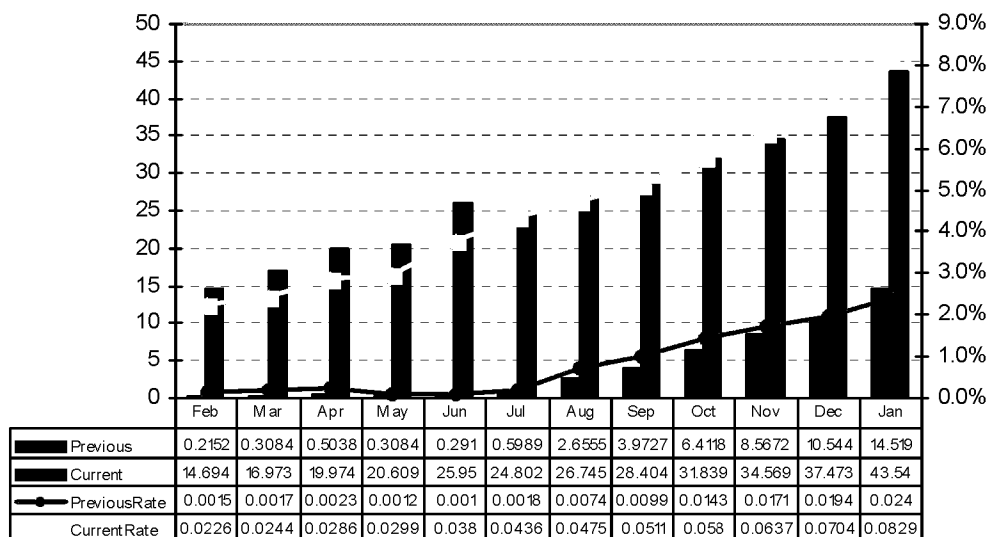
Aurora Servicing - Expanded Options

Aurora Risk Review

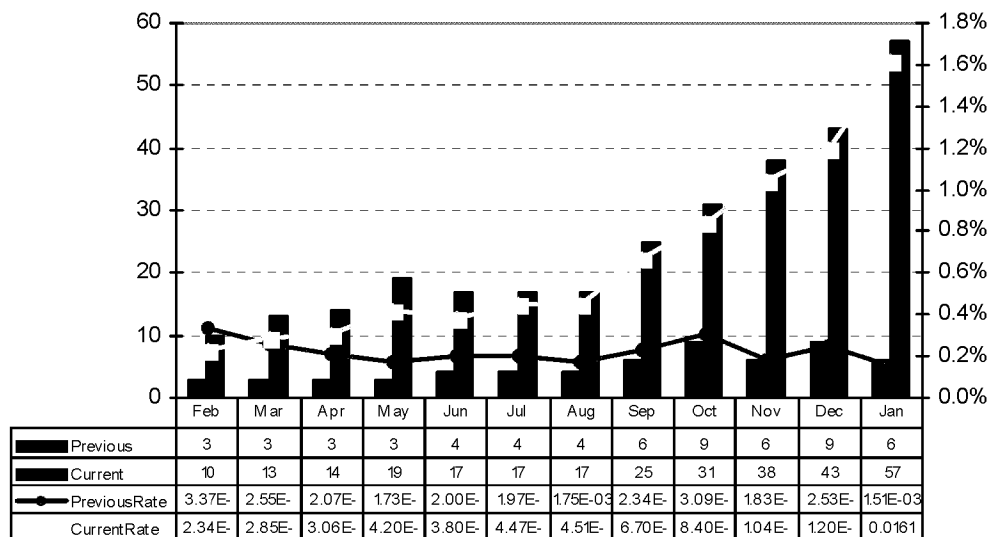
Foreclosures # and rates - Expanded Options



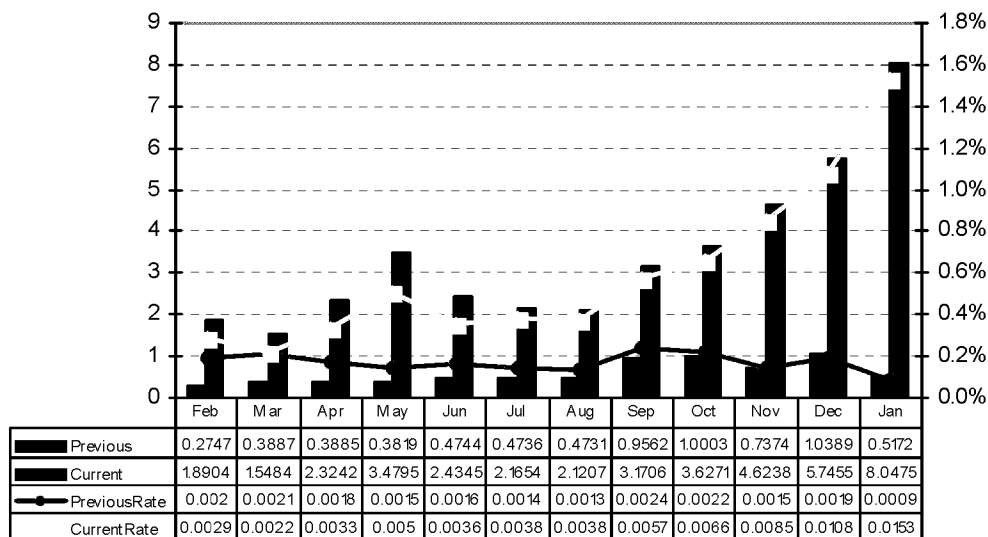
Foreclosures \$ and rates - Expanded Options



Bankruptcies # and rates - Expanded Options

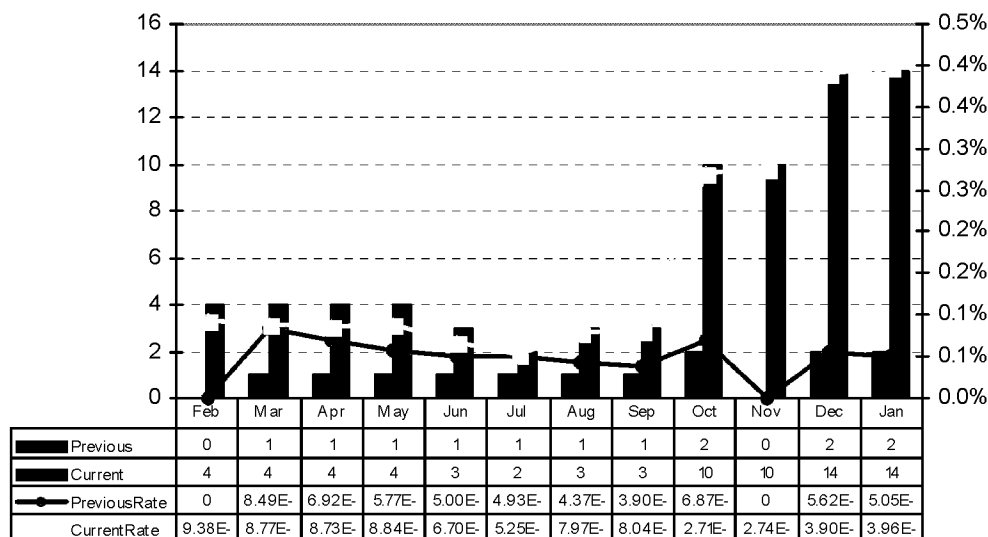


Bankruptcies \$ and rates - Expanded Options

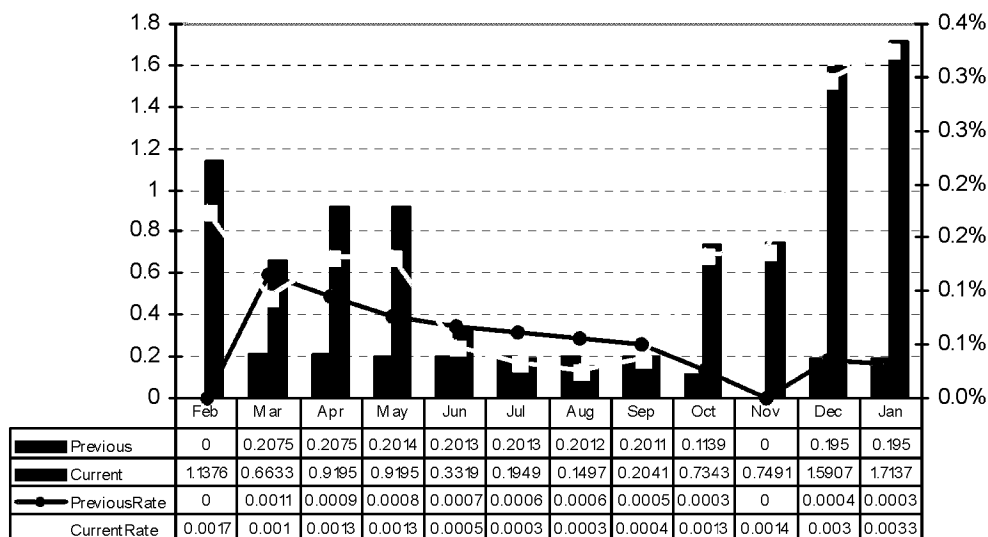


Aurora Servicing - Expanded Options

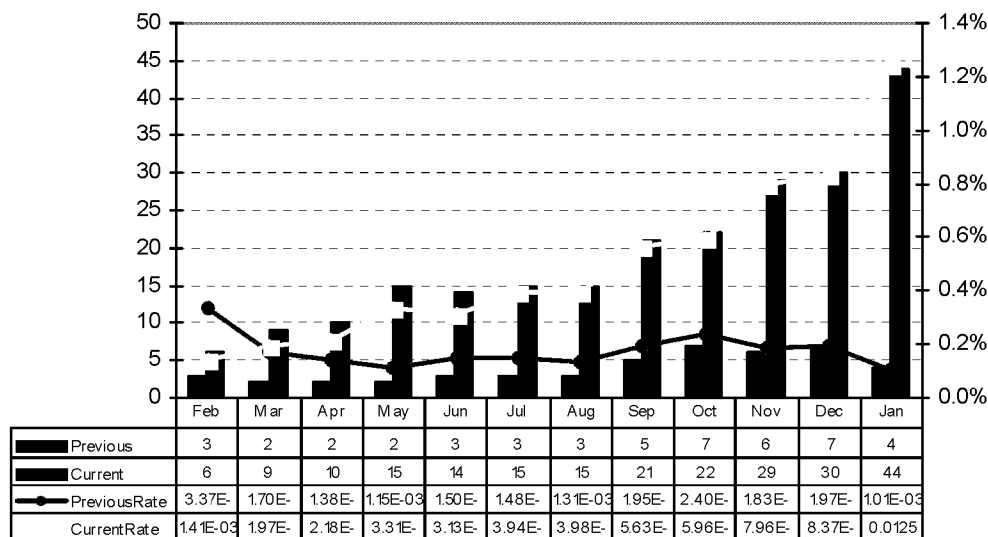
Bankruptcies 7 # and rates - Expanded Options



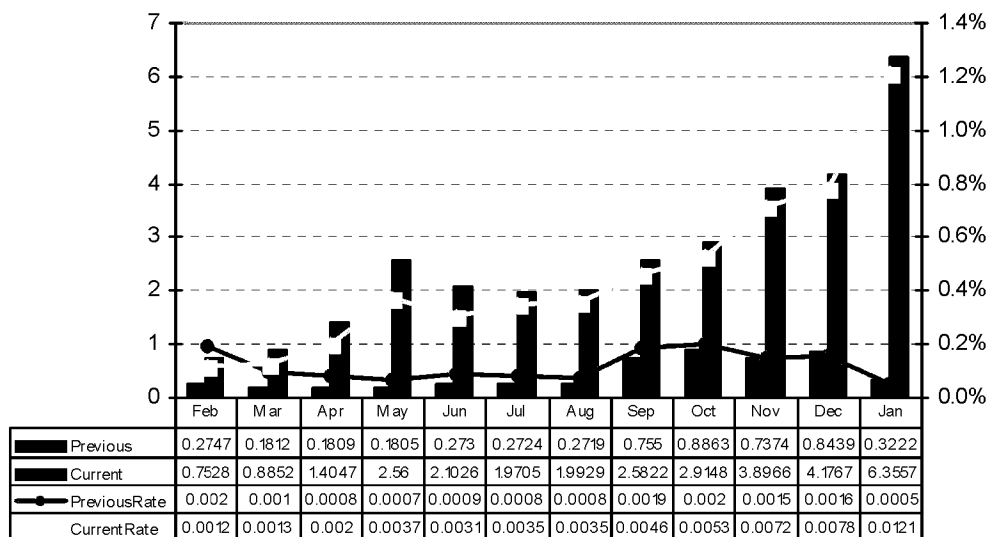
Bankruptcies 7 \$ and rates - Expanded Options



Bankruptcies 13 # and rates - Expanded Options

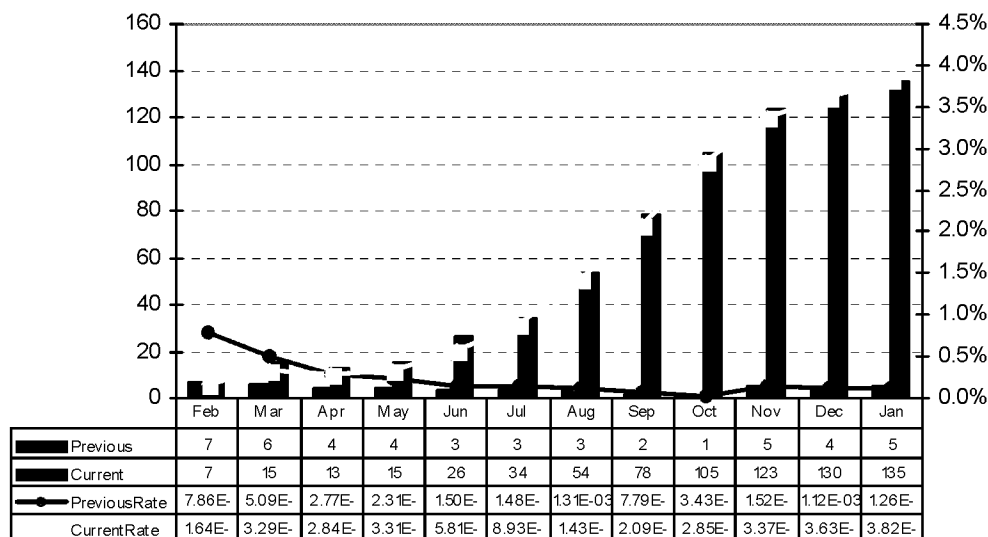


Bankruptcies 13 \$ and rates - Expanded Options

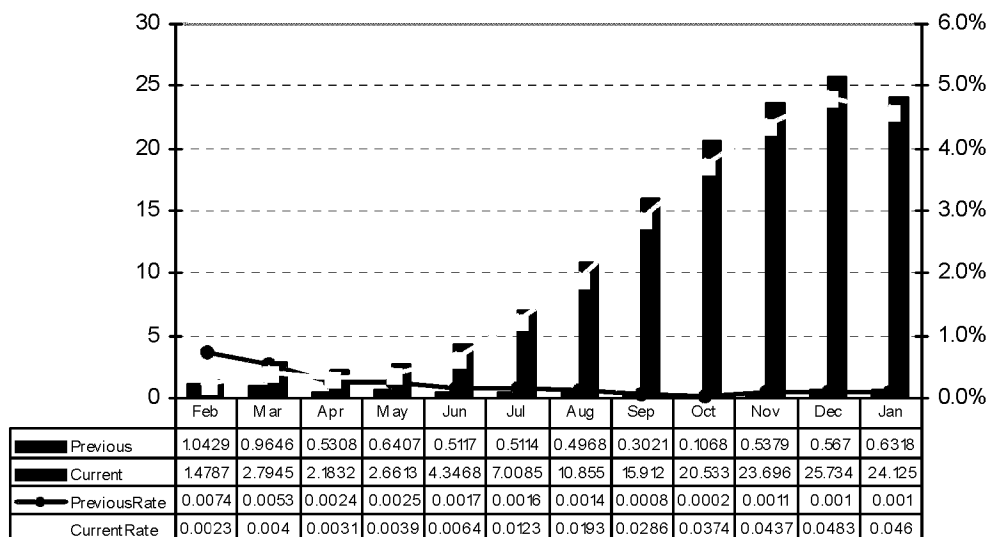


Aurora Servicing - Expanded Options

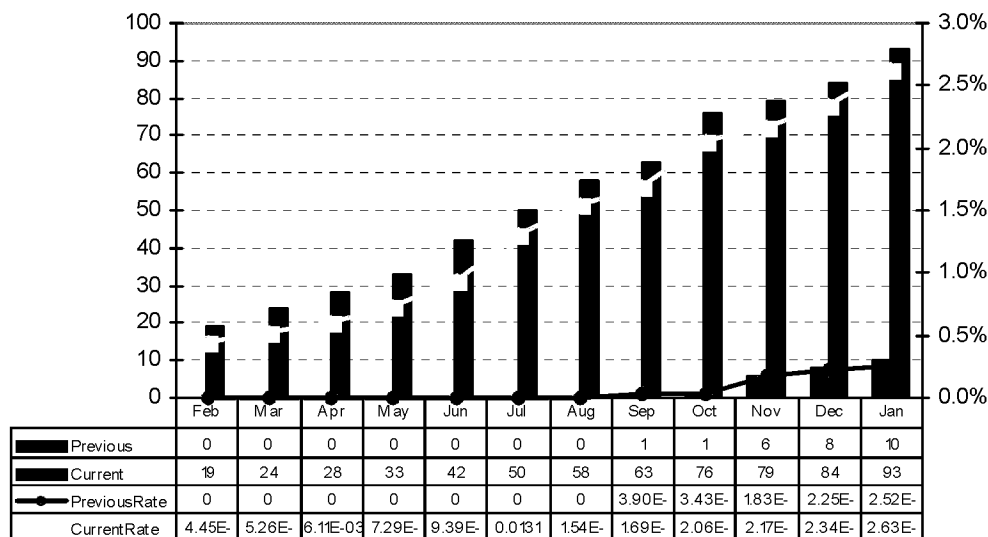
LossMit # and rates - Expanded Options



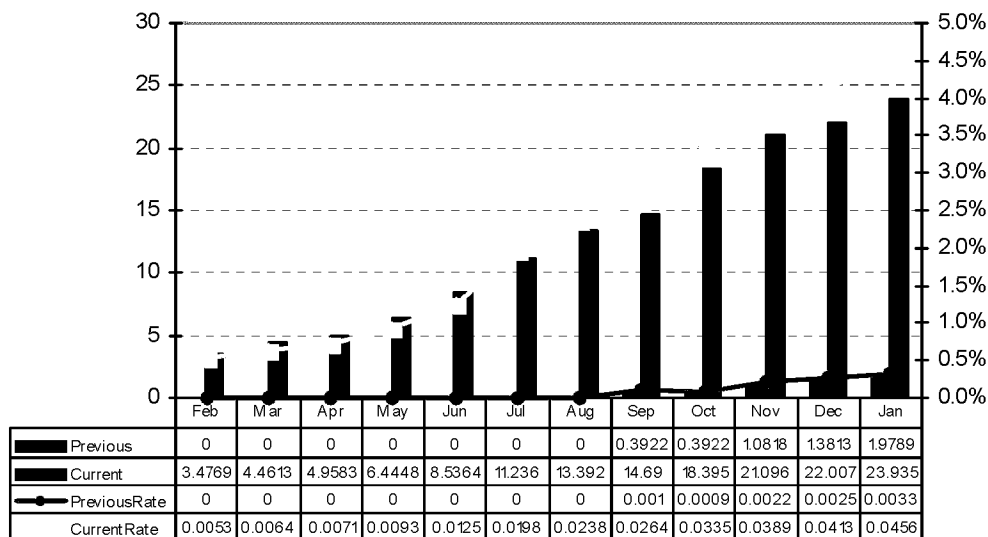
LossMit \$ and rates - Expanded Options



REOs # and rates - Expanded Options



REOs \$ and rates - Expanded Options



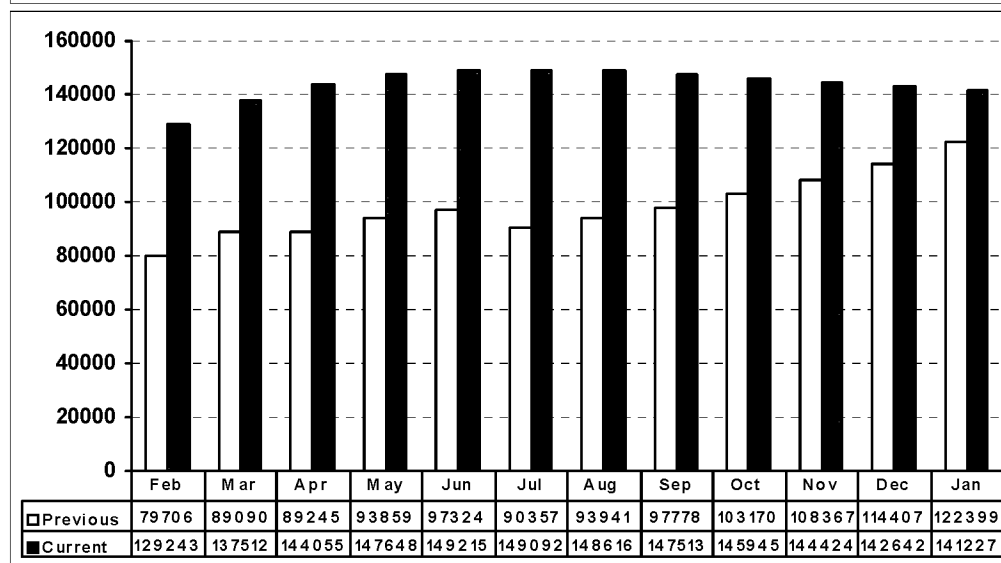
Performance - Mortgage Maker

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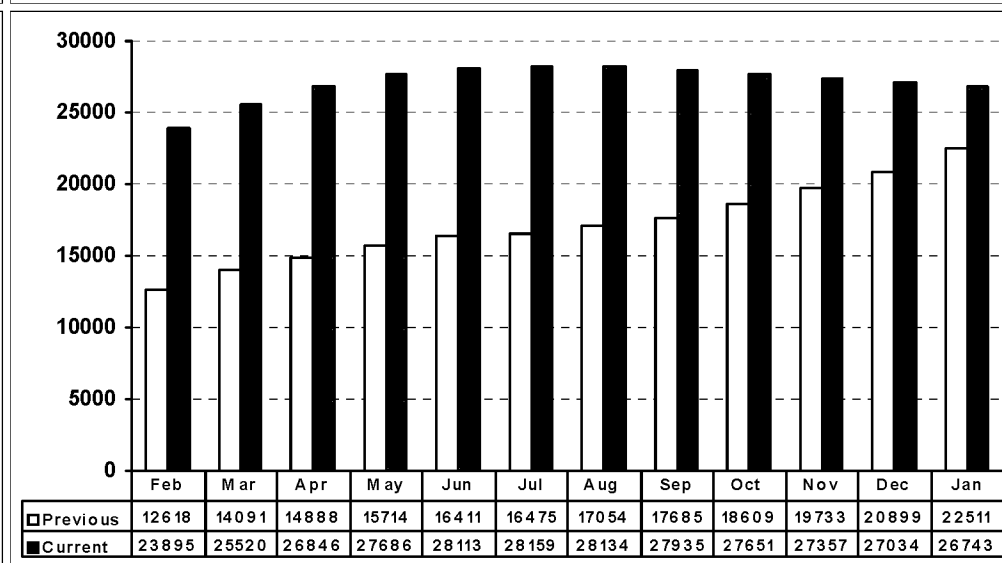
Aurora Servicing - Mortgage Maker

Aurora Risk Review

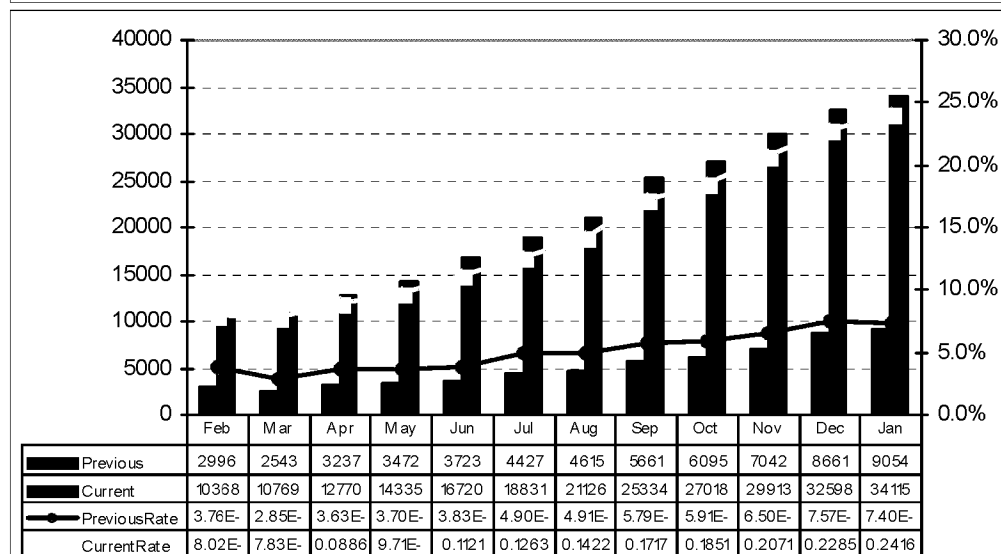
Current Units - Mortgage Maker



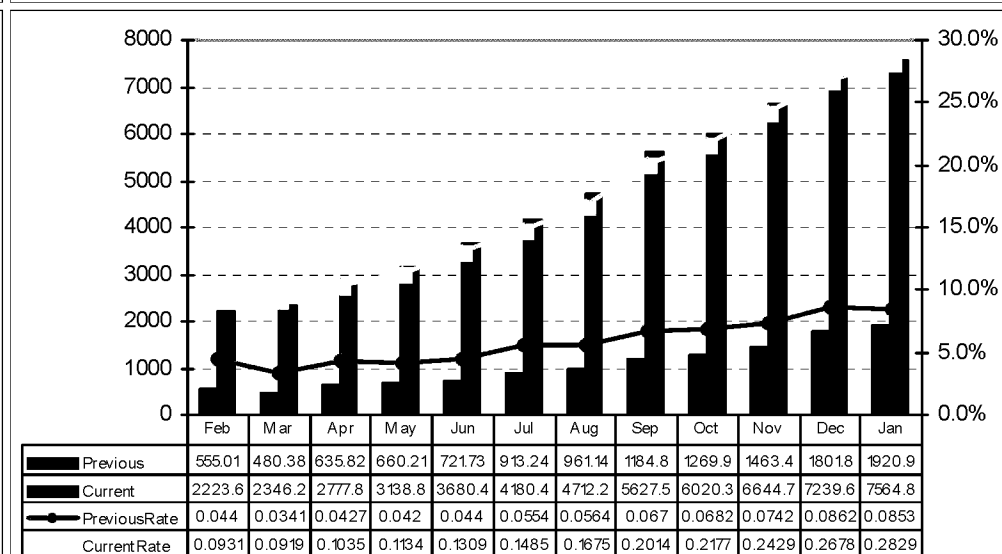
Current Balances - Mortgage Maker



30+ # and rates - Mortgage Maker



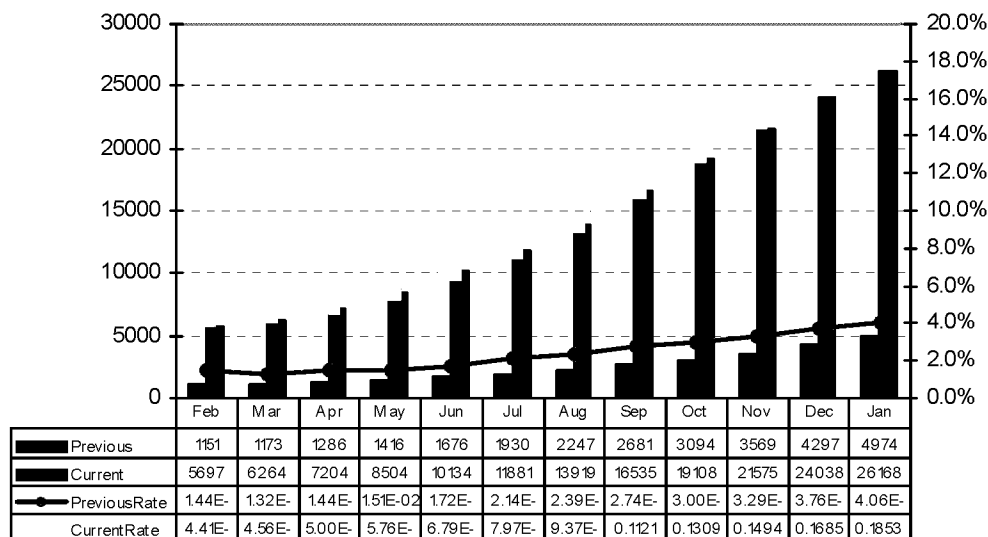
30+ \$ and rates - Mortgage Maker



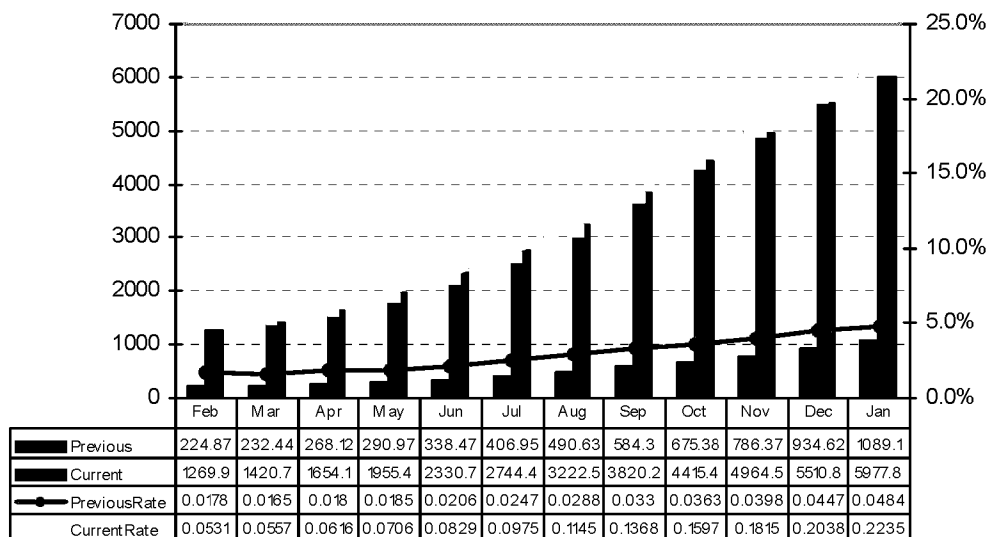
Aurora Servicing - Mortgage Maker

Aurora Risk Review

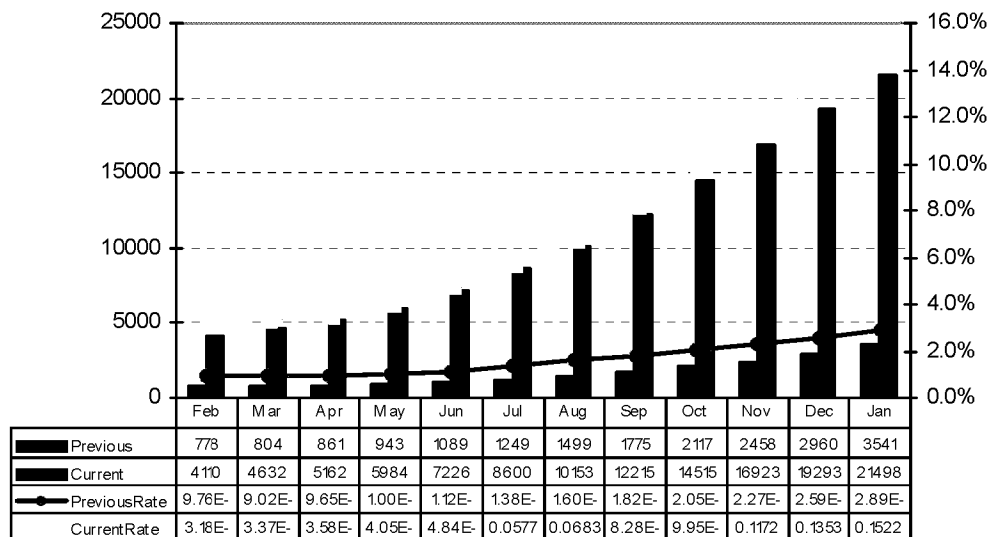
60+ # and rates - Mortgage Maker



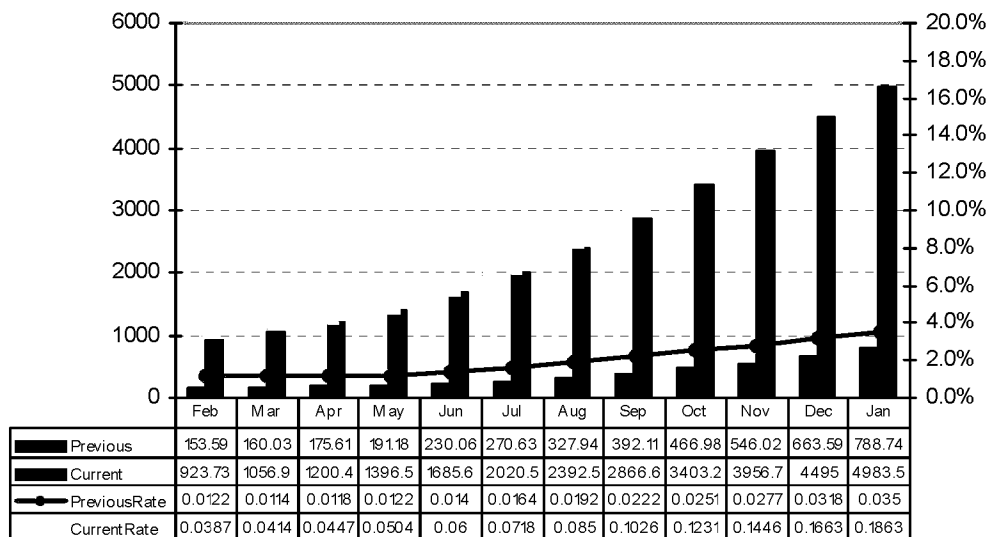
60+ \$ and rates - Mortgage Maker



90+ # and rates - Mortgage Maker



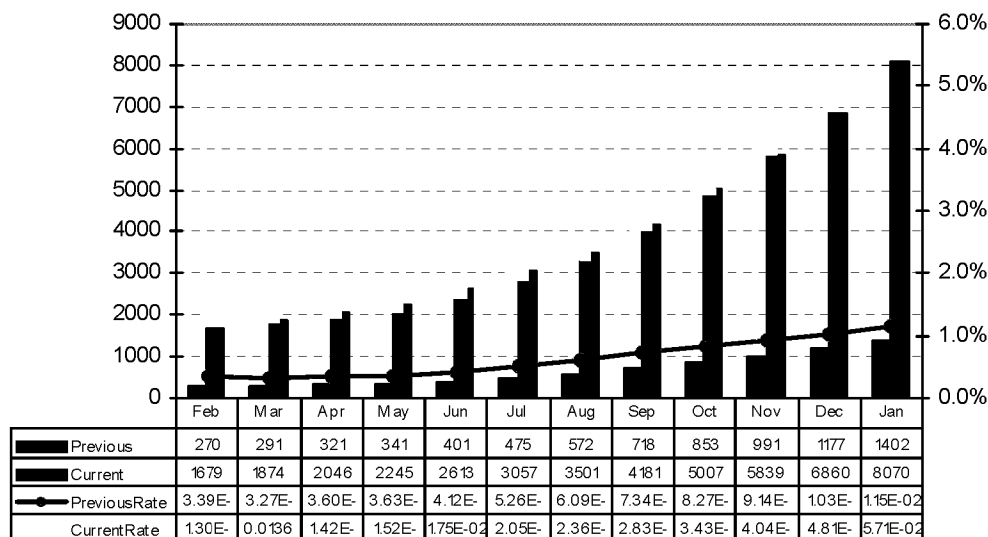
90+ \$ and rates - Mortgage Maker



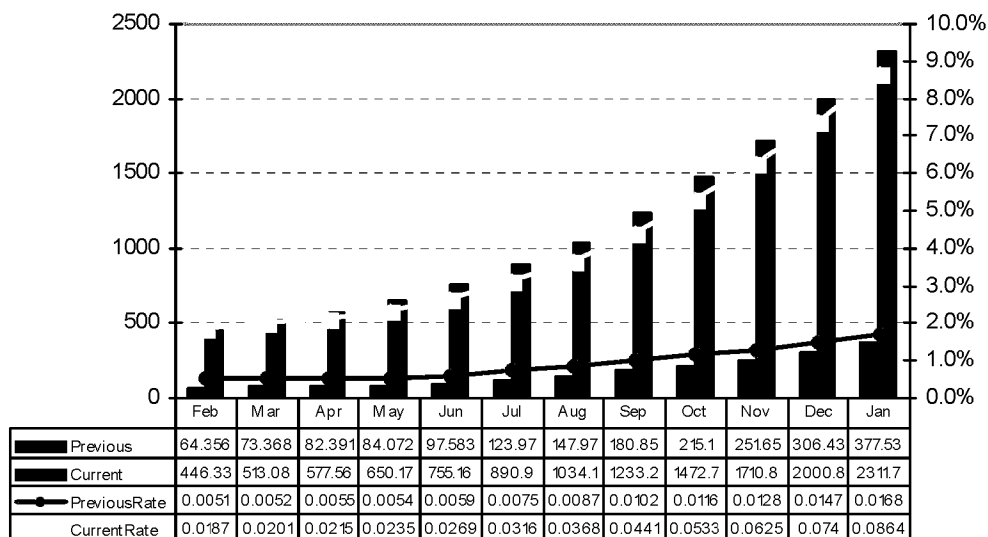
Aurora Servicing - Mortgage Maker

Aurora Risk Review

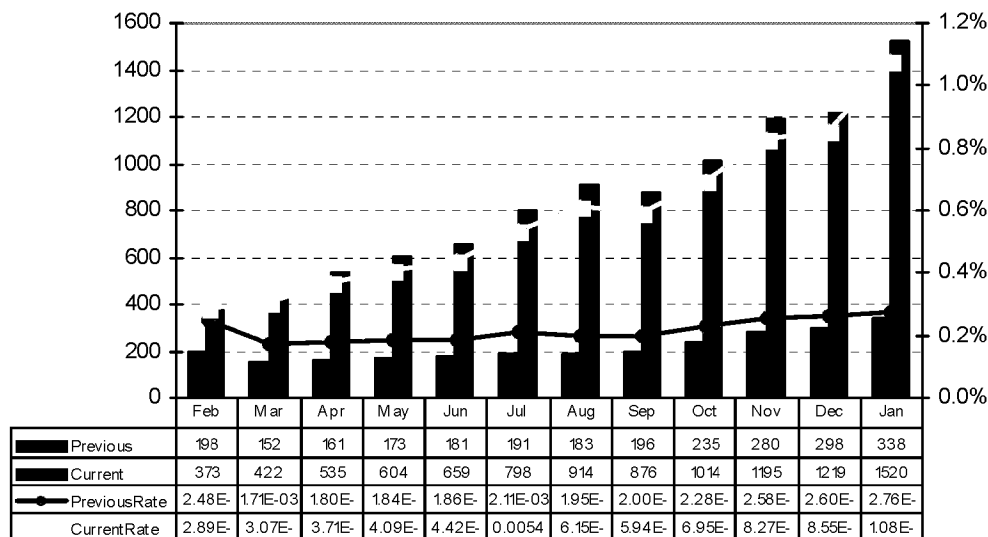
Foreclosures # and rates - Mortgage Maker



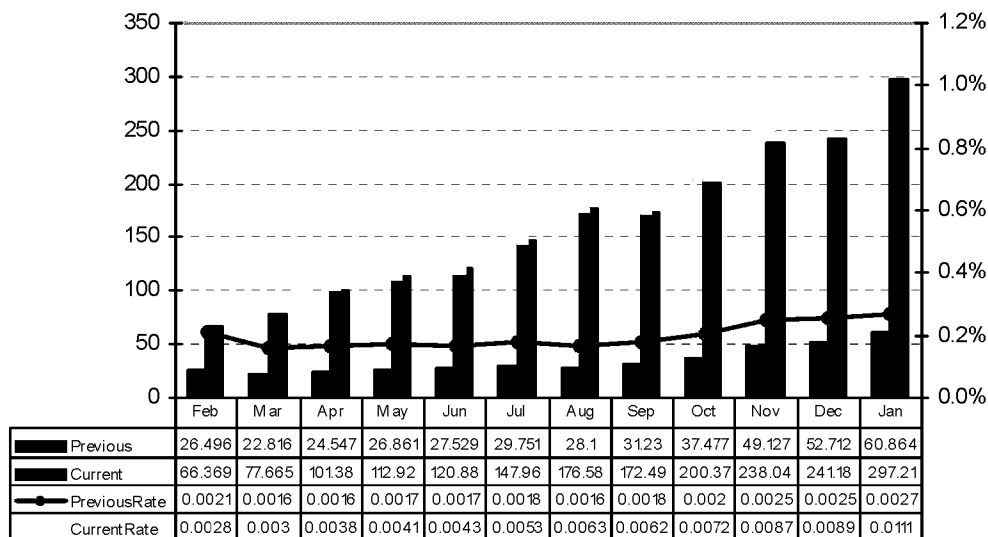
Foreclosures \$ and rates - Mortgage Maker



Bankruptcies # and rates - Mortgage Maker



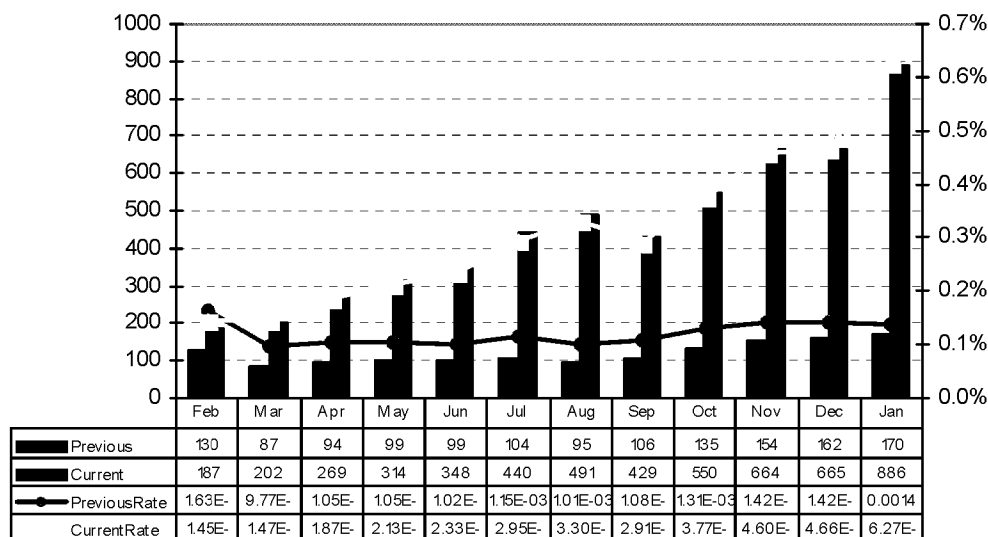
Bankruptcies \$ and rates - Mortgage Maker



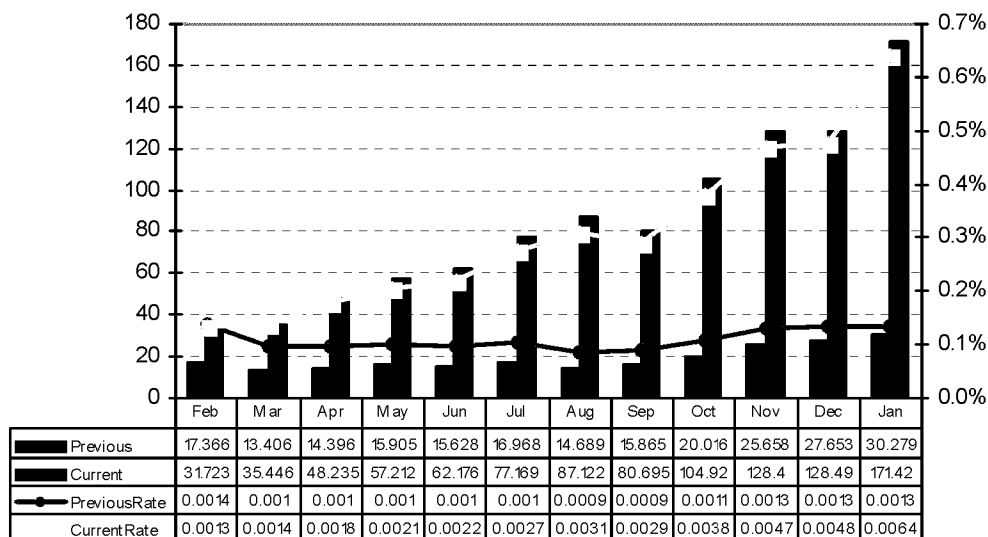
Aurora Servicing - Mortgage Maker

Aurora Risk Review

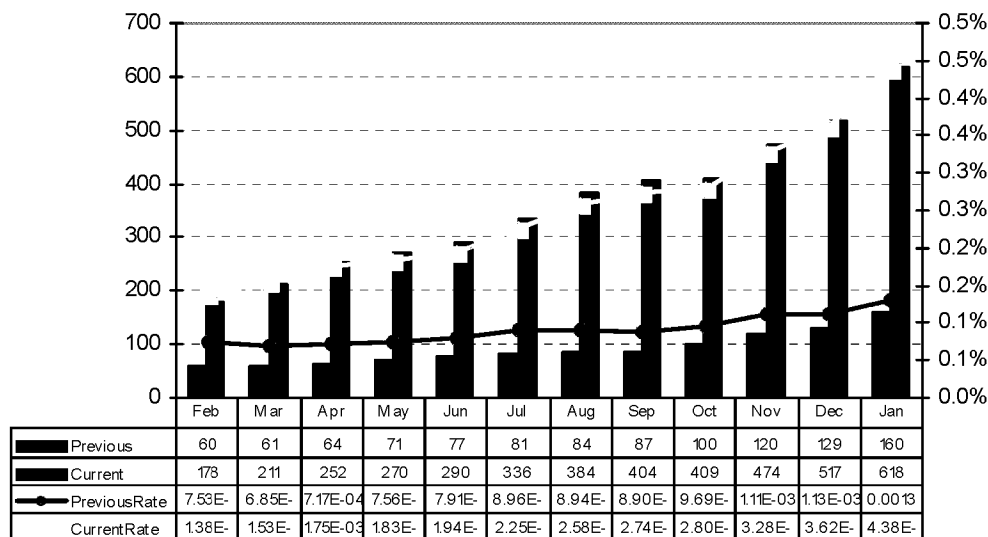
Bankruptcies 7 # and rates - Mortgage Maker



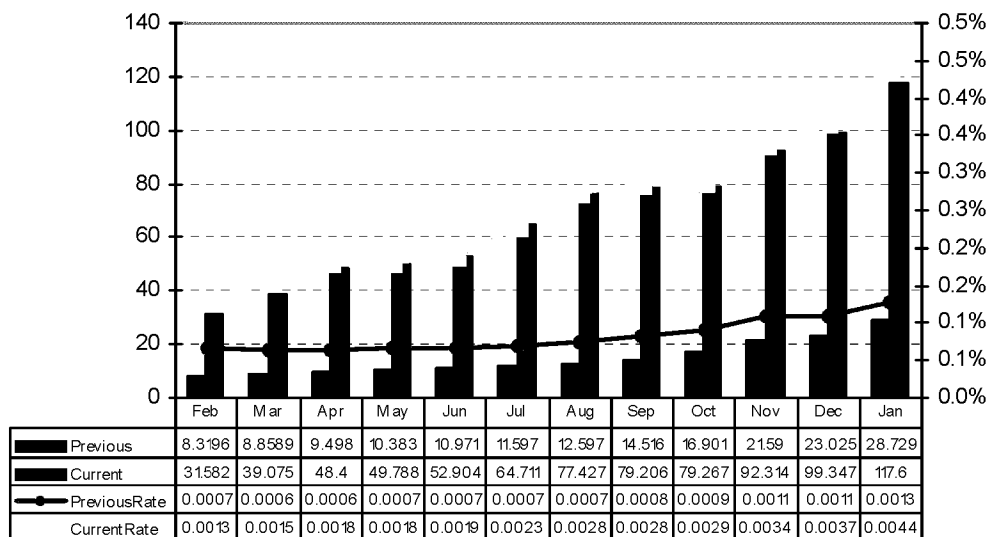
Bankruptcies 7 \$ and rates - Mortgage Maker



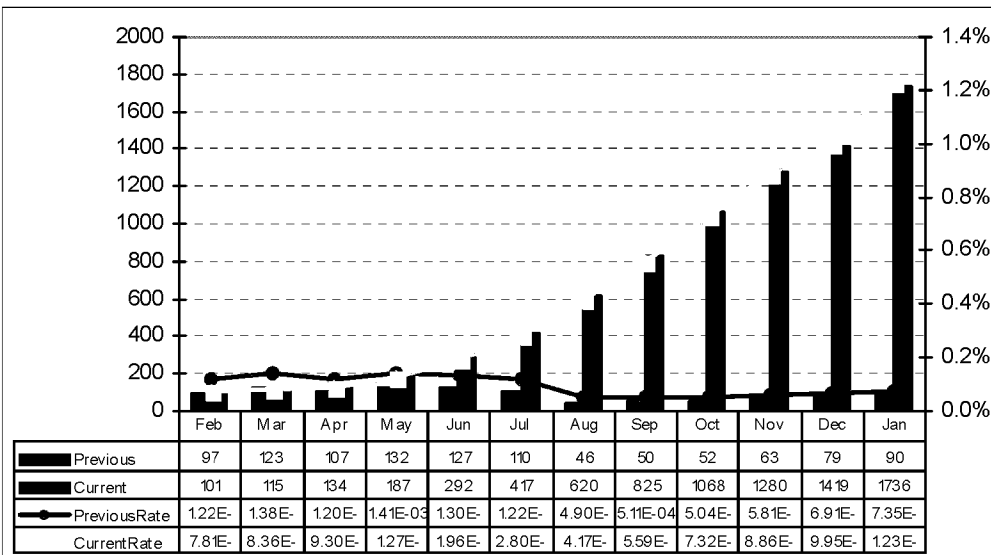
Bankruptcies 13 # and rates - Mortgage Maker



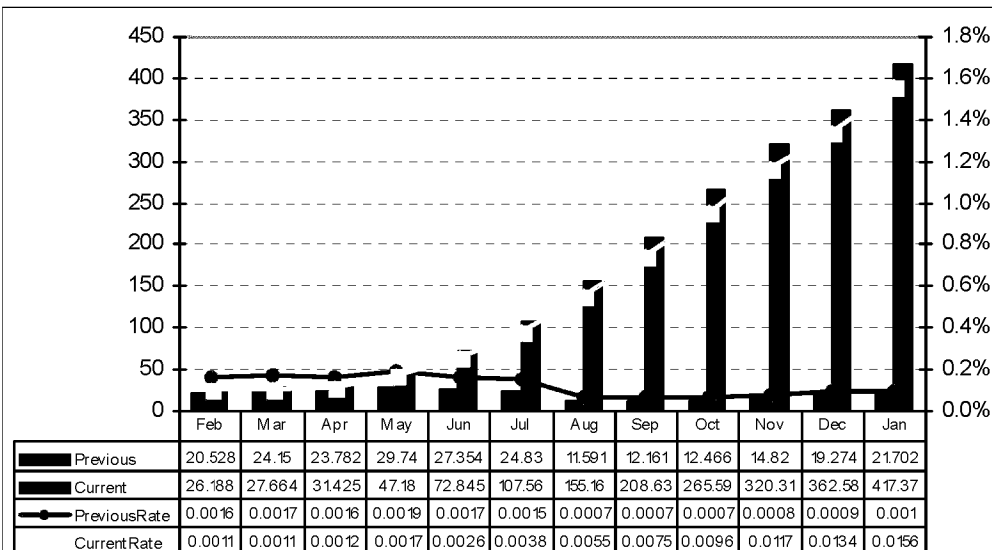
Bankruptcies 13 \$ and rates - Mortgage Maker



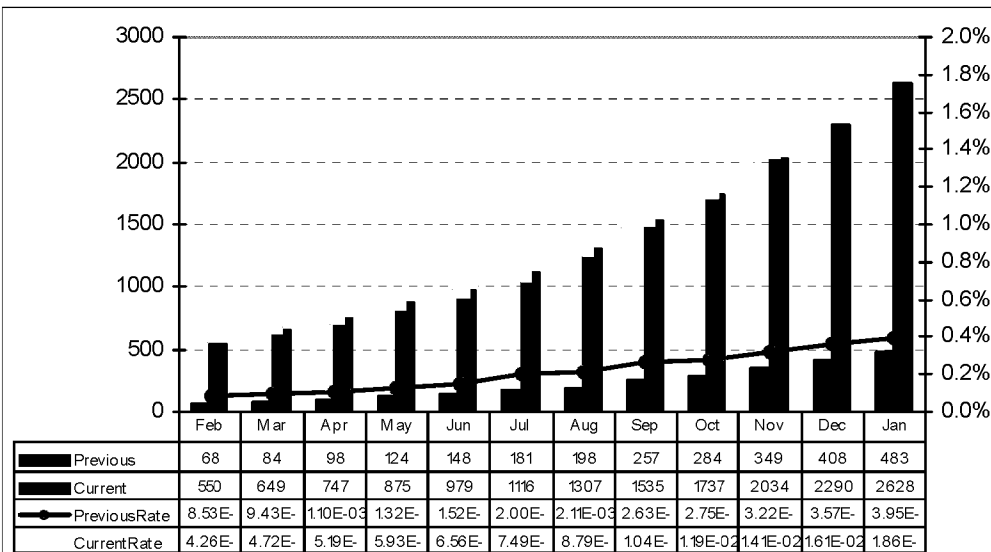
LossMit # and rates - Mortgage Maker



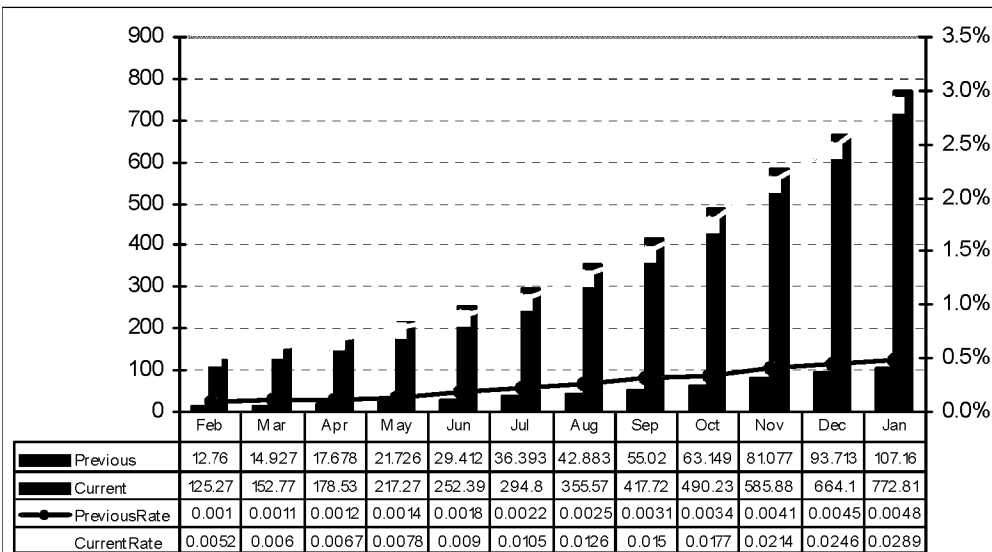
LossMit \$ and rates - Mortgage Maker



REOs # and rates - Mortgage Maker



REOs \$ and rates - Mortgage Maker



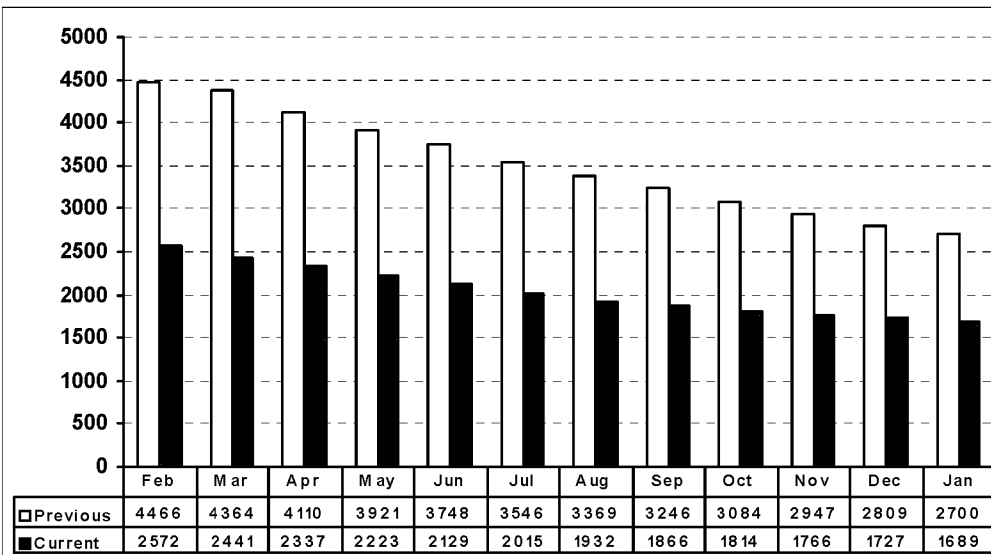
Performance - Subprime

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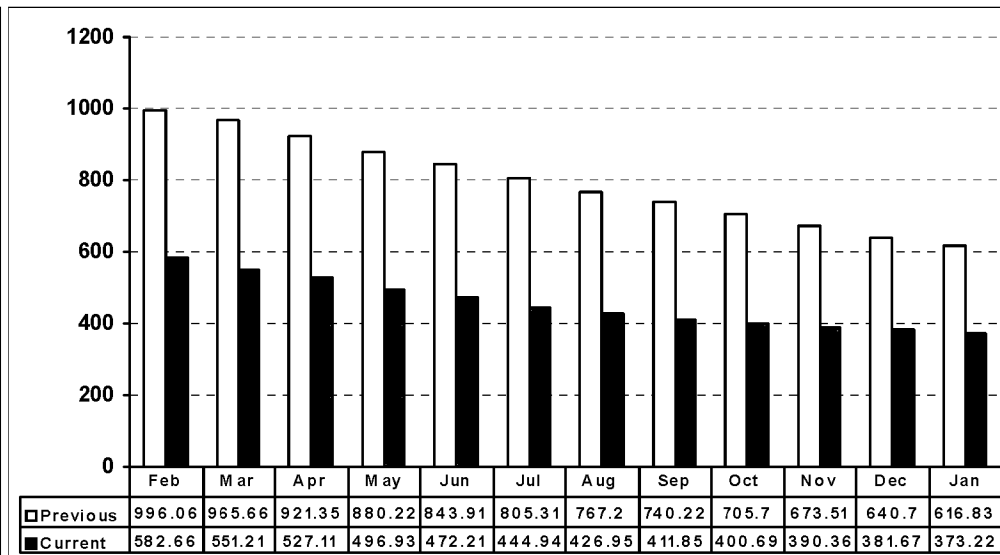
Aurora Servicing - Subprime

Aurora Risk Review

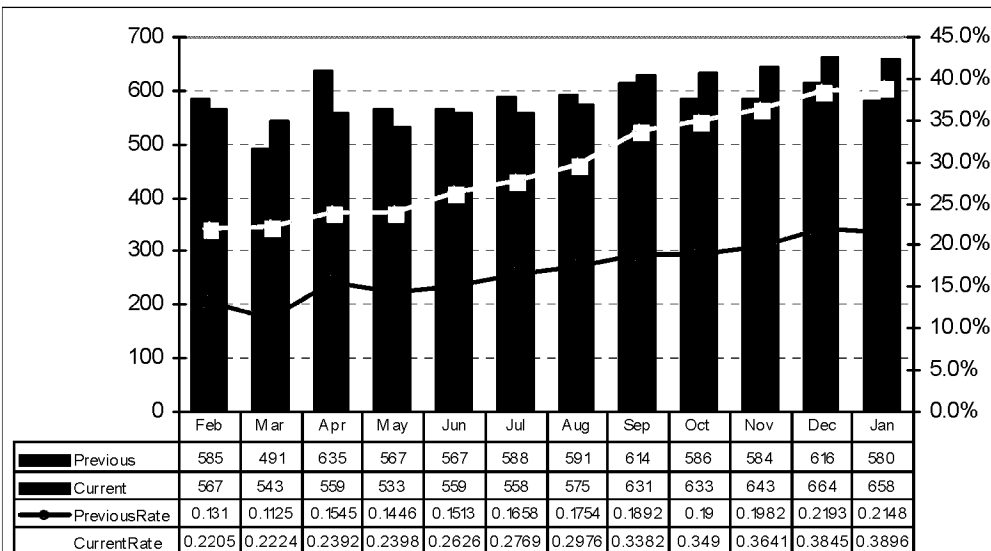
Current Units - Subprime



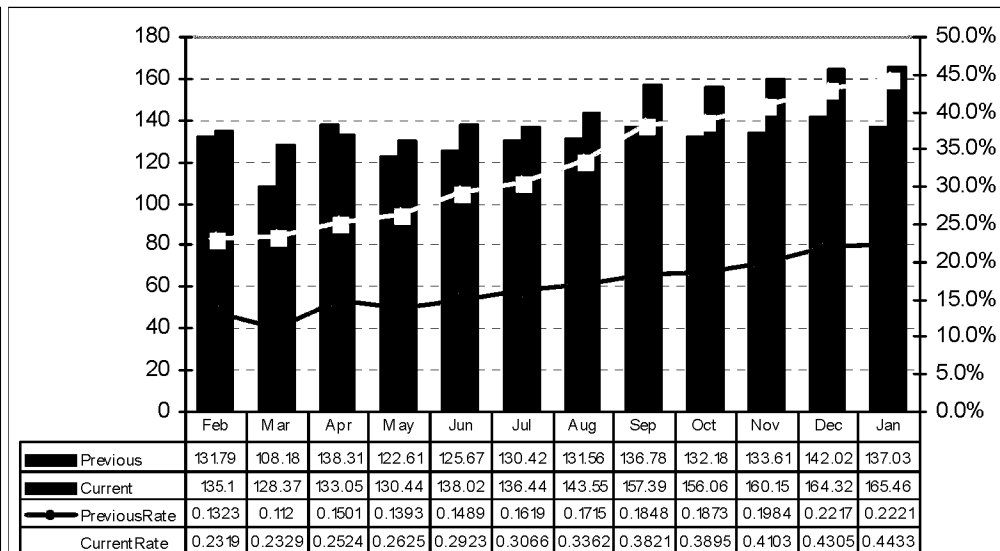
Current Balances - Subprime



30+ # and rates - Subprime



30+ \$ and rates - Subprime



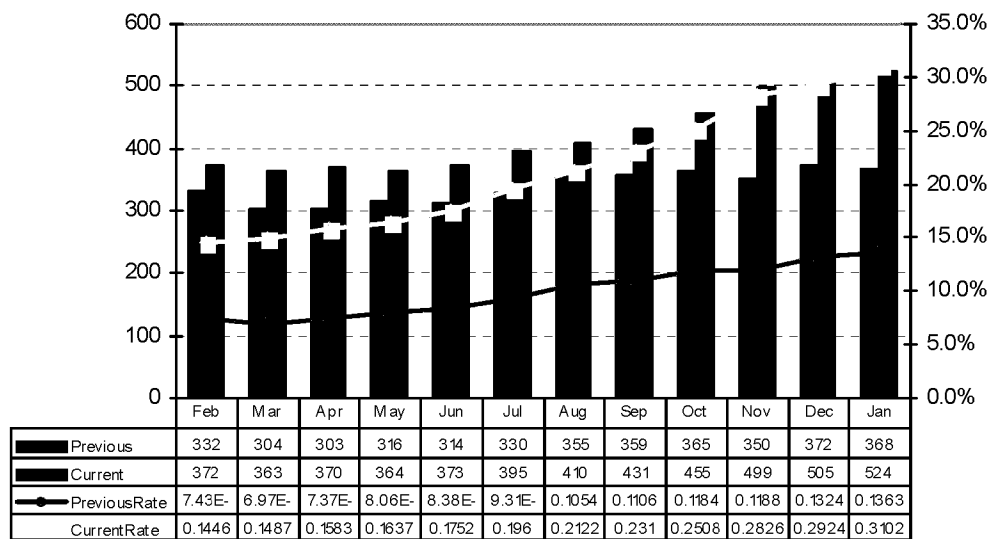
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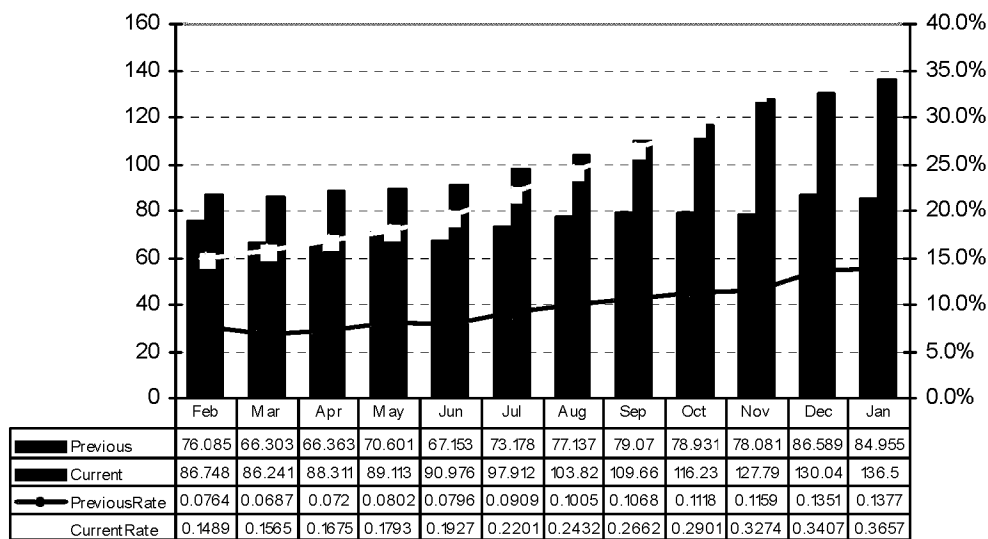
Aurora Servicing - Subprime

Aurora Risk Review

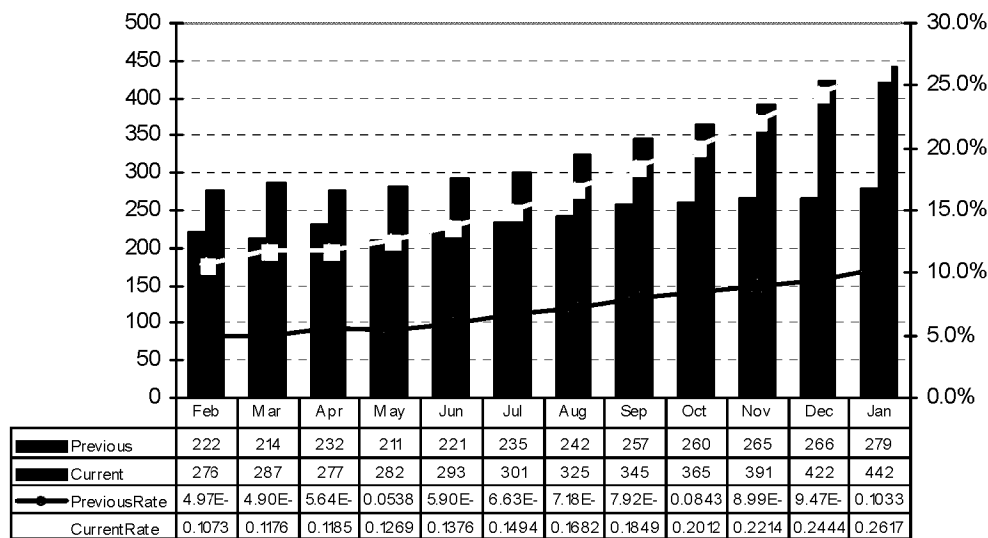
60+ # and rates - Subprime



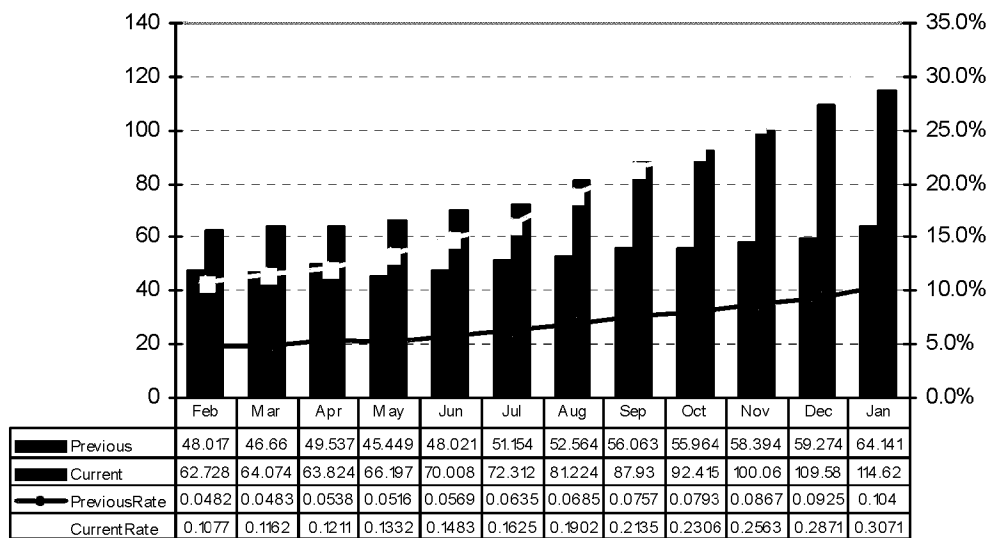
60+ \$ and rates - Subprime



90+ # and rates - Subprime



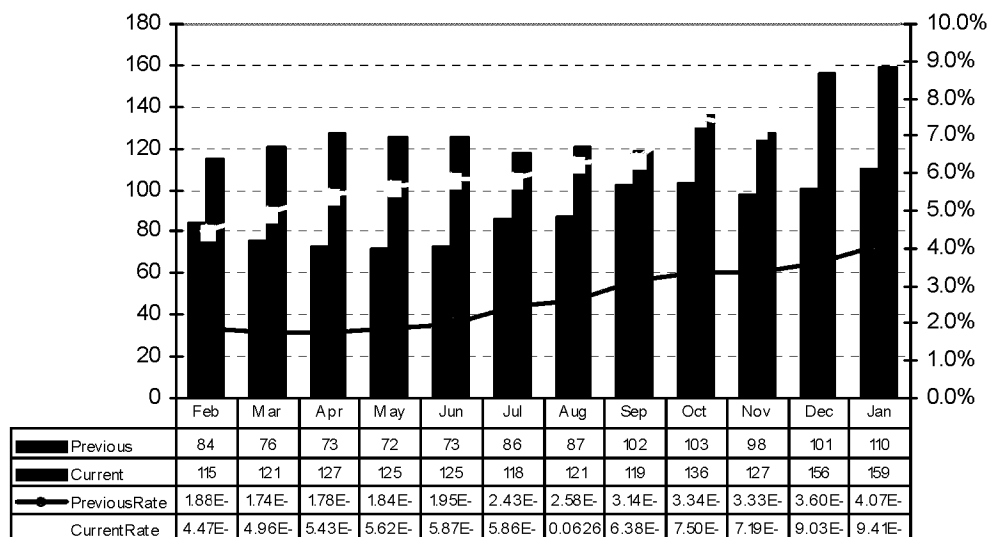
90+ \$ and rates - Subprime



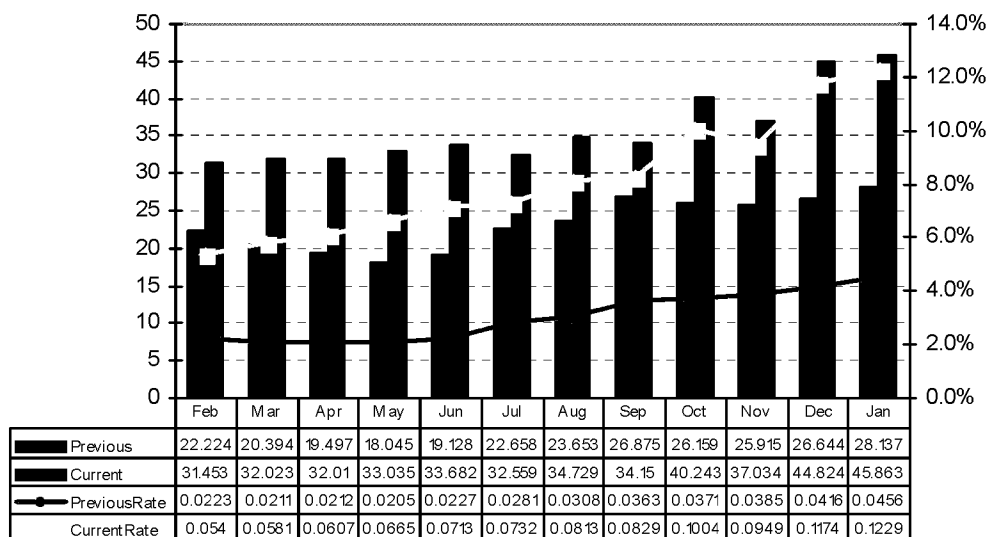
Aurora Servicing - Subprime

Aurora Risk Review

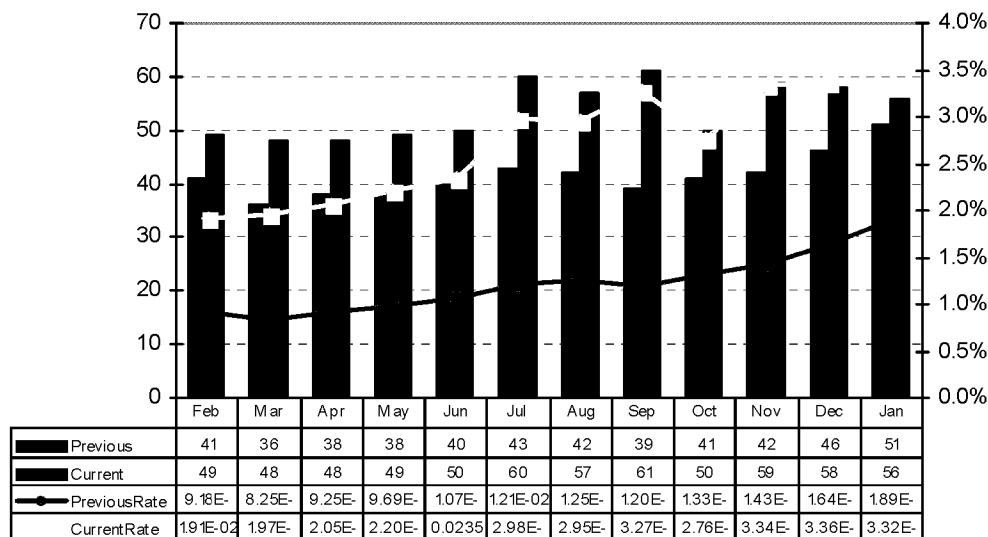
Foreclosures # and rates - Subprime



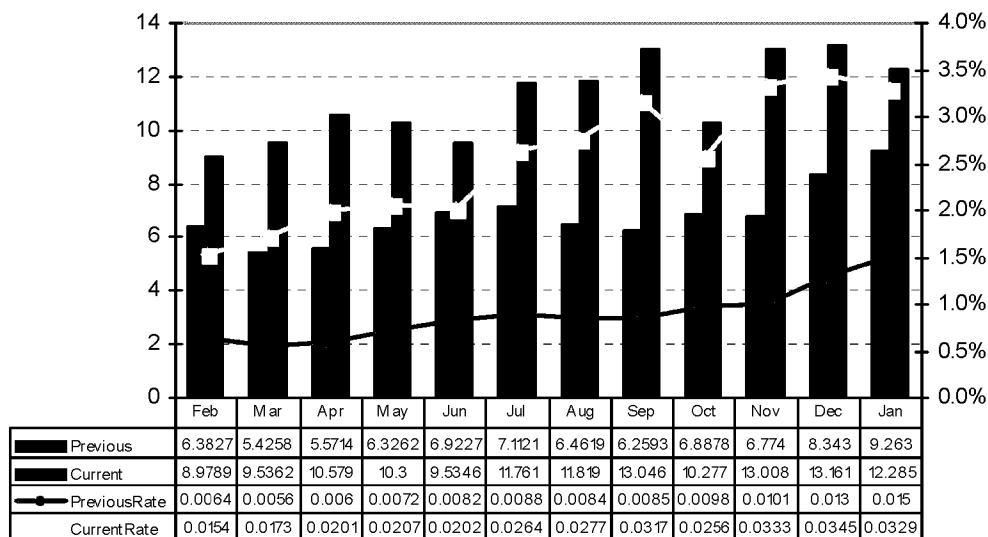
Foreclosures \$ and rates - Subprime



Bankruptcies # and rates - Subprime



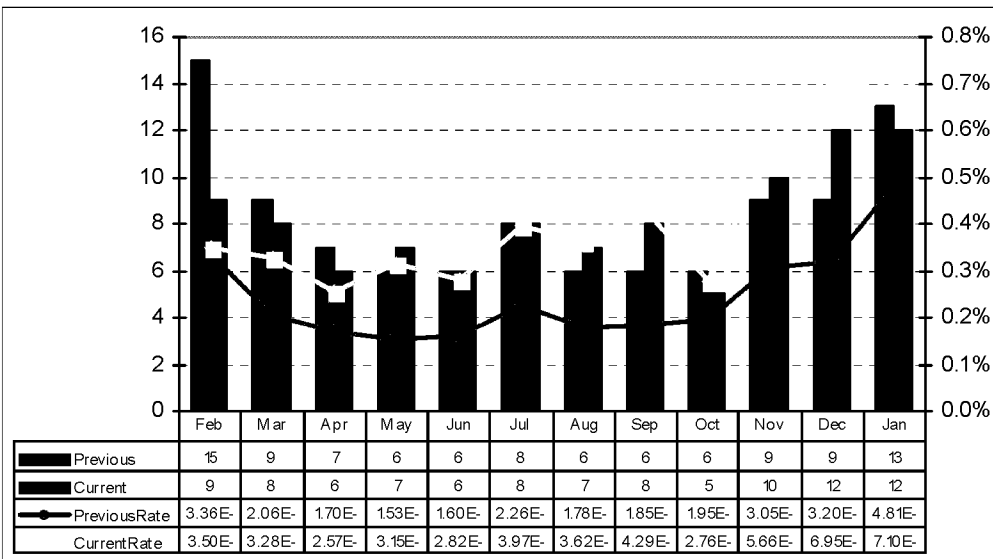
Bankruptcies \$ and rates - Subprime



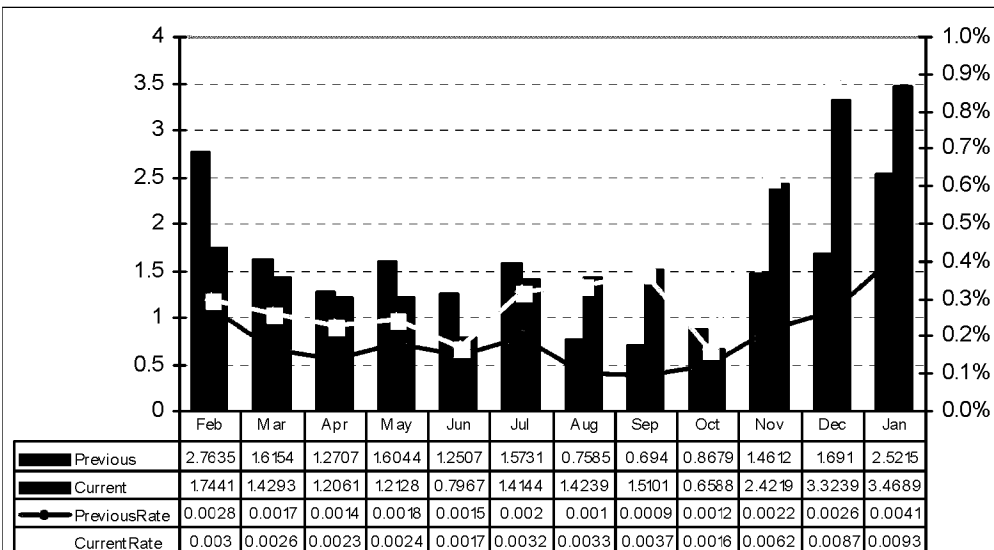
Aurora Servicing - Subprime

Aurora Risk Review

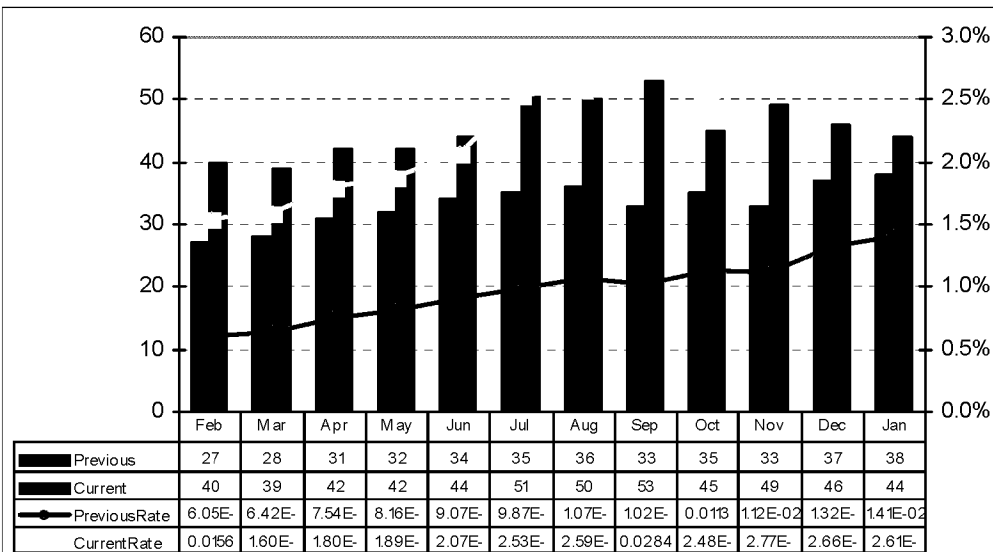
Bankruptcies 7 # and rates - Subprime



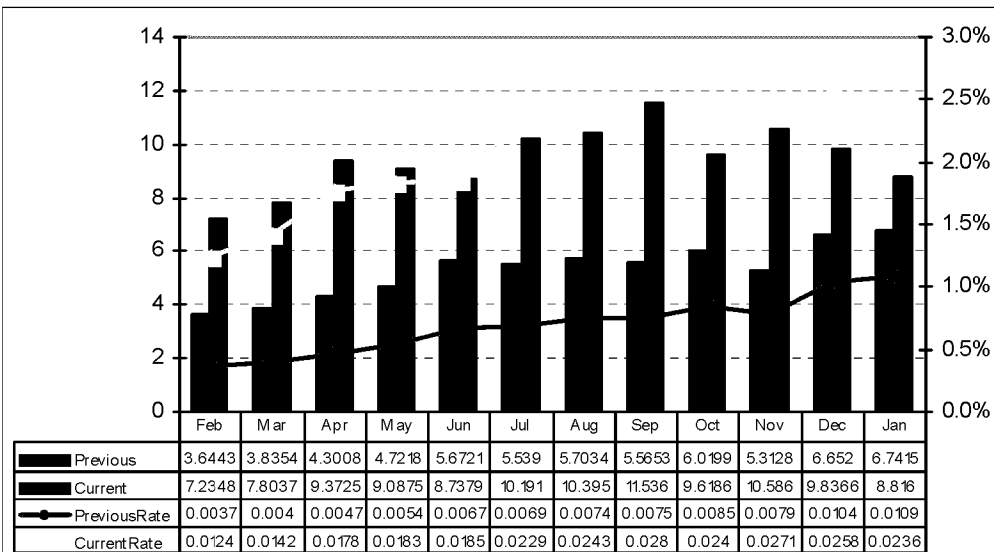
Bankruptcies 7 \$ and rates - Subprime



Bankruptcies 13 # and rates - Subprime



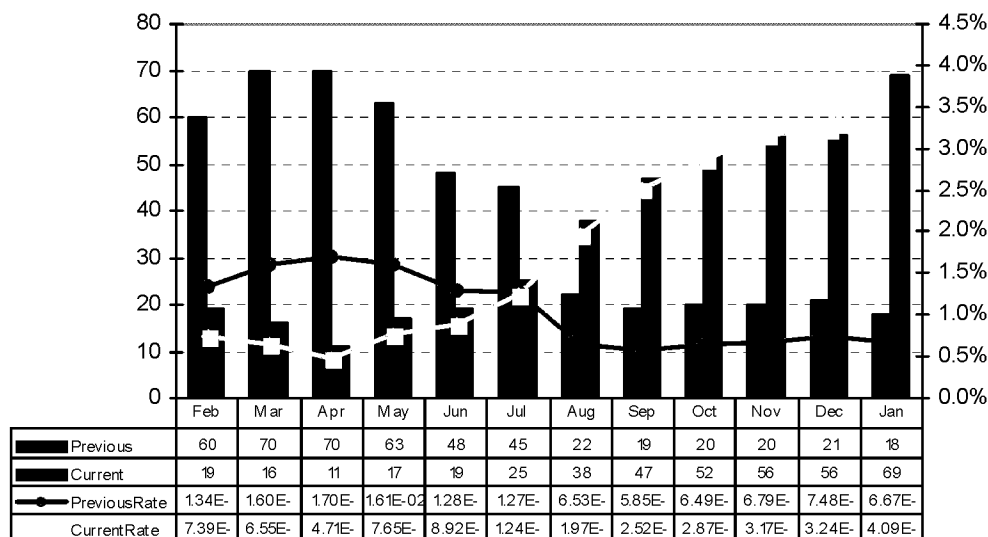
Bankruptcies 13 \$ and rates - Subprime



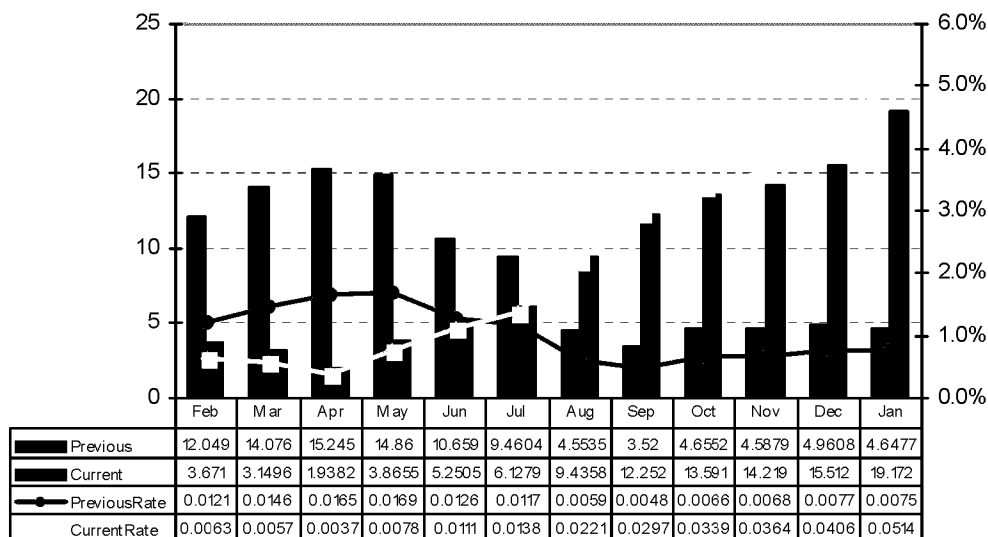
Aurora Servicing - Subprime

Aurora Risk Review

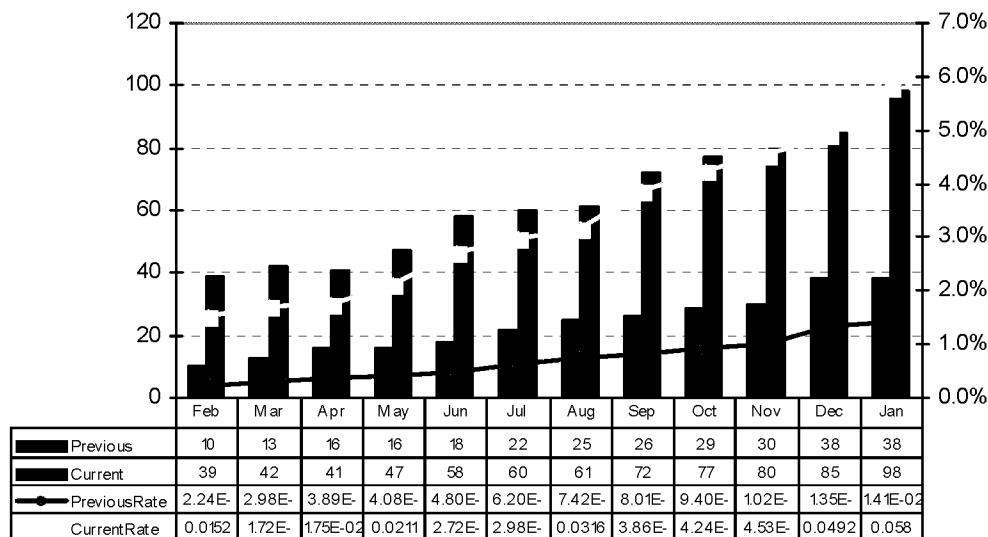
LossMit # and rates - Subprime



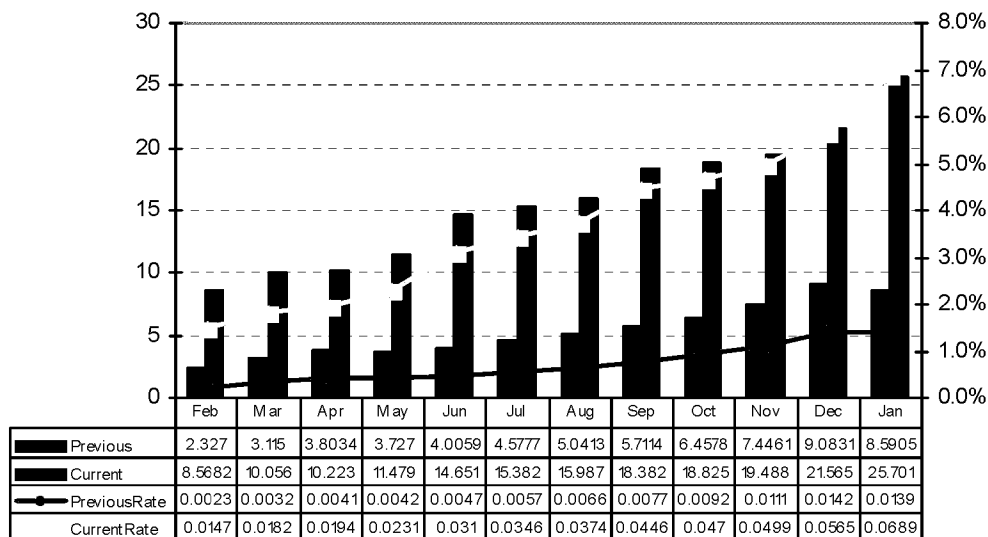
LossMit \$ and rates - Subprime



REOs # and rates - Subprime



REOs \$ and rates - Subprime

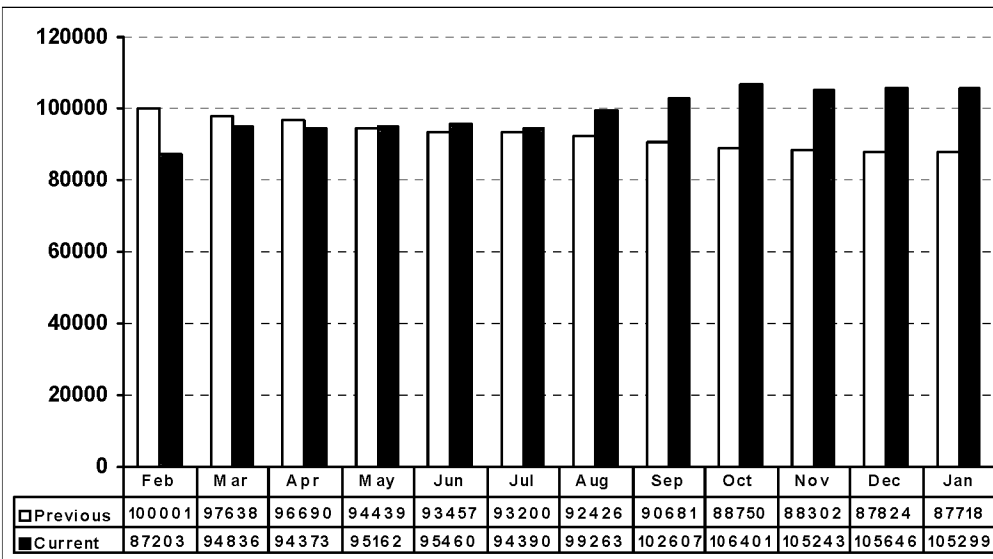


Performance- Other

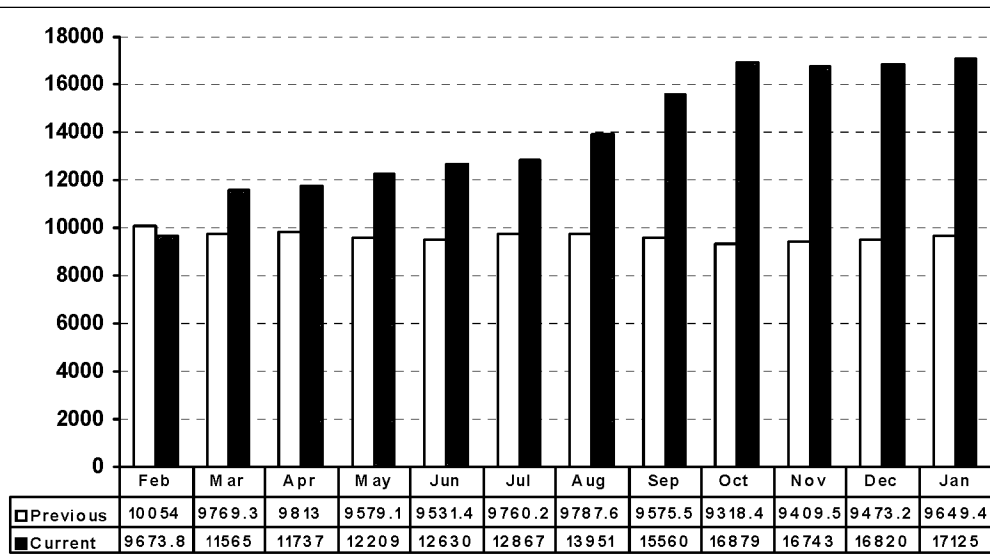
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Aurora Servicing - Other

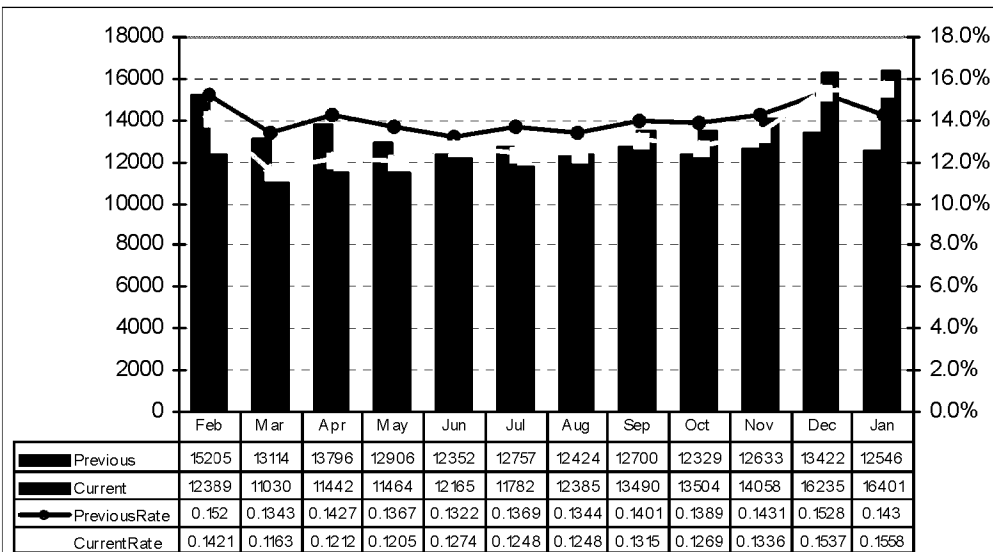
Current Units - Other



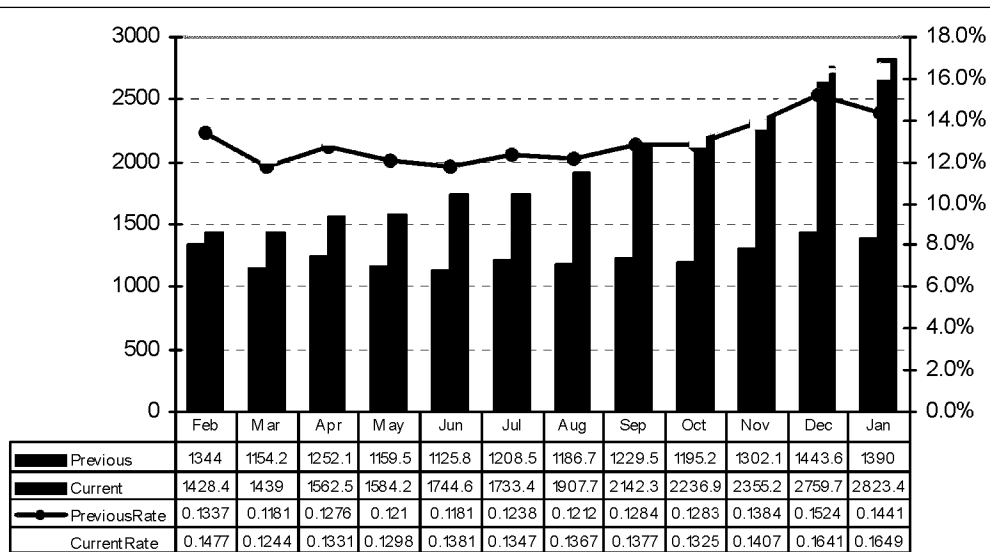
Current Balances - Other



30+ # and rates - Other

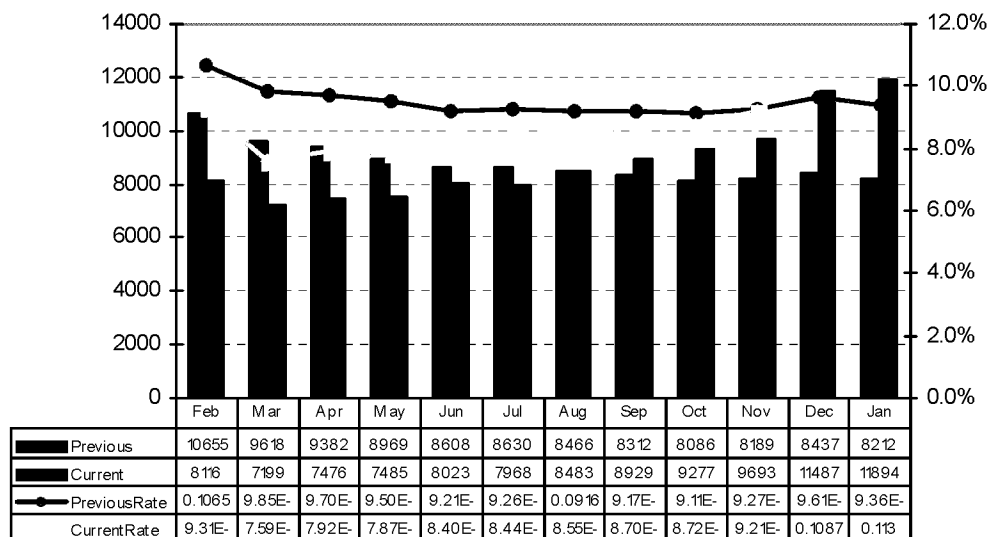


30+ \$ and rates - Other

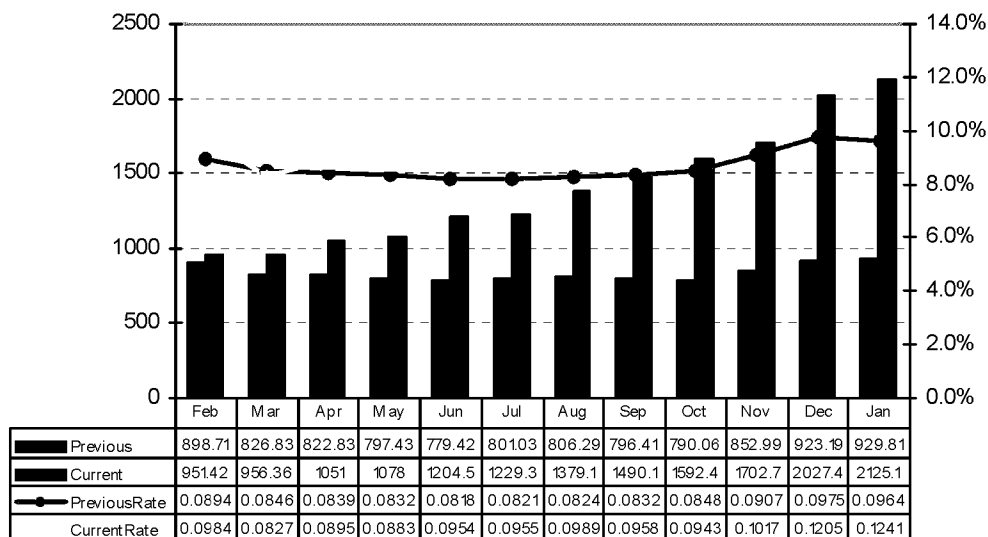


Aurora Servicing - Other

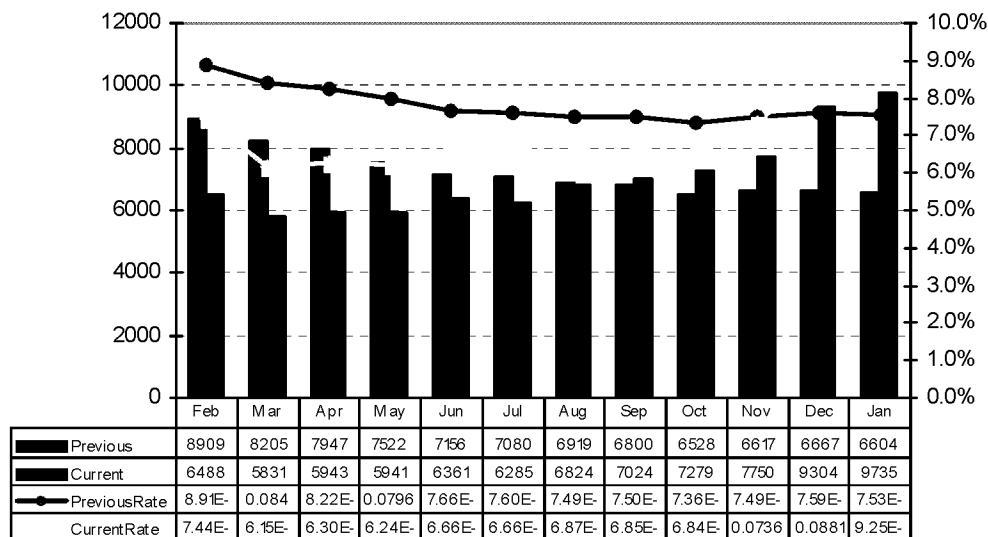
60+ # and rates - Other



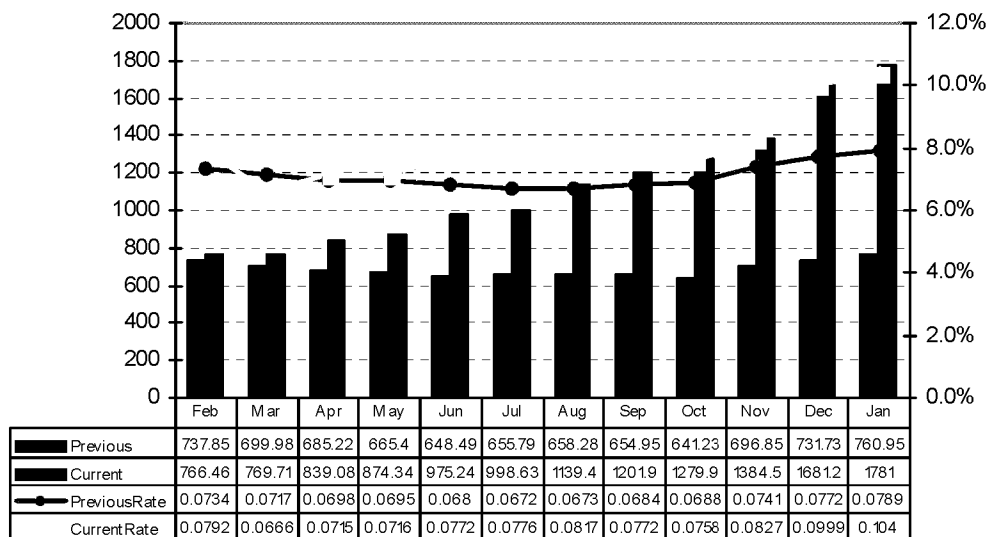
60+ \$ and rates - Other



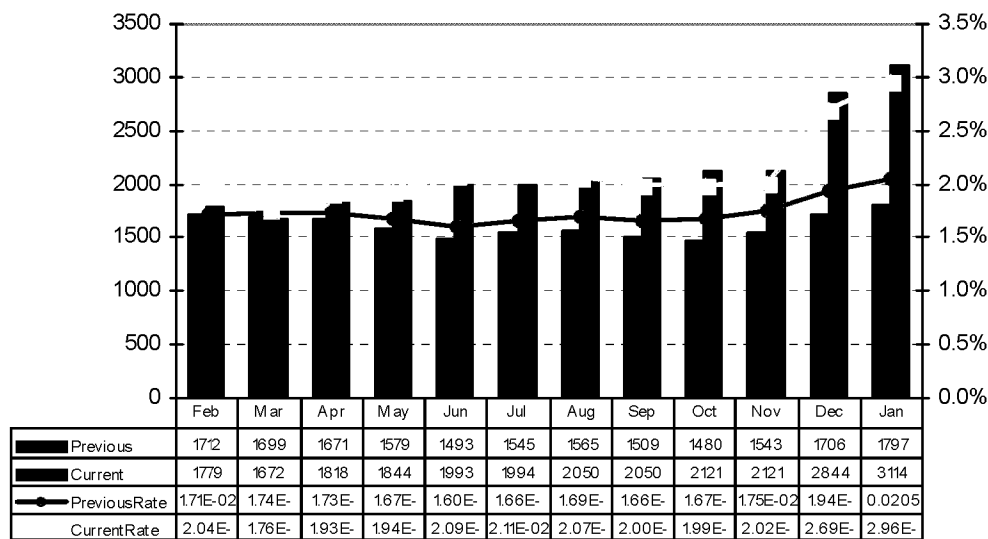
90+ # and rates - Other



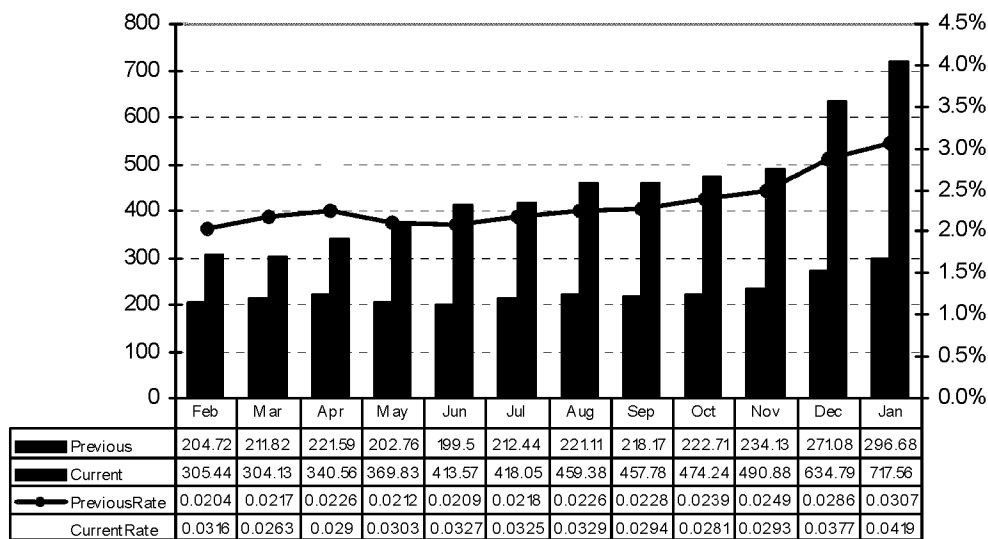
90+ \$ and rates - Other



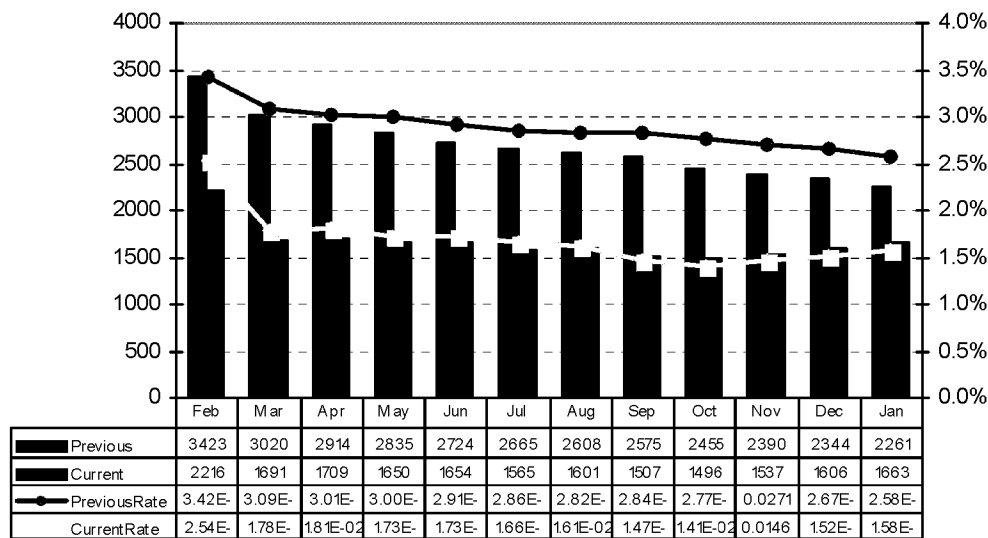
Foreclosures # and rates - Other



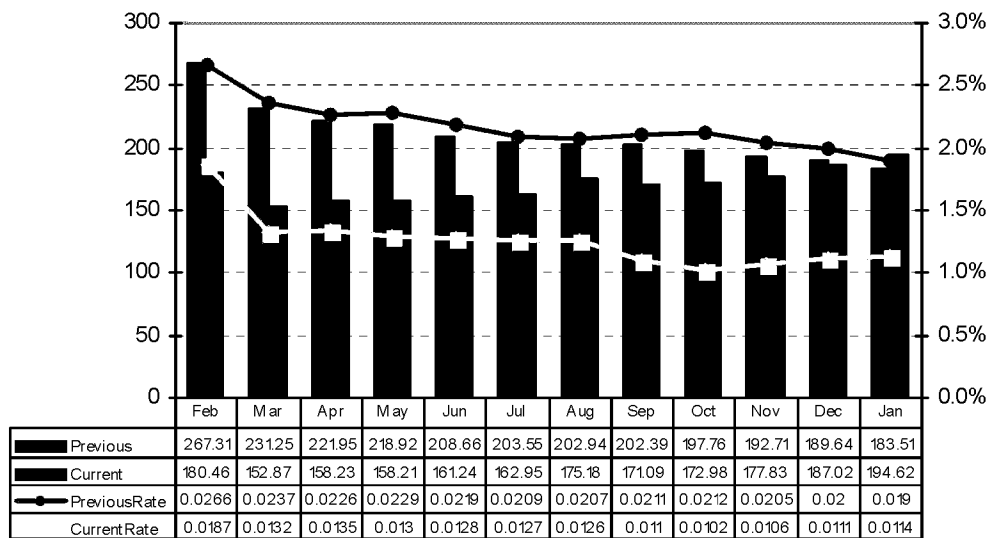
Foreclosures \$ and rates - Other



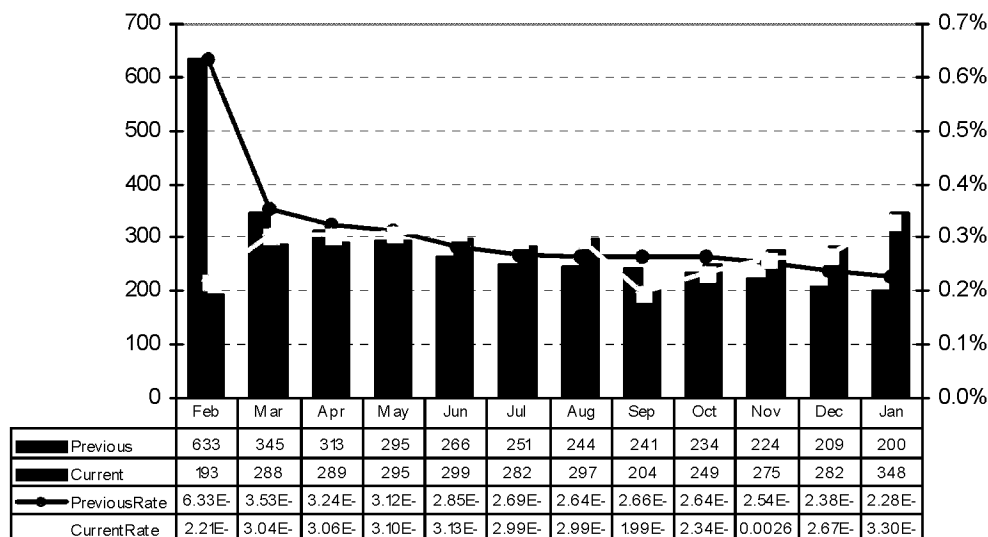
Bankruptcies # and rates - Other



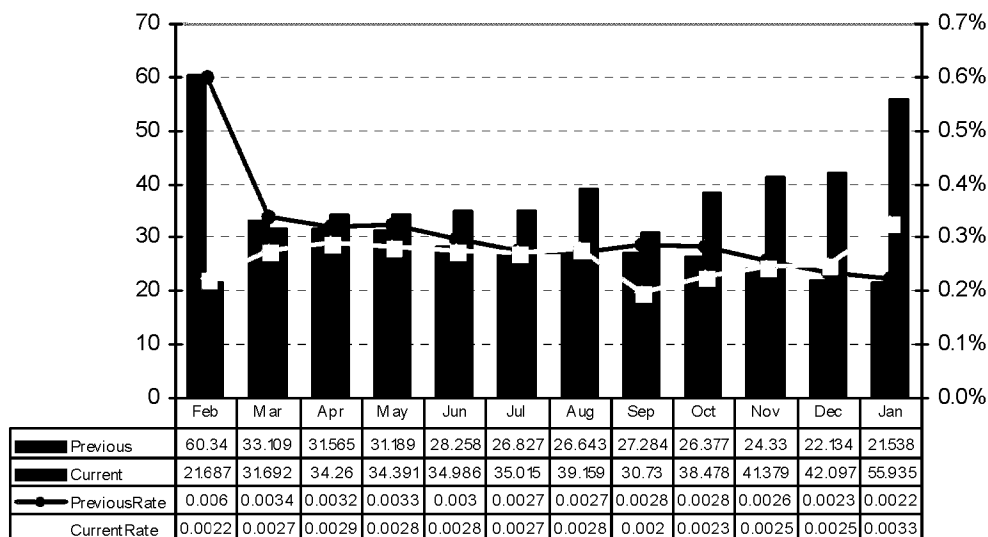
Bankruptcies \$ and rates - Other



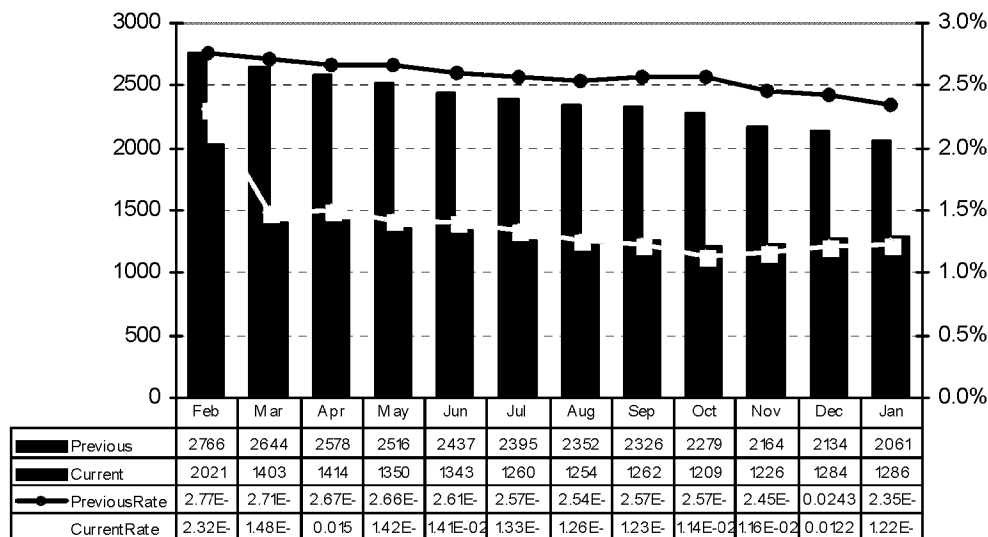
Bankruptcies 7 # and rates - Other



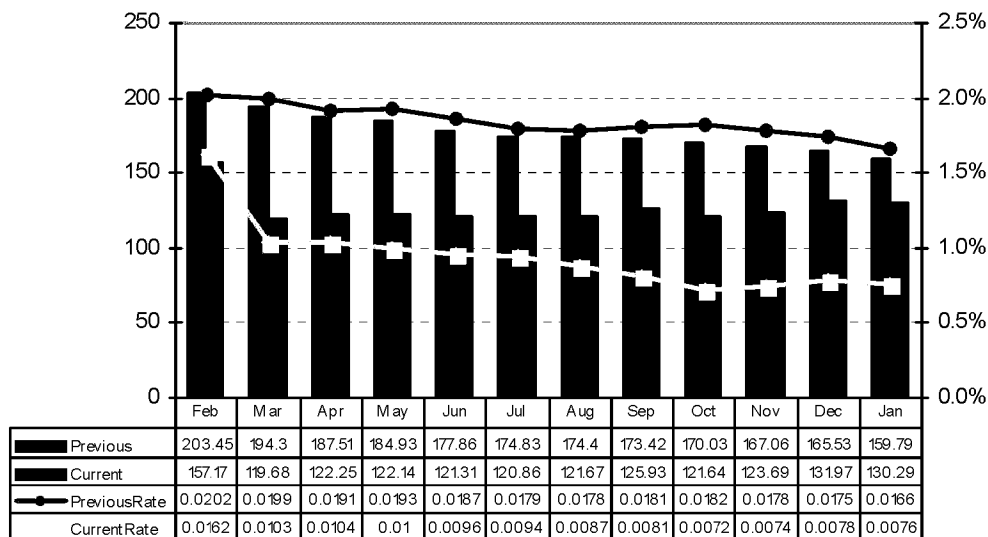
Bankruptcies 7 \$ and rates - Other



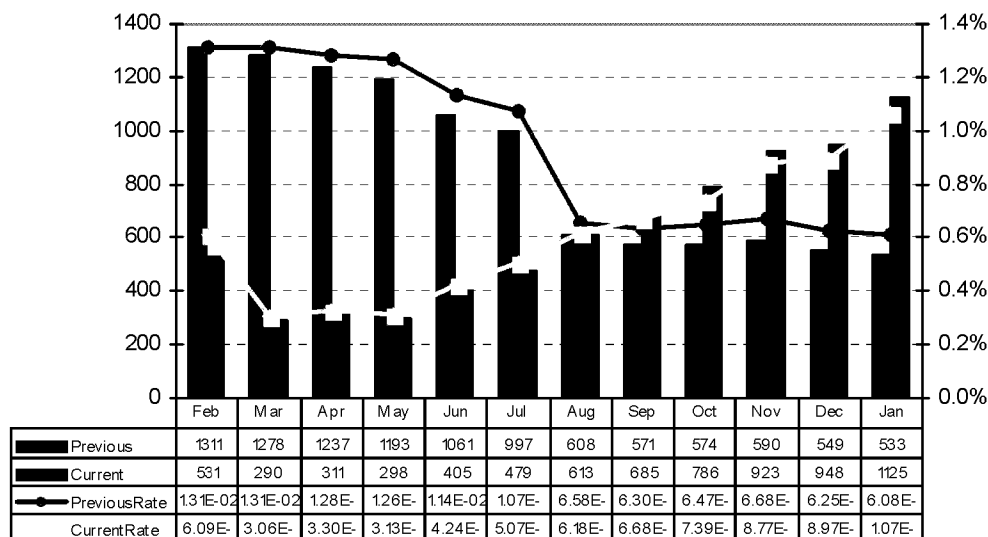
Bankruptcies 13 # and rates - Other



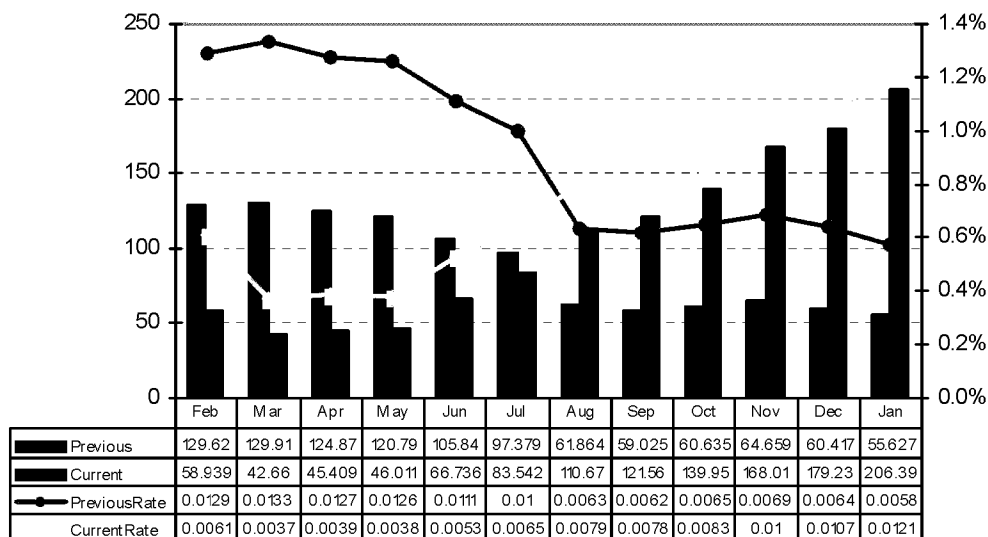
Bankruptcies 13 \$ and rates - Other



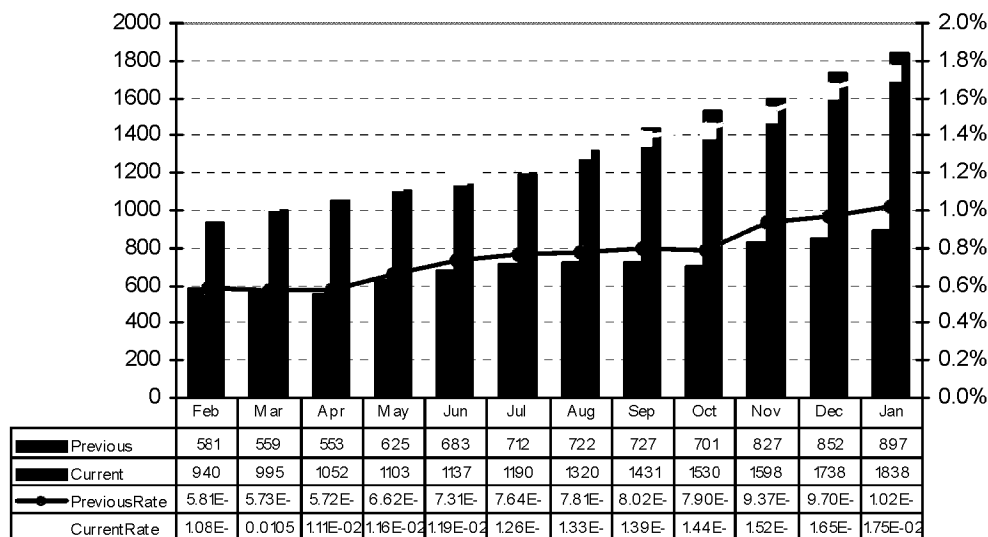
LossMit # and rates - Other



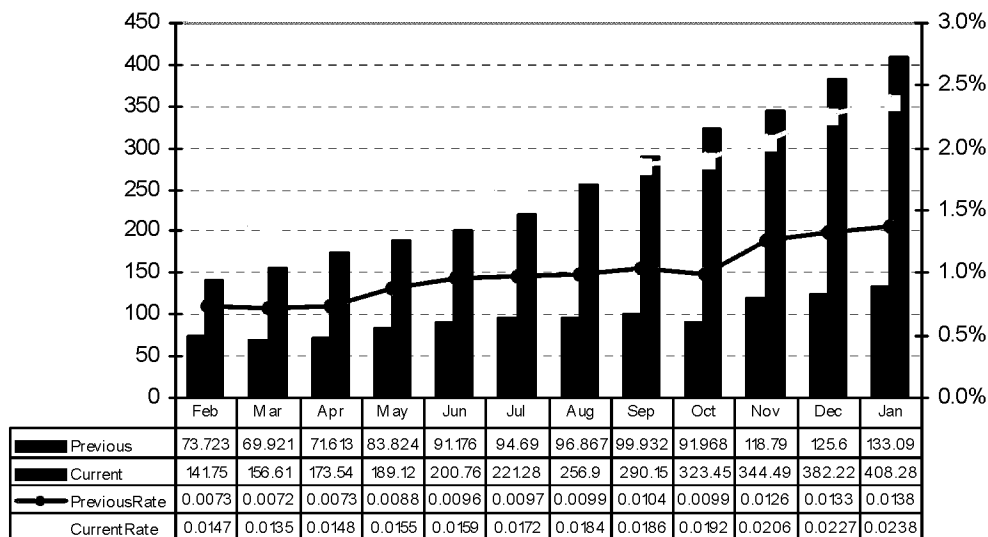
LossMit \$ and rates - Other



REOs # and rates - Other



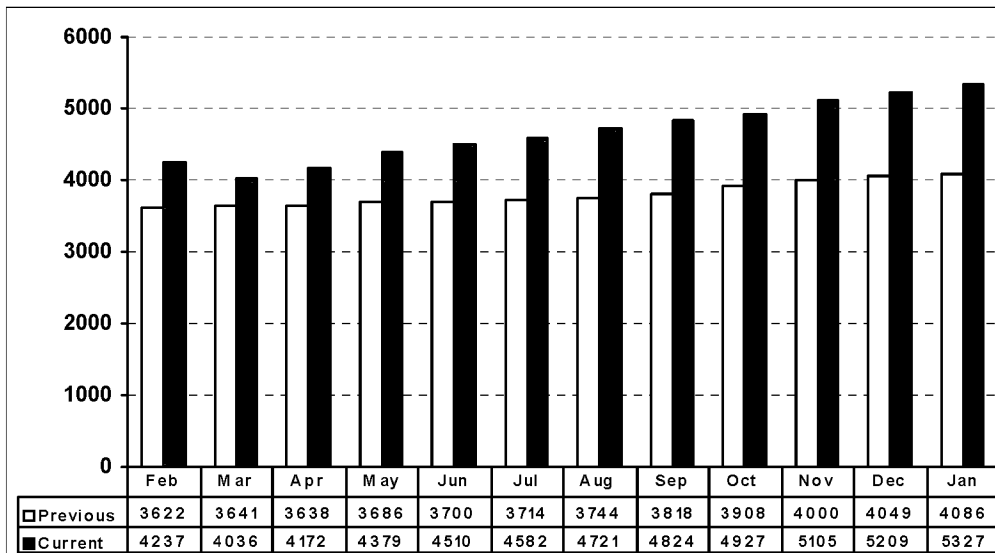
REOs \$ and rates - Other



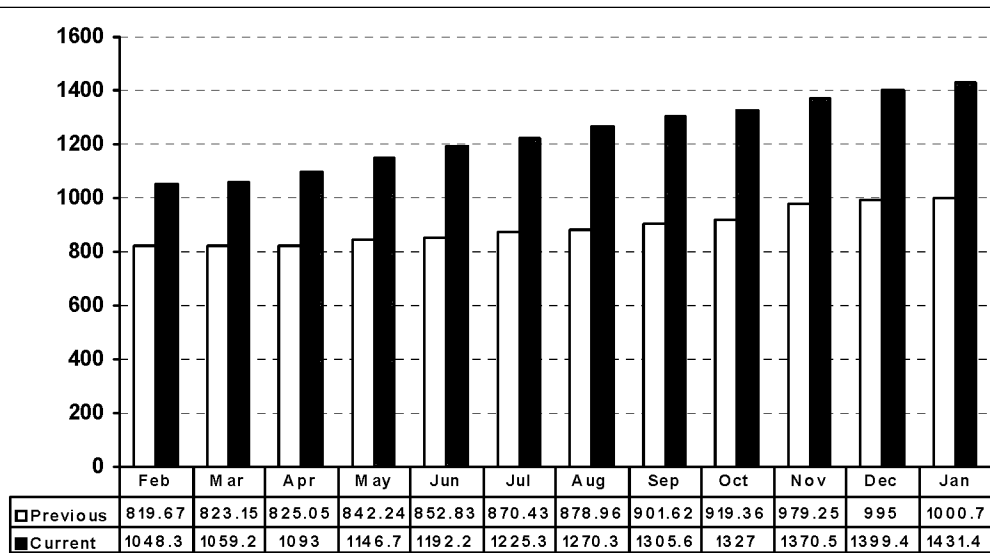
Performance - Retail

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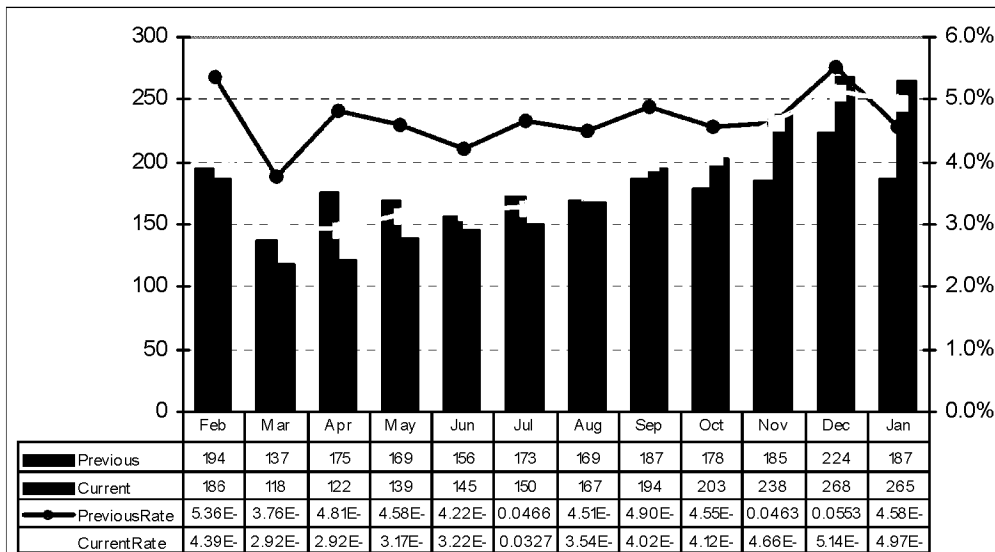
Current Units - Retail



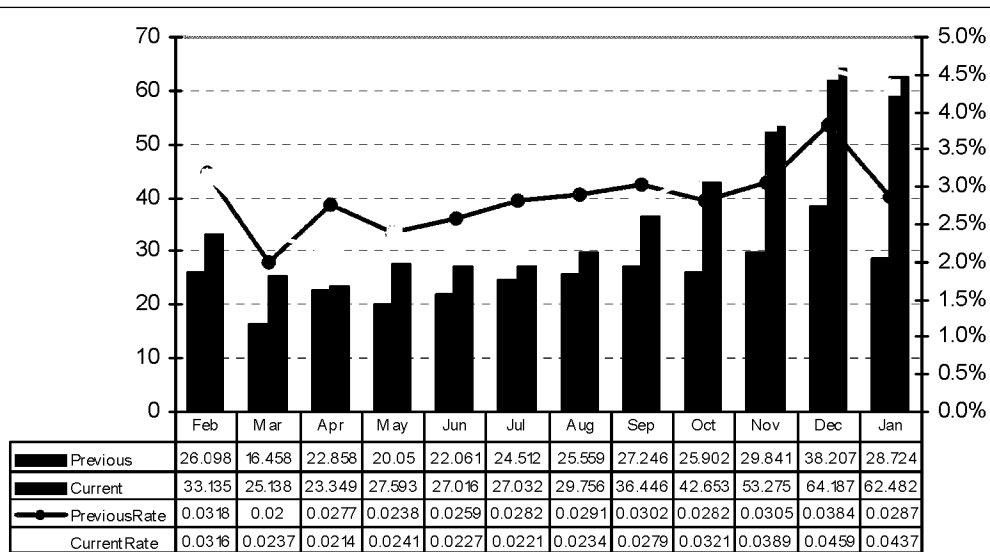
Current Balances - Retail



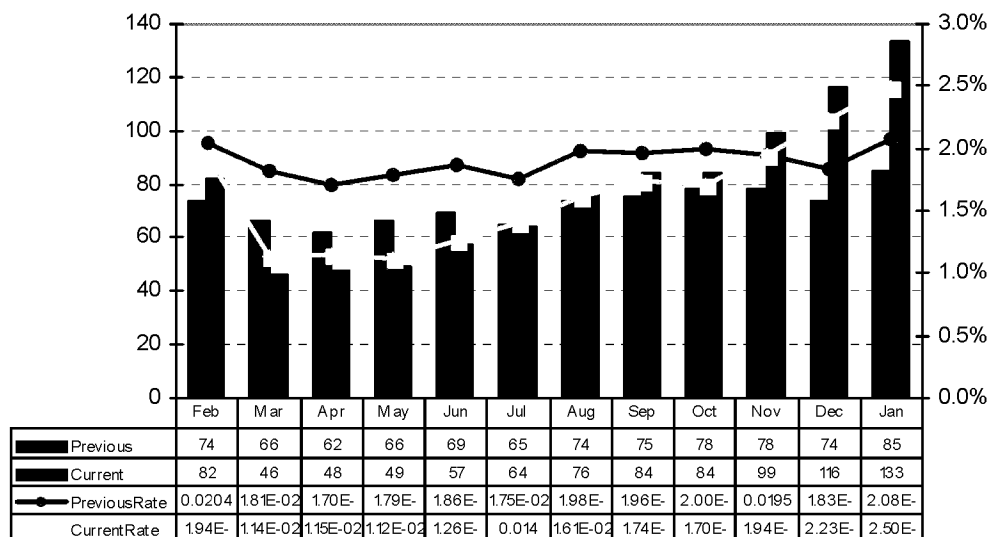
30+ # and rates - Retail



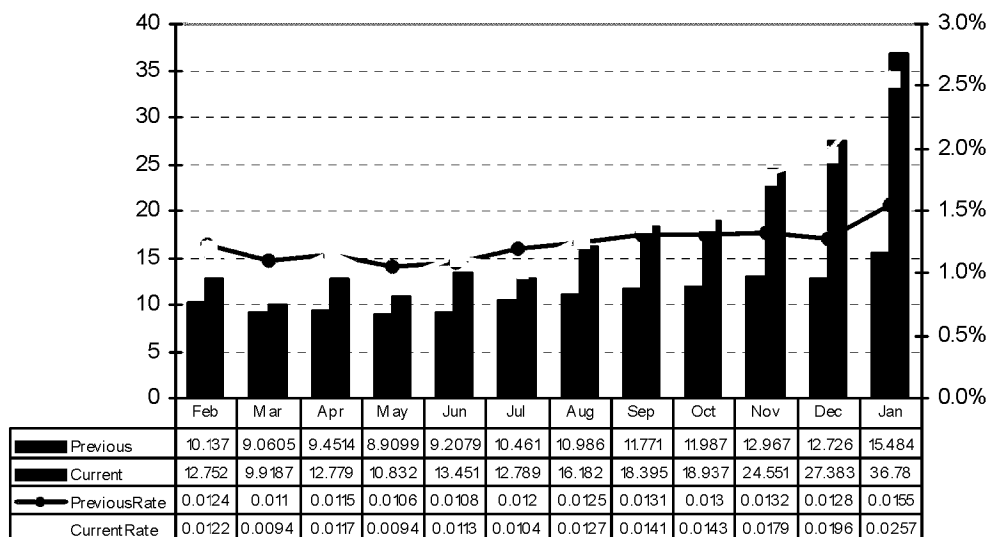
30+ \$ and rates - Retail



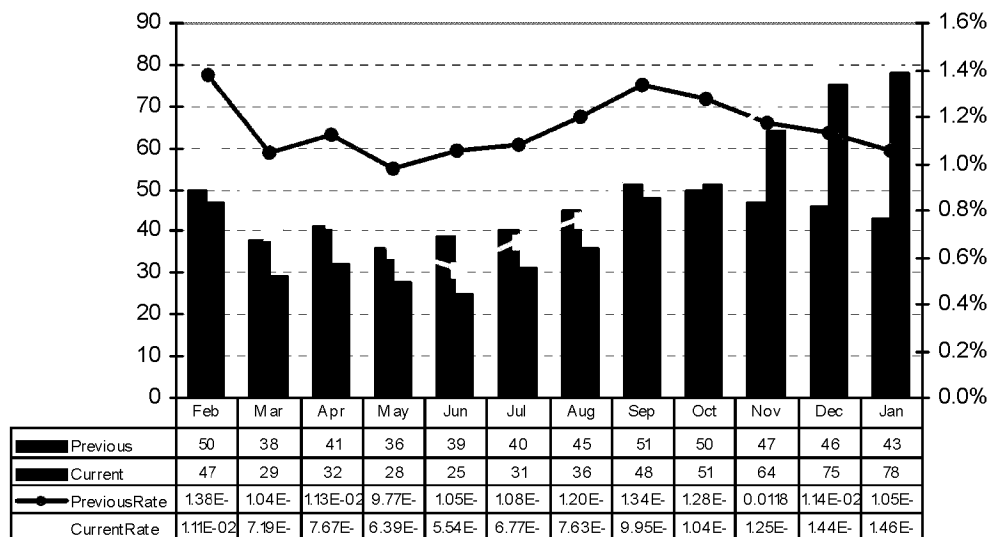
60+ # and rates - Retail



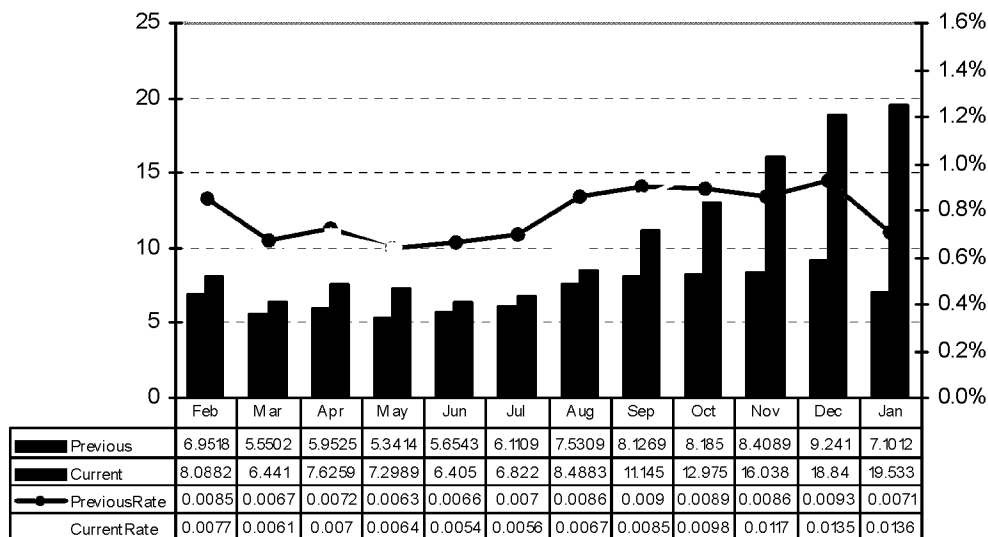
60+ \$ and rates - Retail



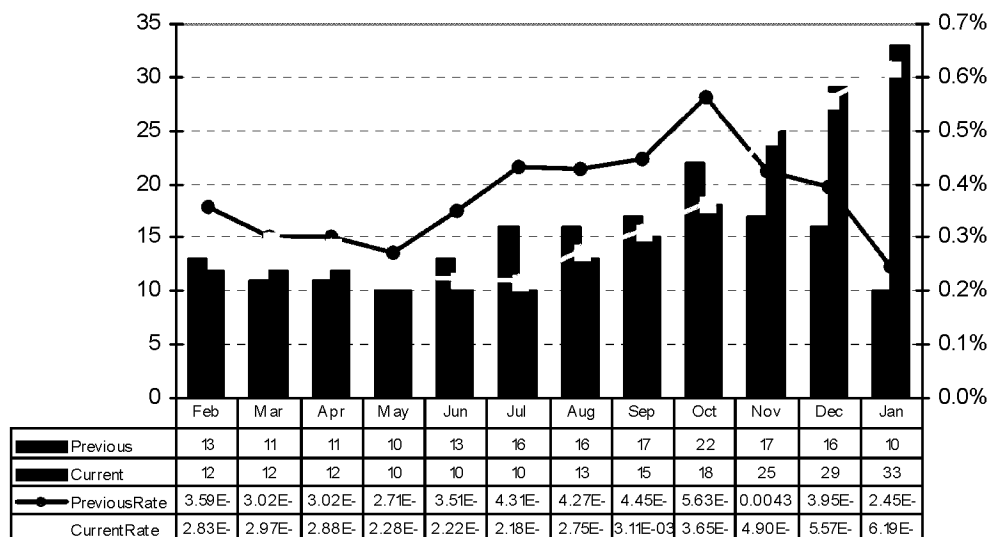
90+ # and rates - Retail



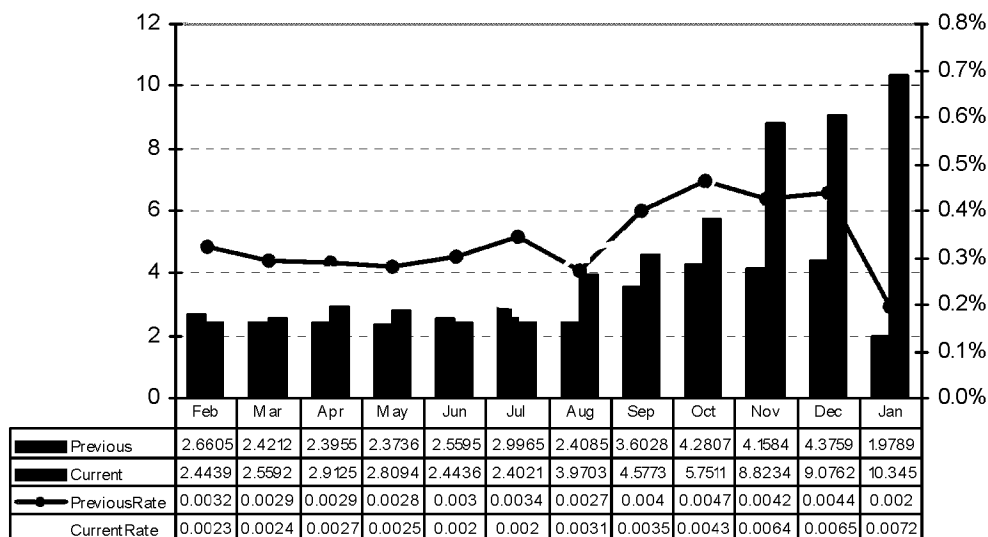
90+ \$ and rates - Retail



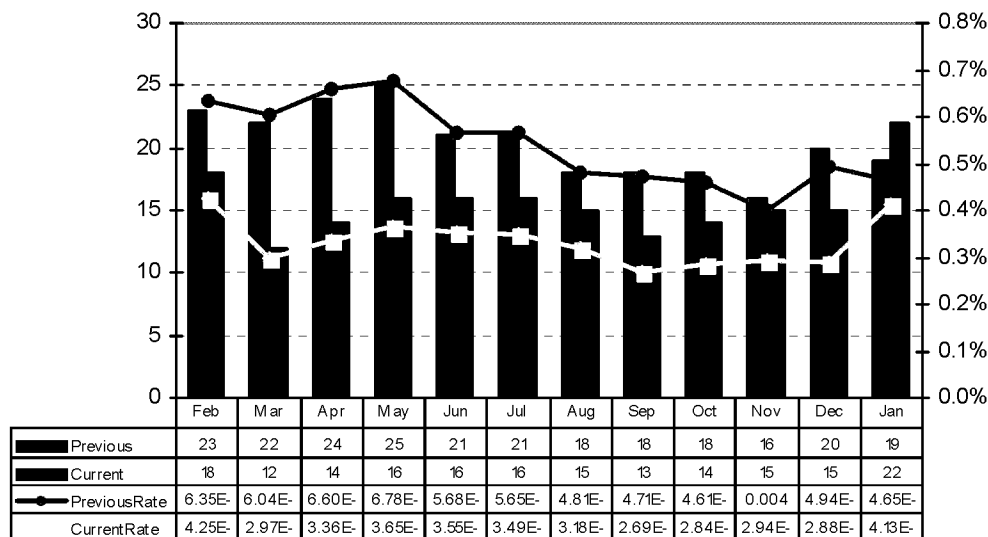
Foreclosures # and rates - Retail



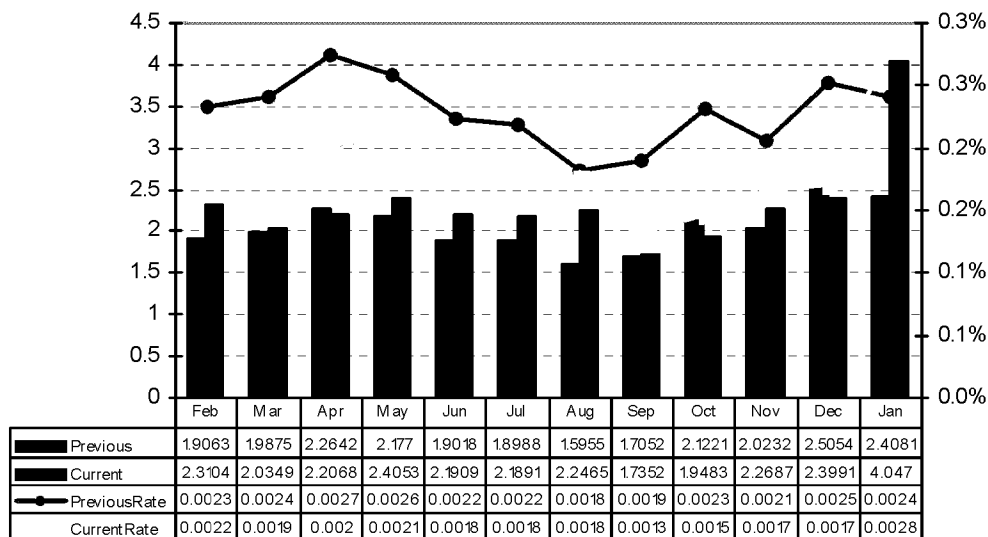
Foreclosures \$ and rates - Retail



Bankruptcies # and rates - Retail



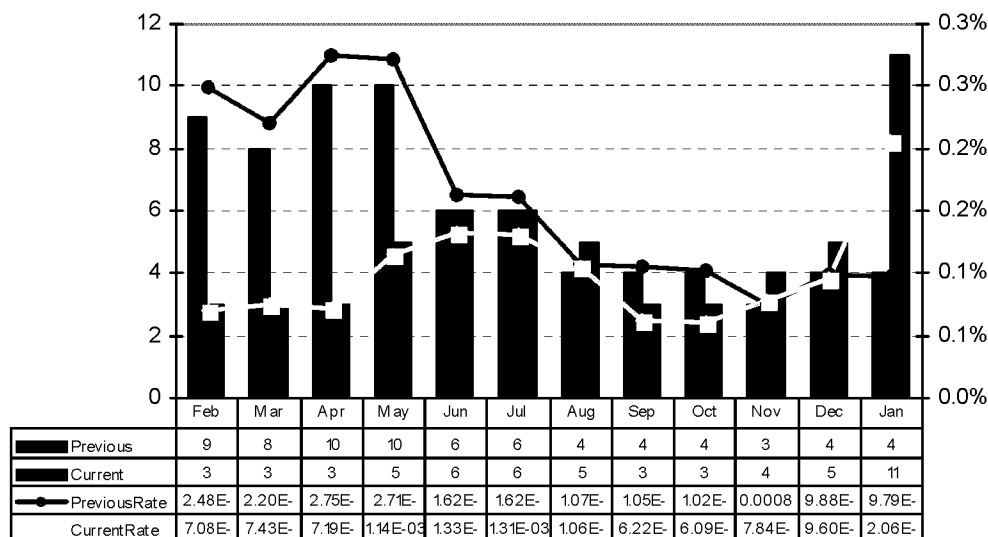
Bankruptcies \$ and rates - Retail



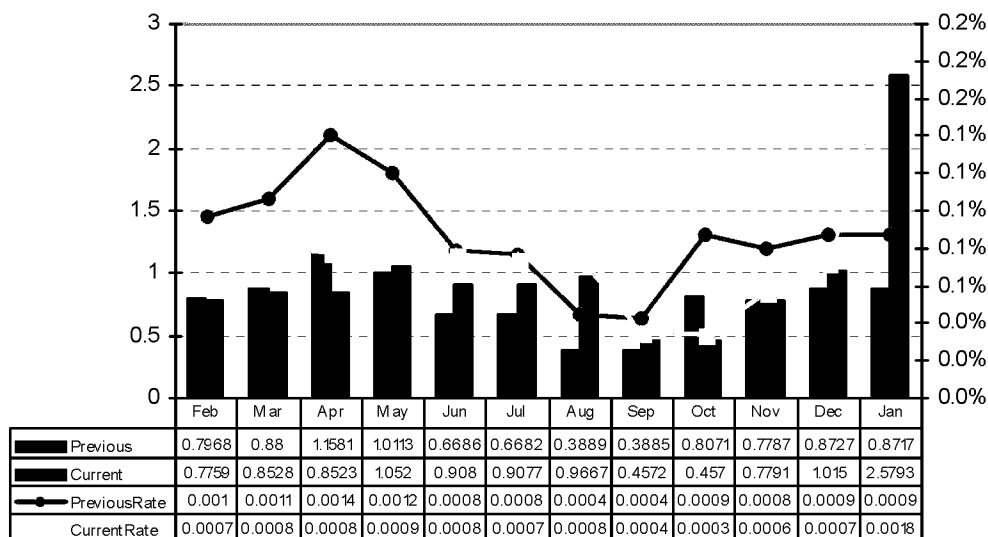
Aurora Servicing - Retail

Aurora Risk Review

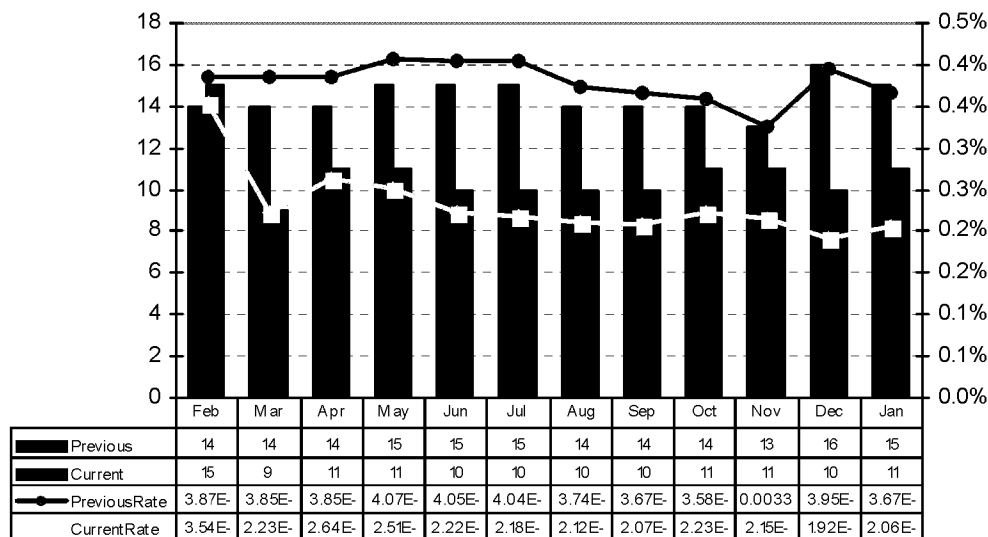
Bankruptcies 7 # and rates - Retail



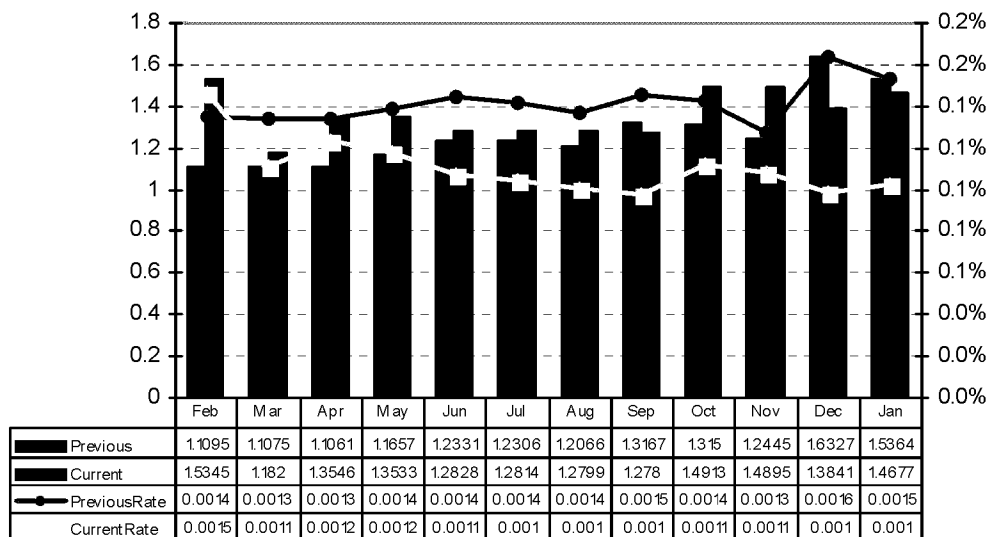
Bankruptcies 7 \$ and rates - Retail



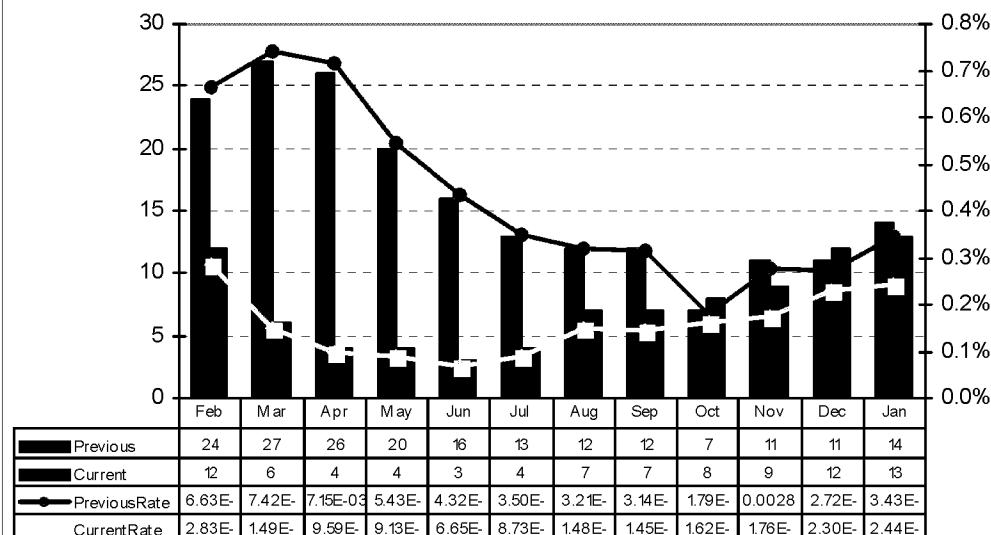
Bankruptcies 13 # and rates - Retail



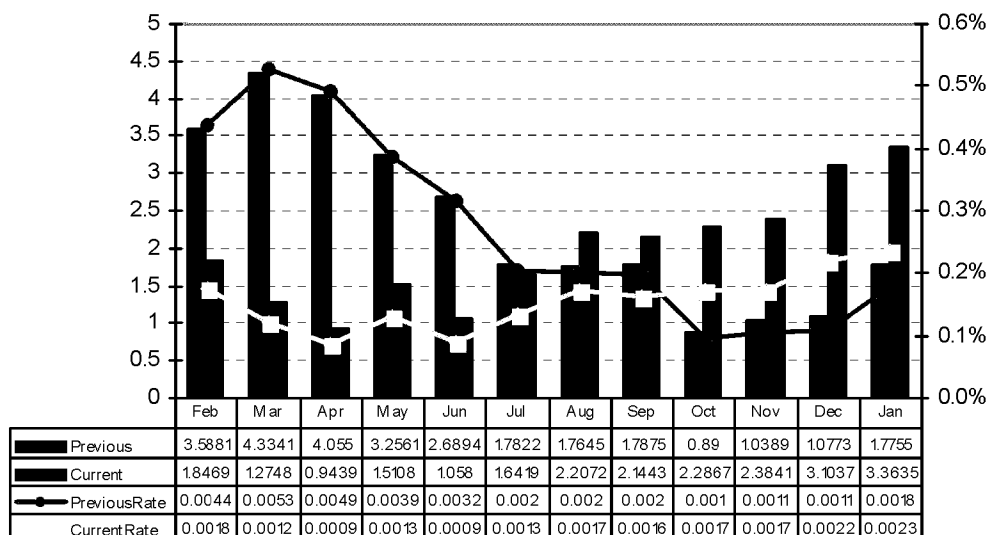
Bankruptcies 13 \$ and rates - Retail



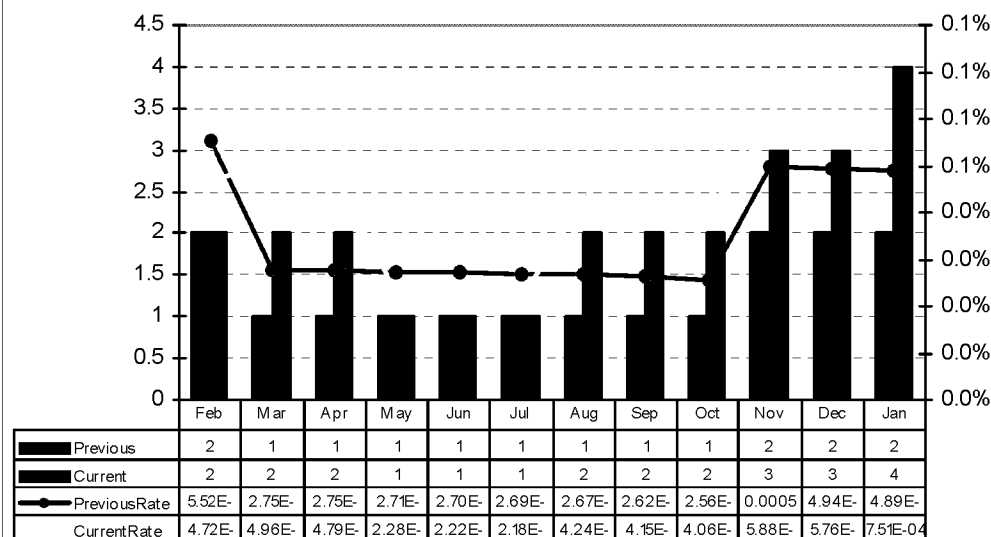
LossMit # and rates - Retail



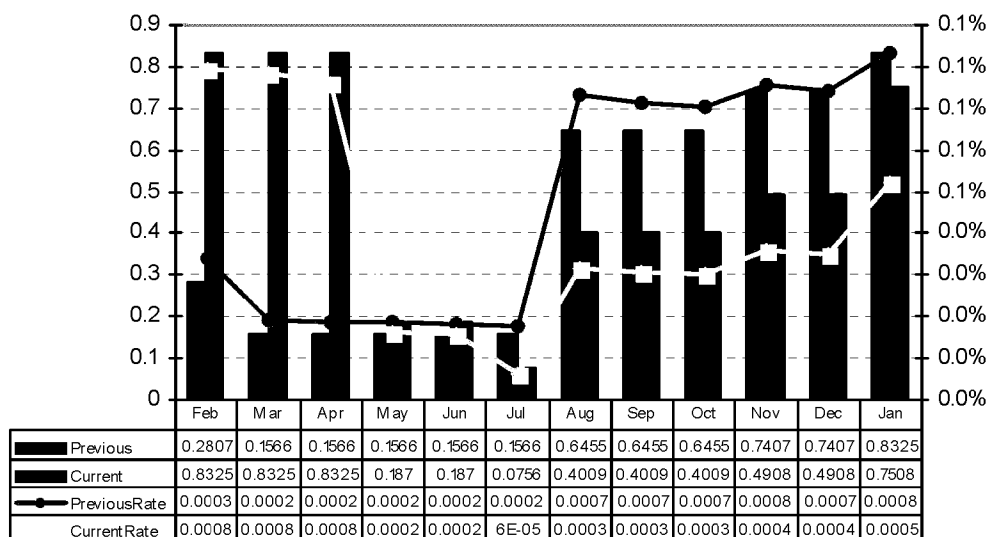
LossMit \$ and rates - Retail



REOs # and rates - Retail



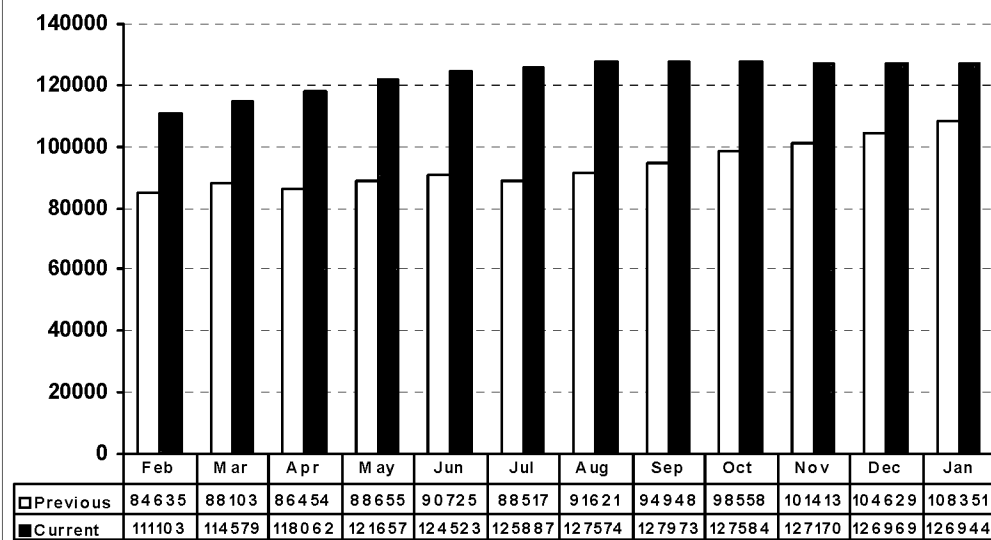
REOs \$ and rates - Retail



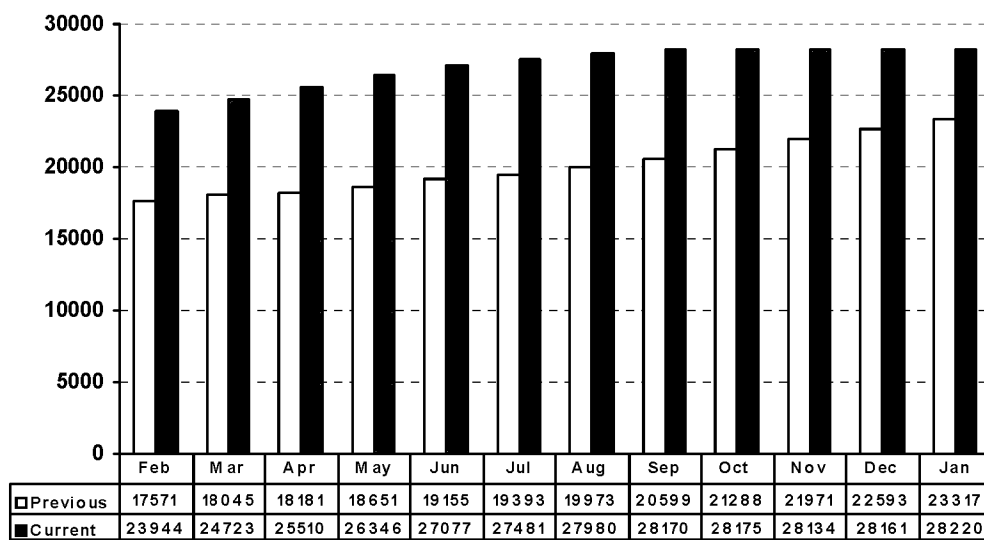
Performance - Wholesale

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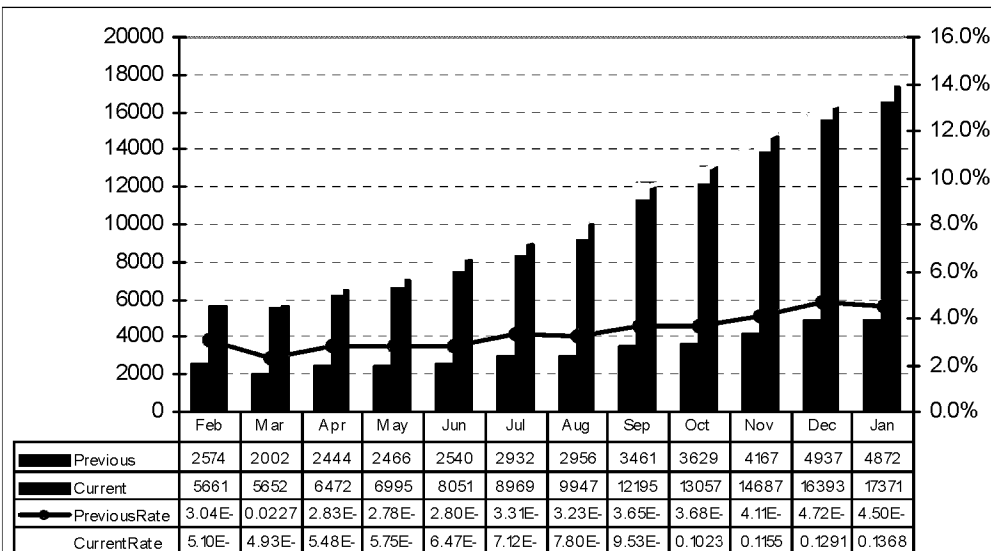
Current Units - Wholesale



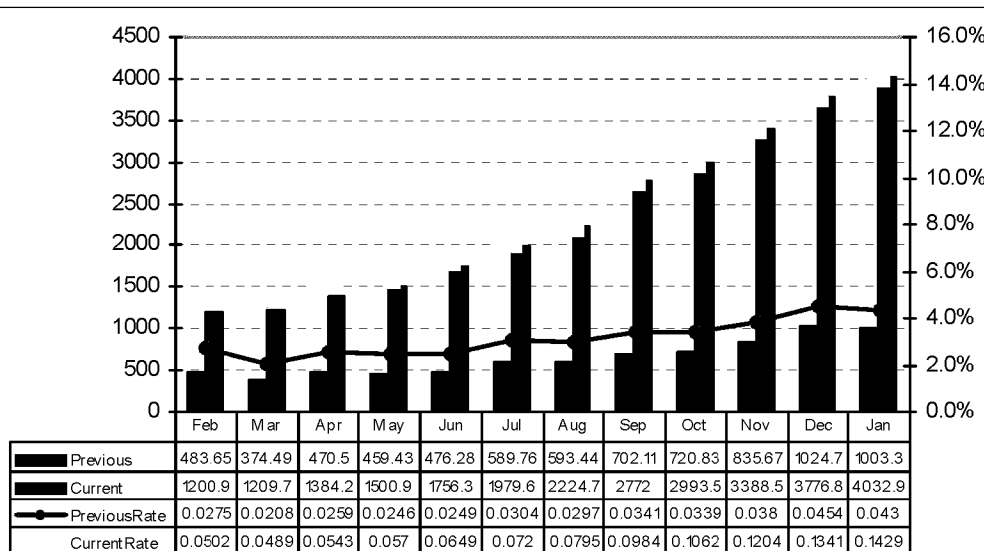
Current Balances - Wholesale



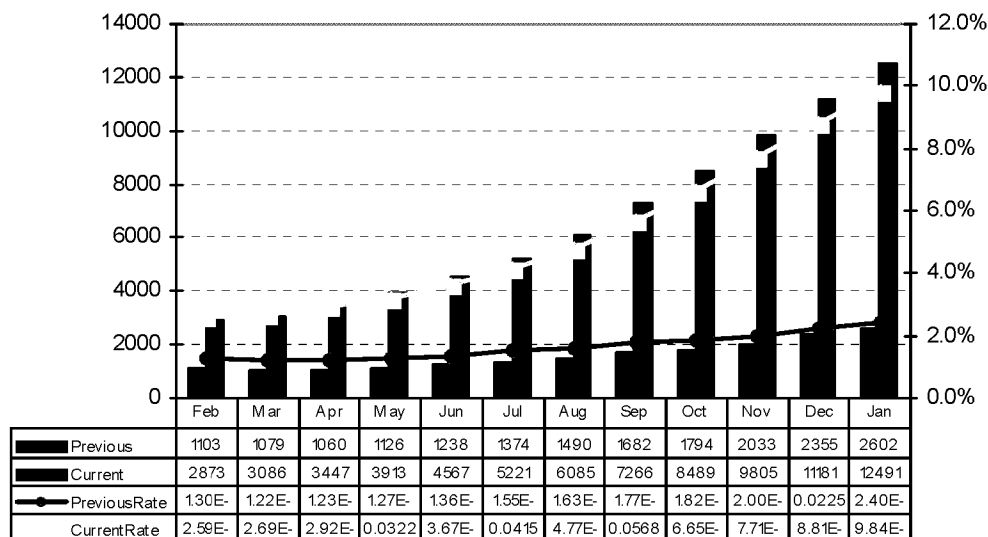
30+ # and rates - Wholesale



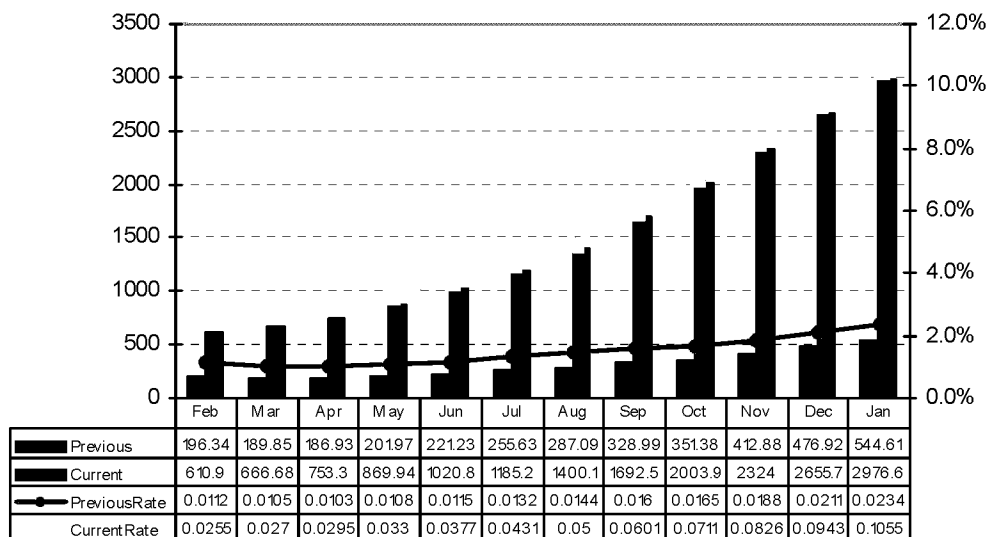
30+ \$ and rates - Wholesale



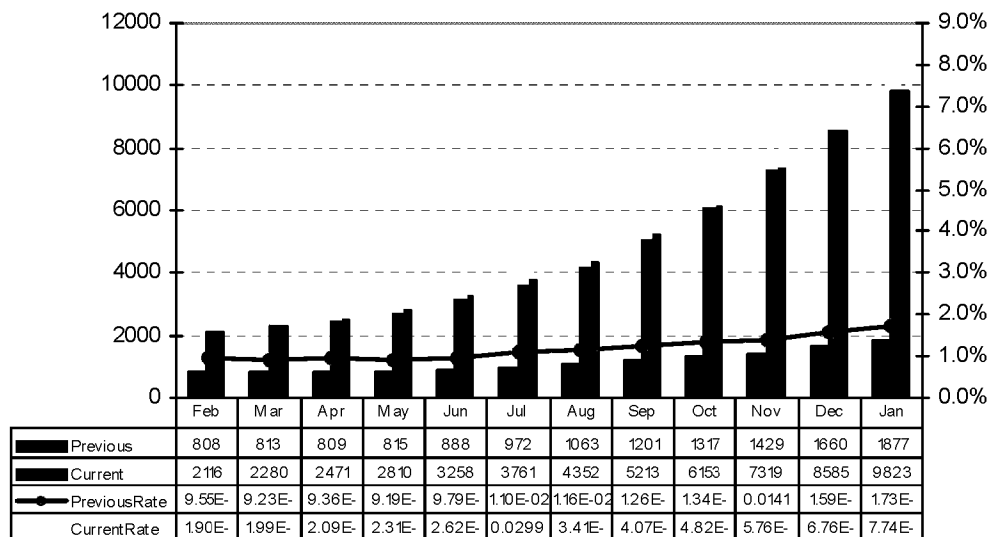
60+ # and rates - Wholesale



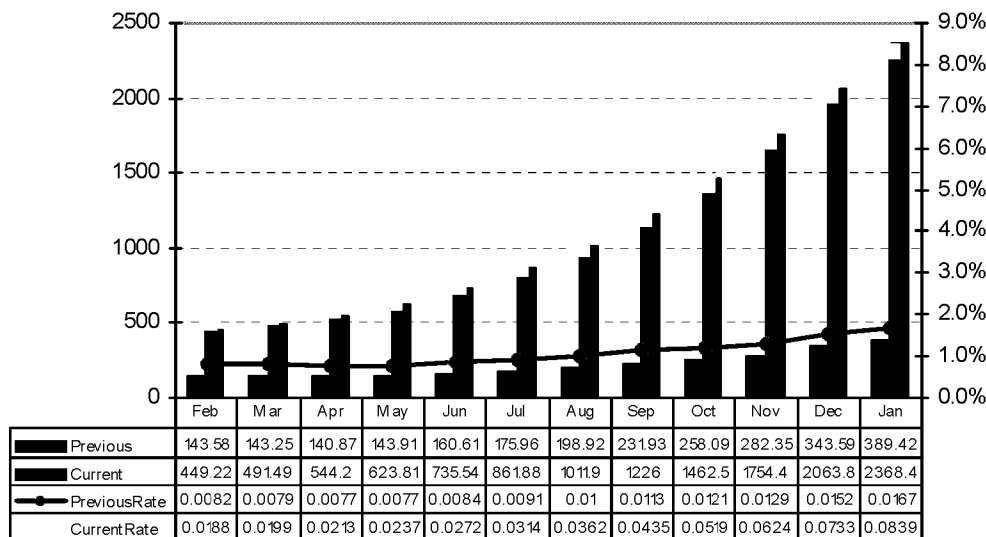
60+ \$ and rates - Wholesale



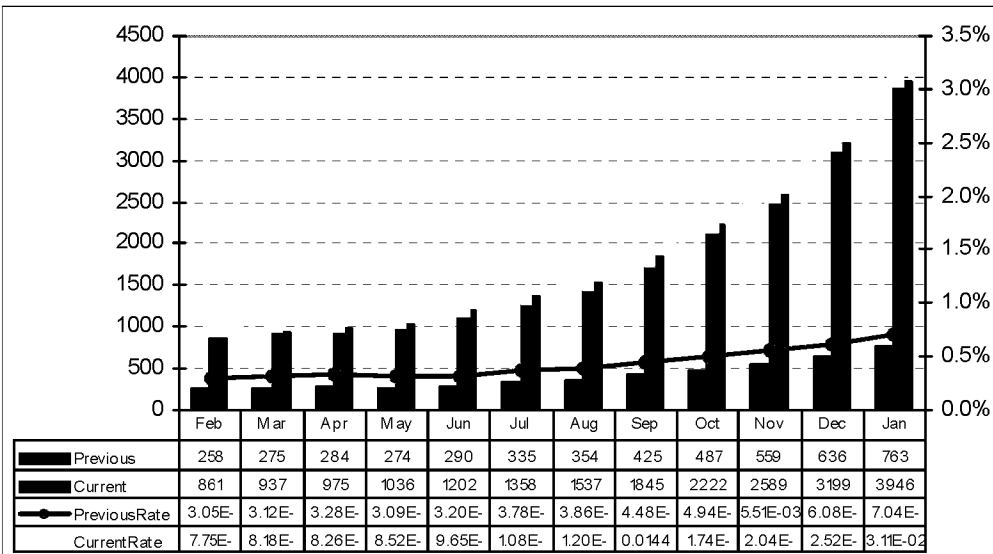
90+ # and rates - Wholesale



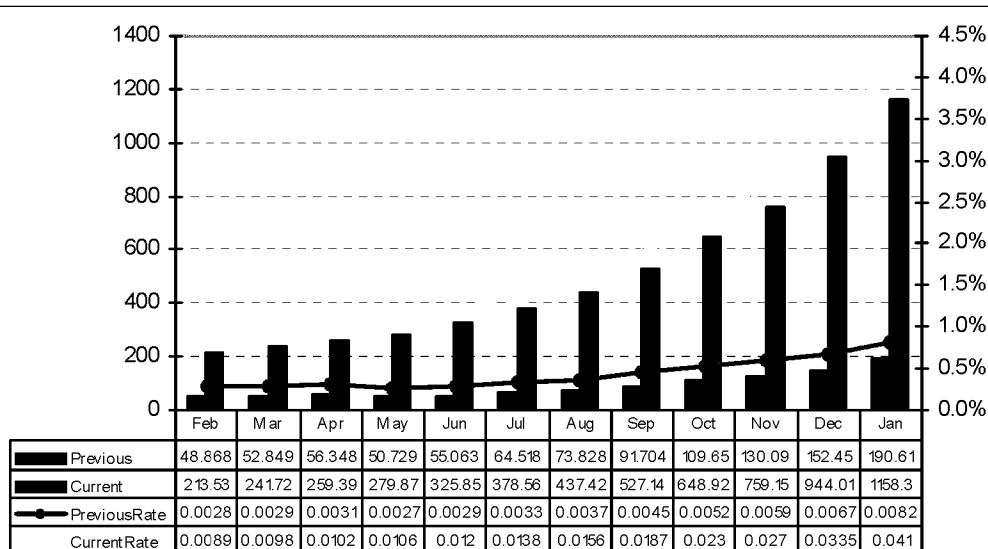
90+ \$ and rates - Wholesale



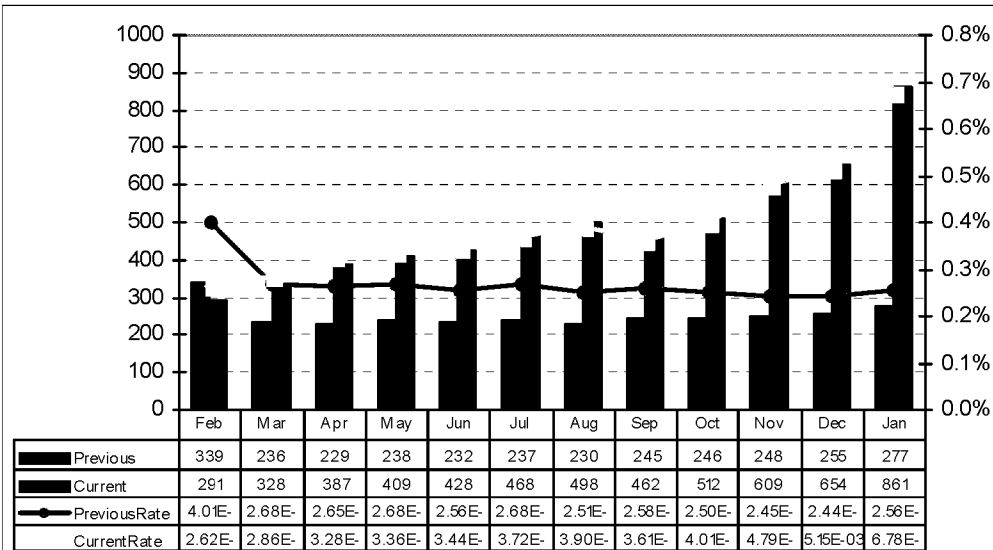
Foreclosures # and rates - Wholesale



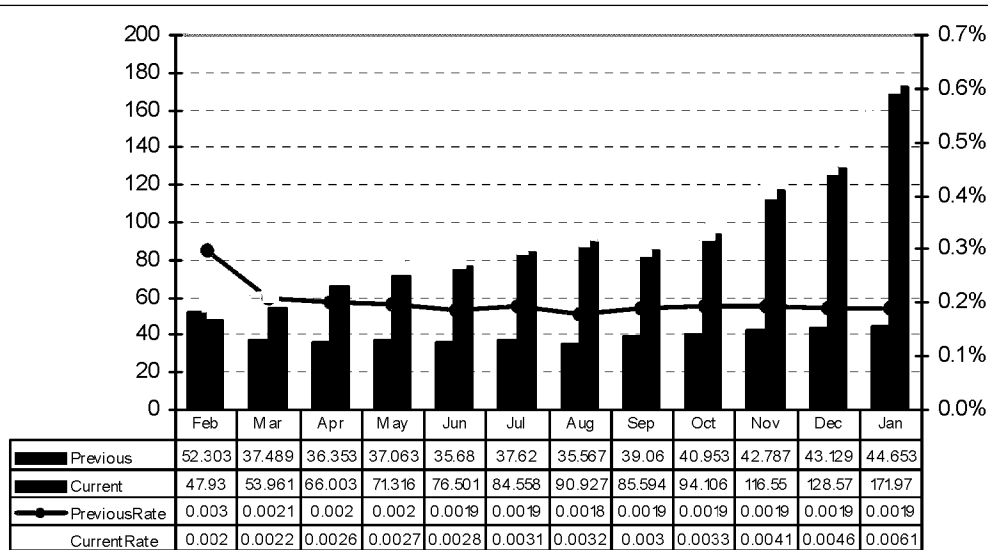
Foreclosures \$ and rates - Wholesale



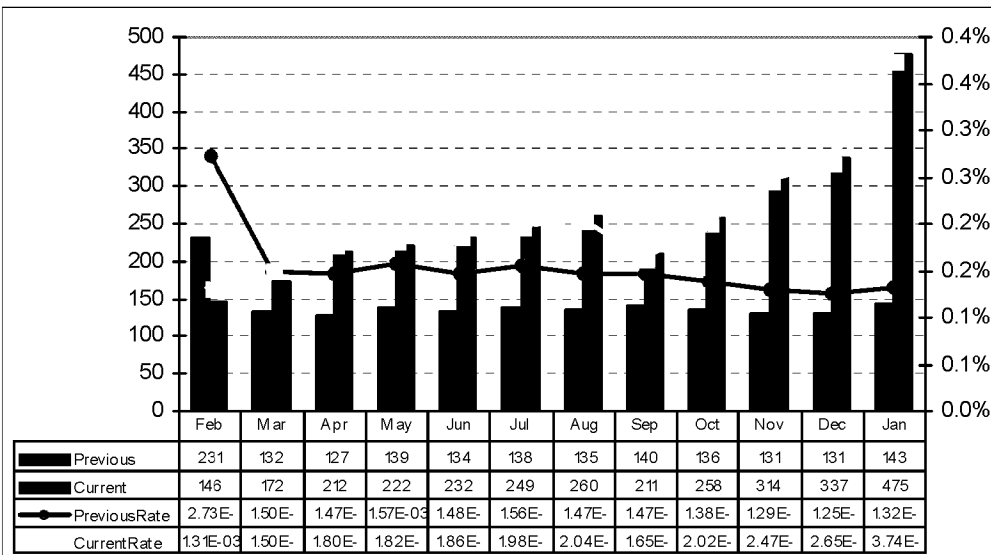
Bankruptcies # and rates - Wholesale



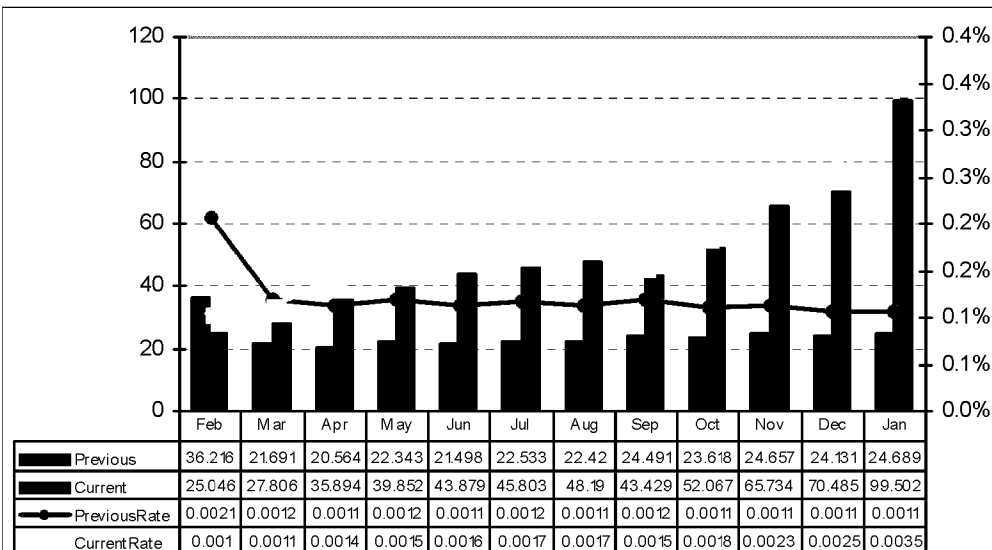
Bankruptcies \$ and rates - Wholesale



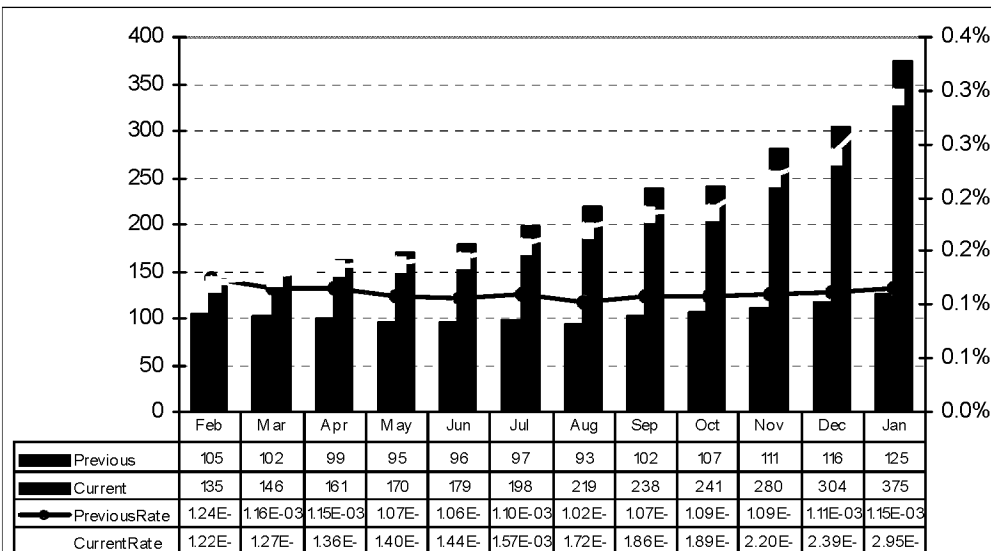
Bankruptcies 7 # and rates - Wholesale



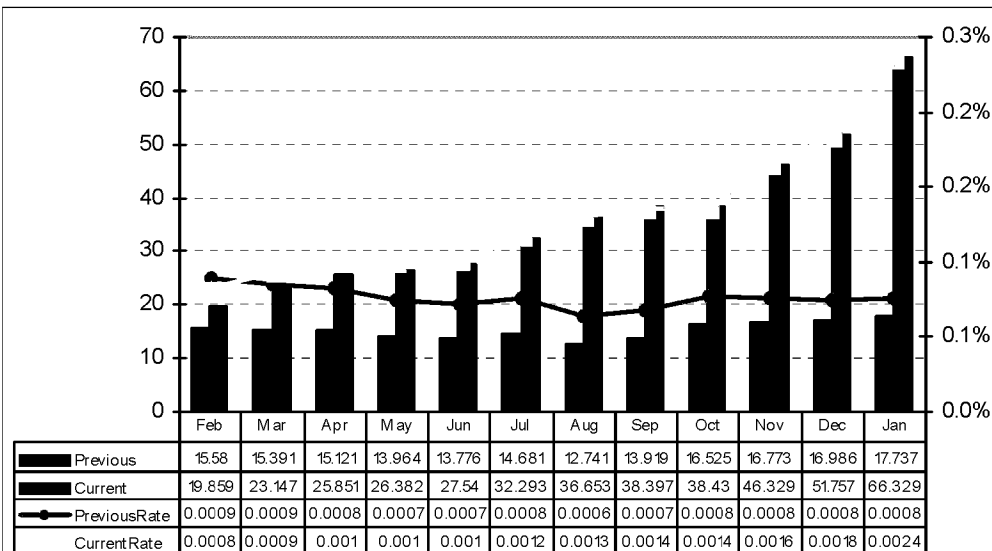
Bankruptcies 7 \$ and rates - Wholesale



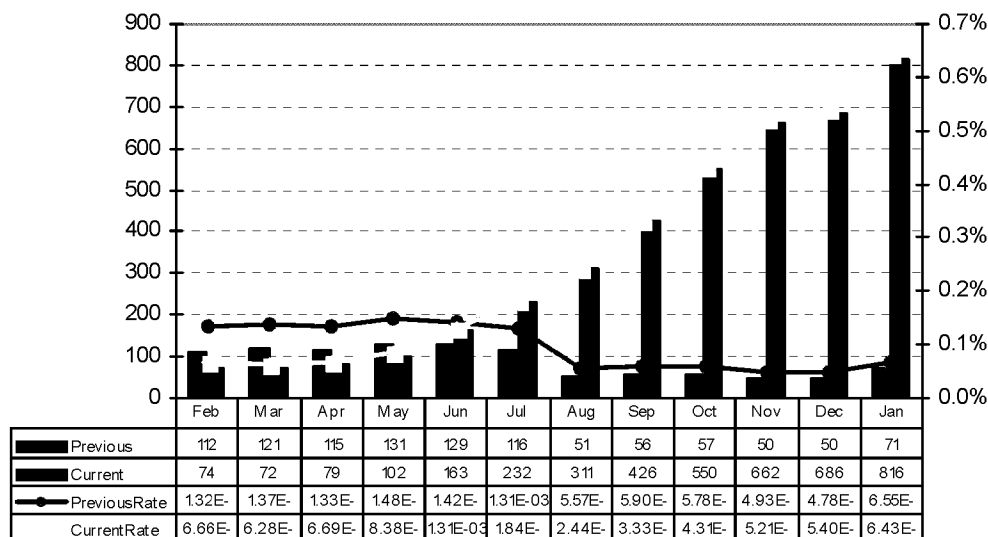
Bankruptcies 13 # and rates - Wholesale



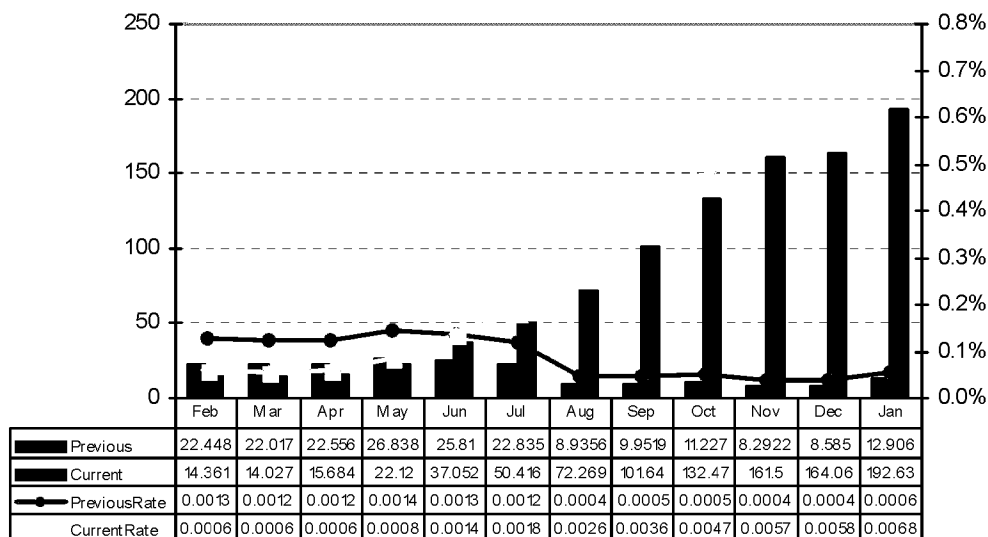
Bankruptcies 13 \$ and rates - Wholesale



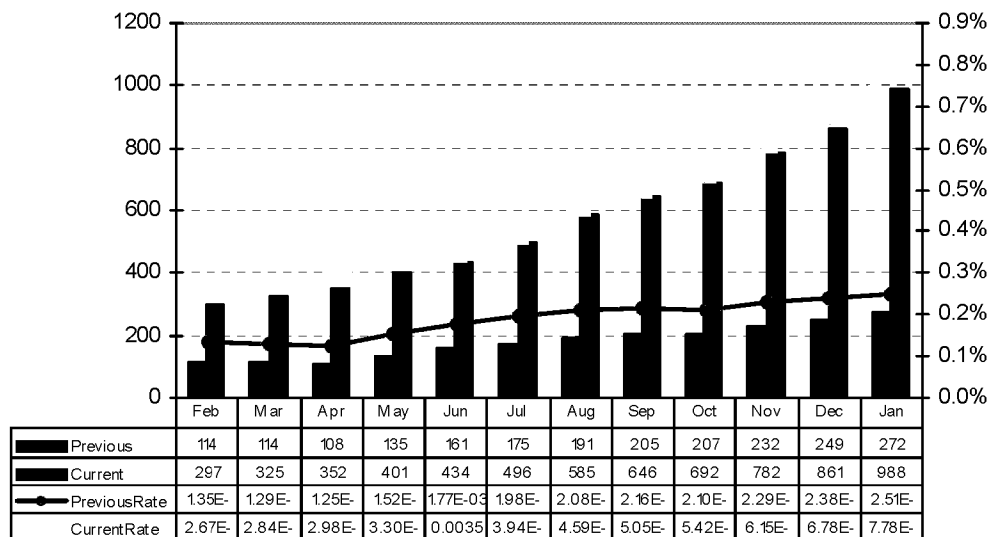
LossMit # and rates - Wholesale



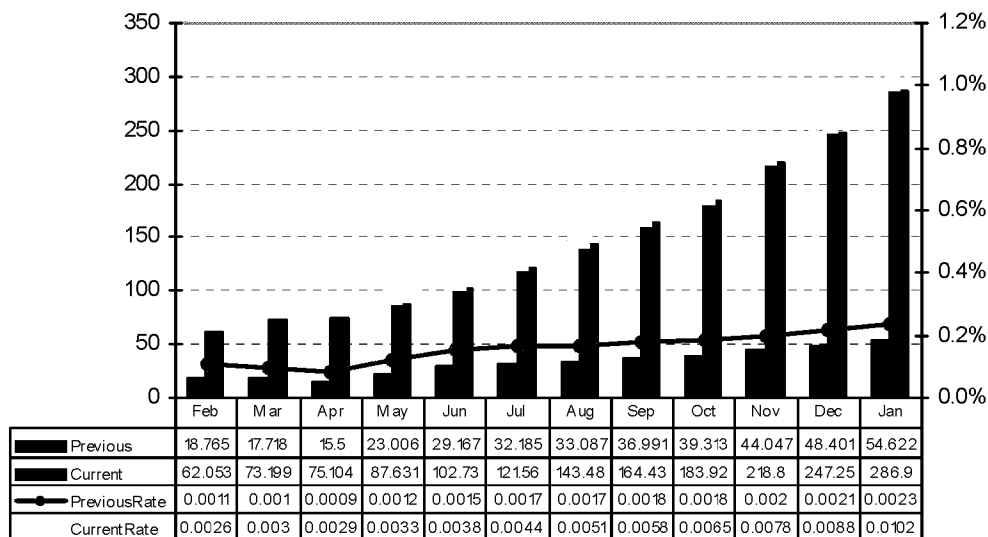
LossMit \$ and rates - Wholesale



REOs # and rates - Wholesale



REOs \$ and rates - Wholesale



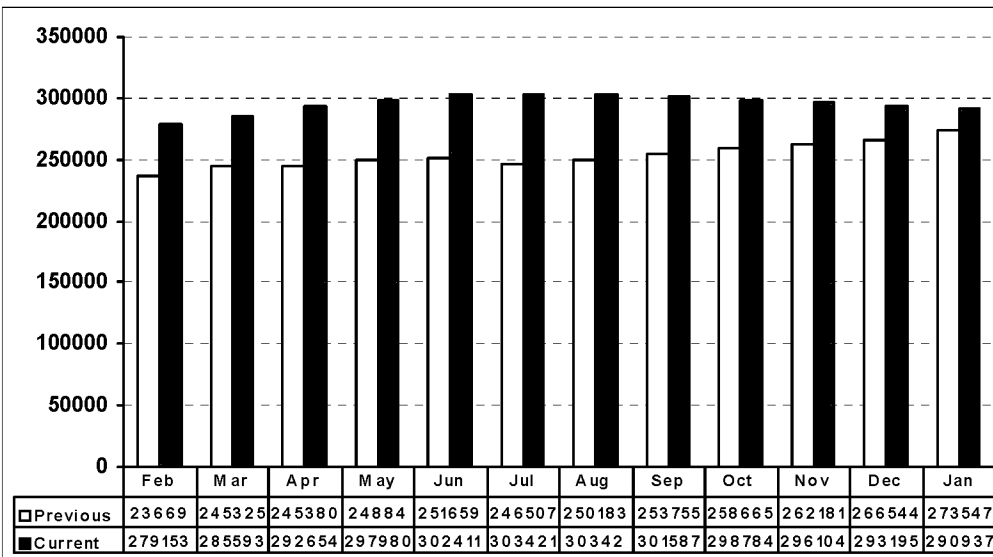
Performance - Conduit

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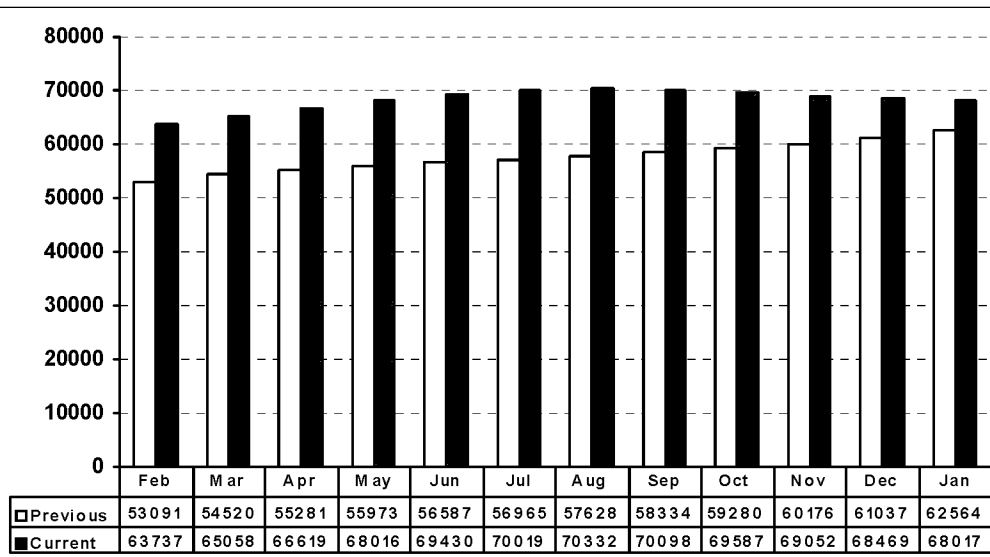
Aurora Servicing - Conduit

Aurora Risk Review

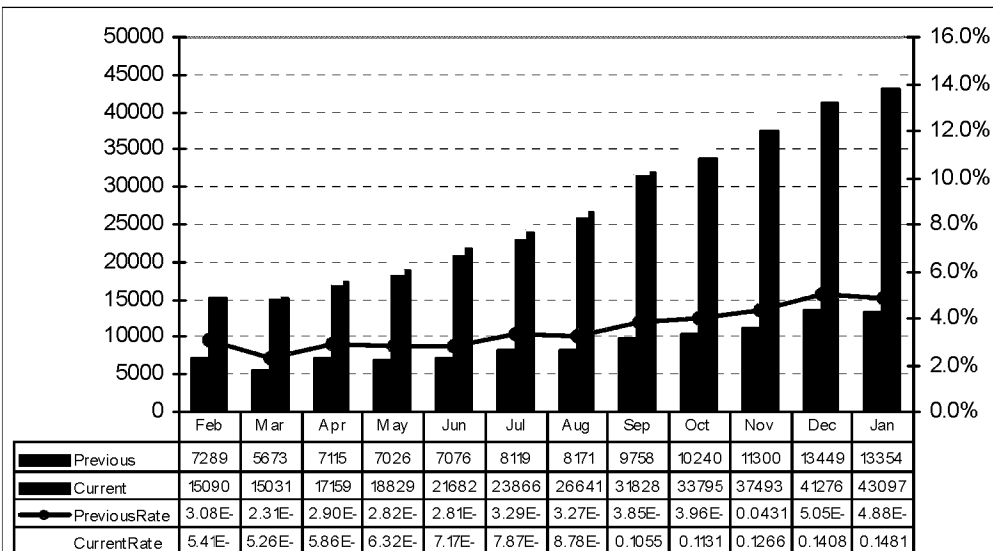
Current Units - Conduit



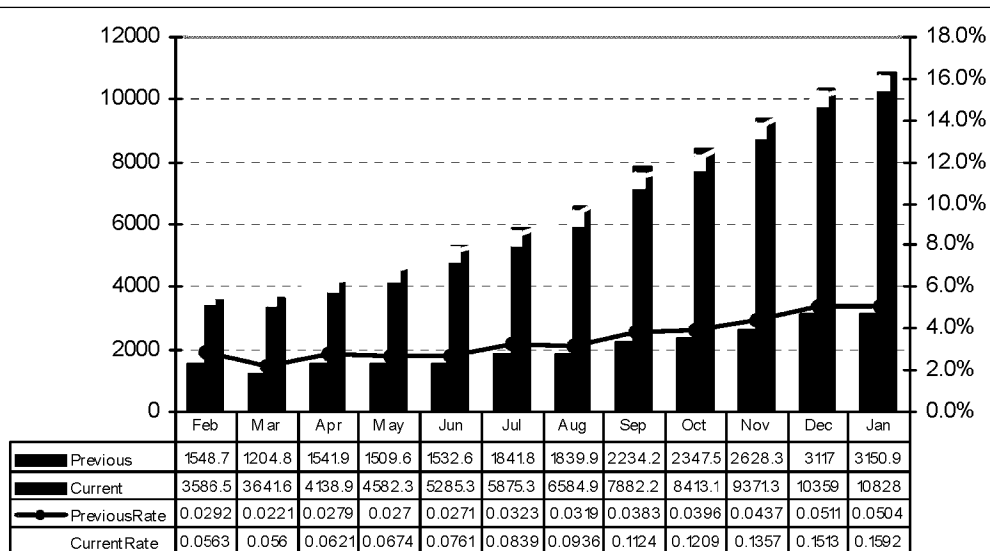
Current Balances - Conduit



30+ # and rates - Conduit



30+ \$ and rates - Conduit



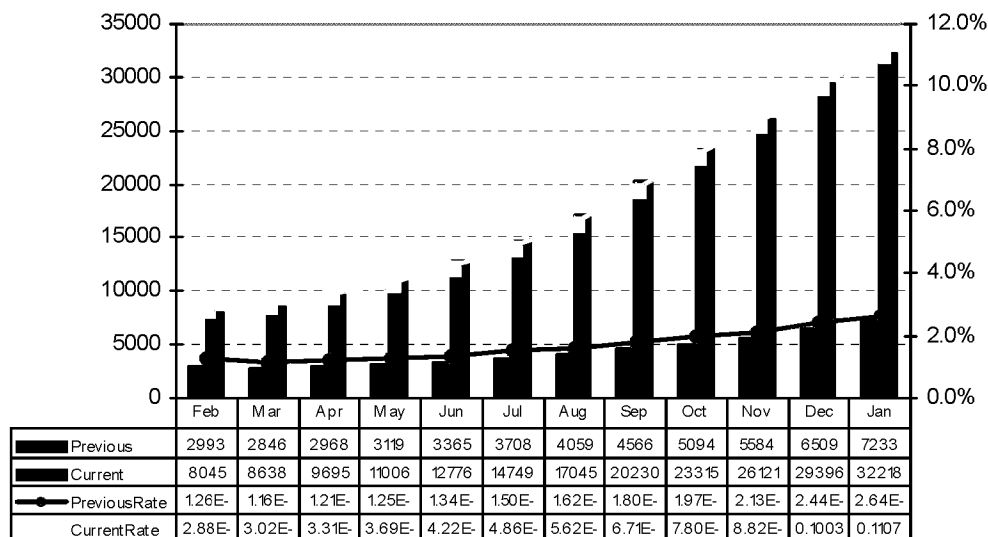
LEHMAN BROTHERS

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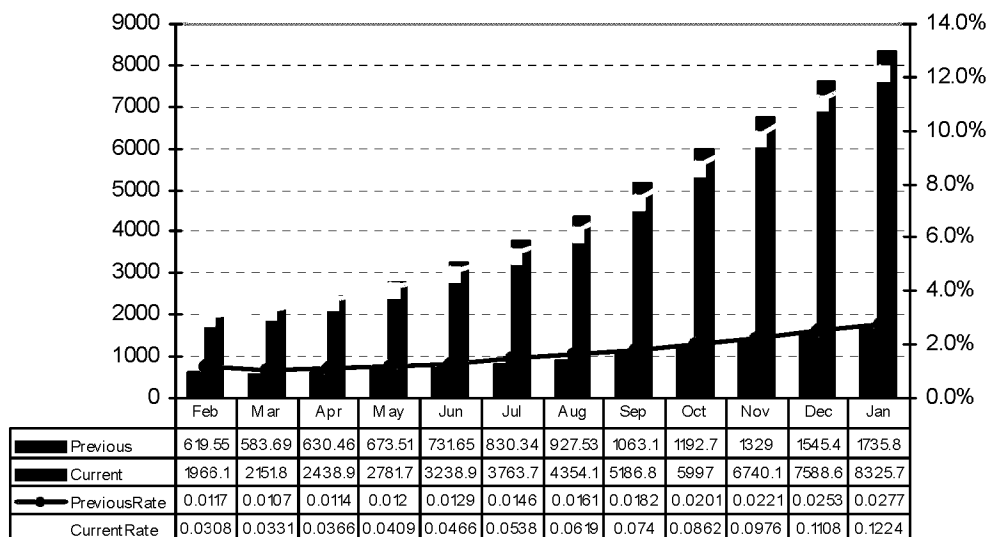
Aurora Servicing - Conduit

Aurora Risk Review

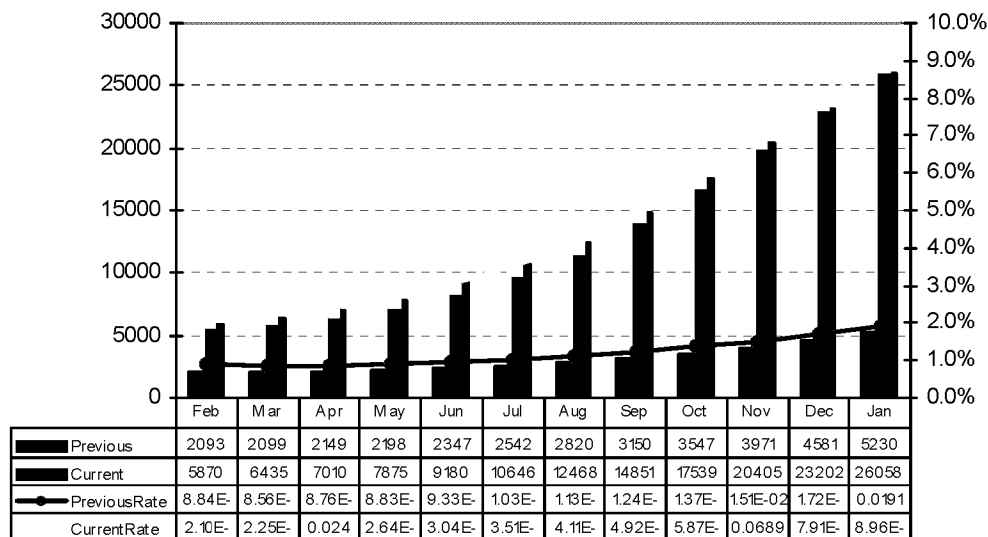
60+ # and rates - Conduit



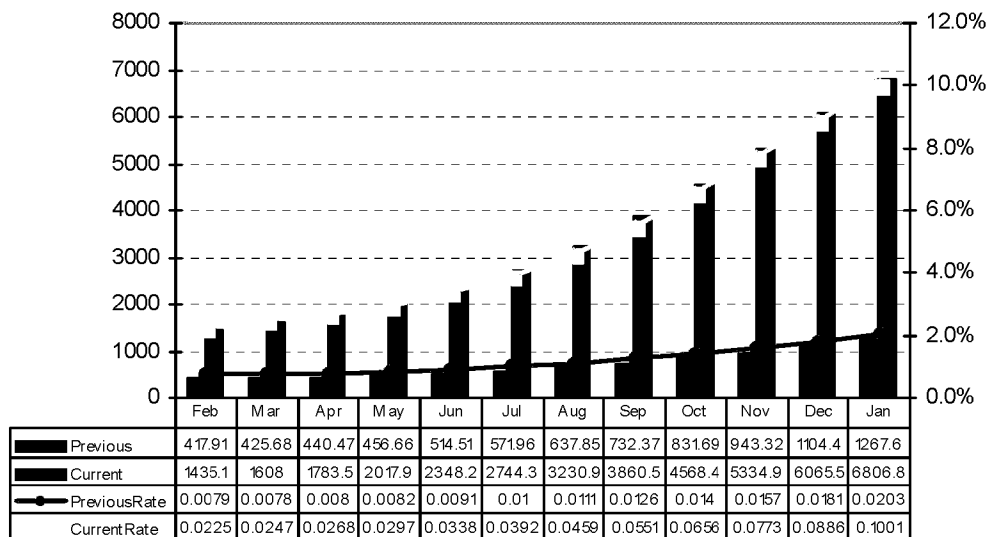
60+ \$ and rates - Conduit



90+ # and rates - Conduit



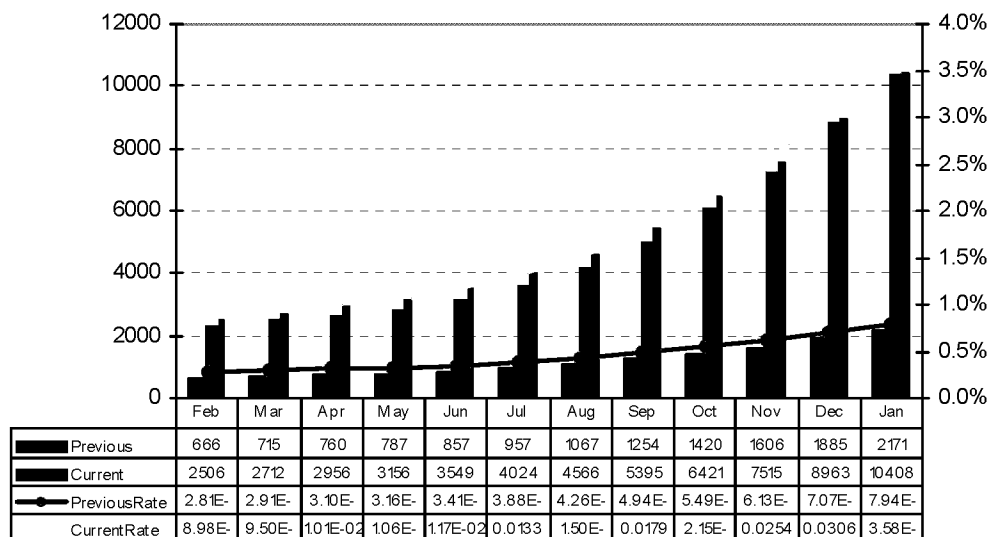
90+ \$ and rates - Conduit



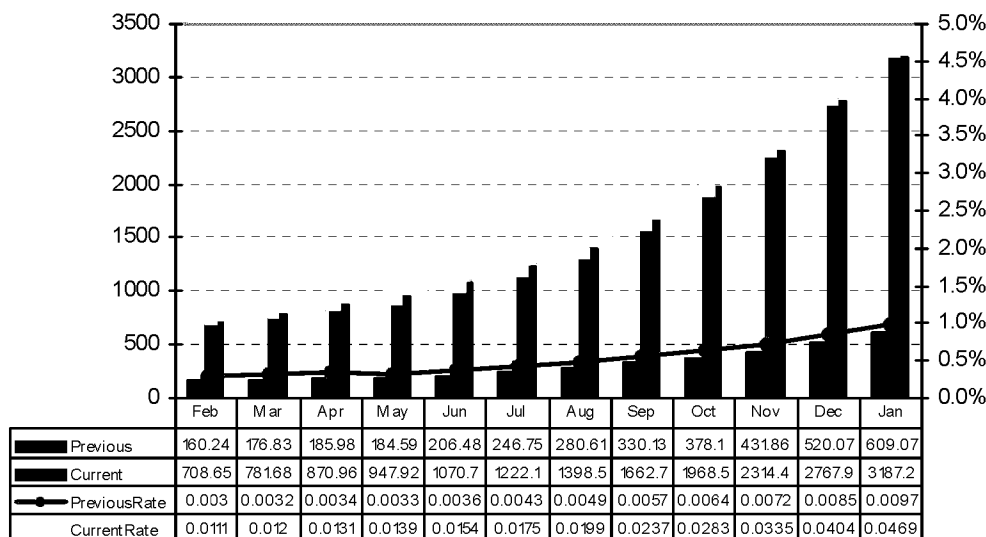
Aurora Servicing - Conduit

Aurora Risk Review

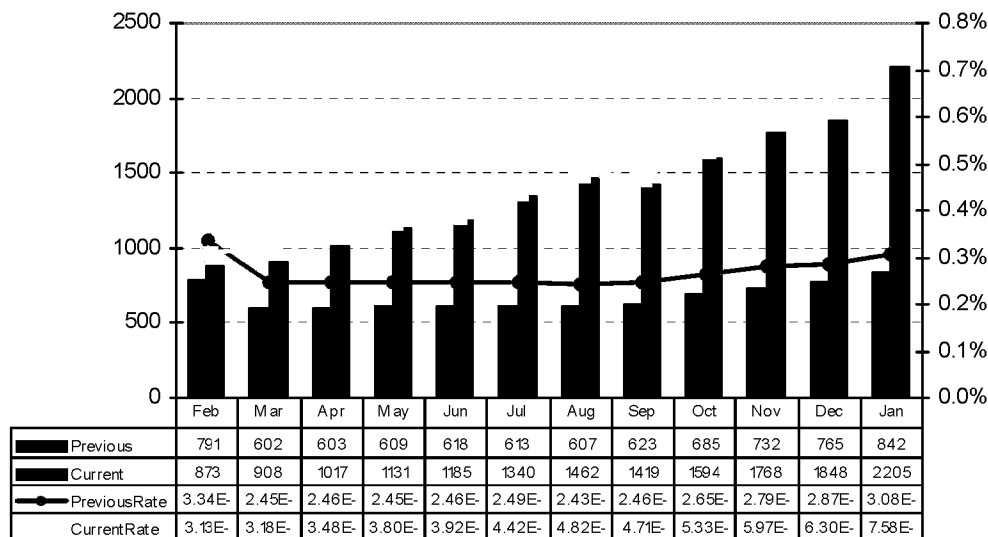
Foreclosures # and rates - Conduit



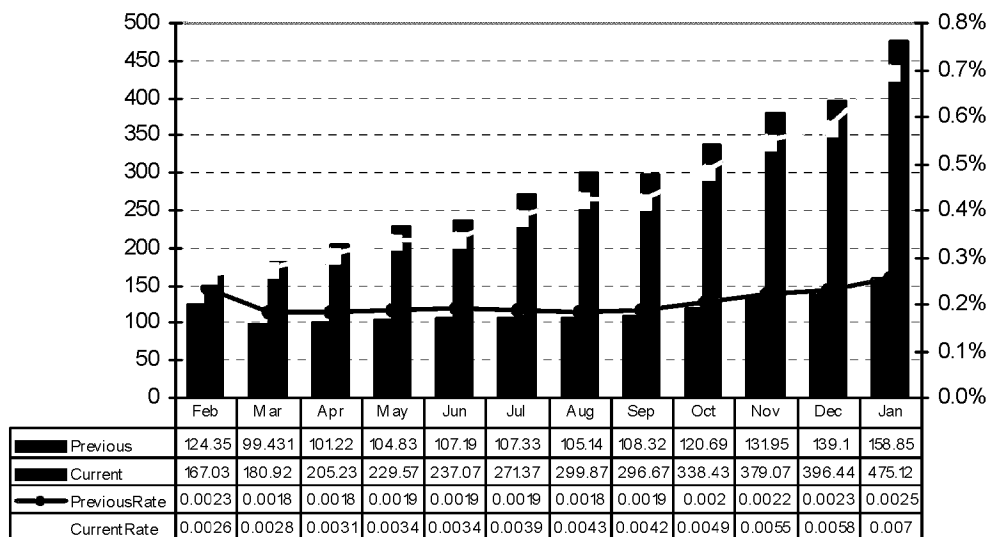
Foreclosures \$ and rates - Conduit



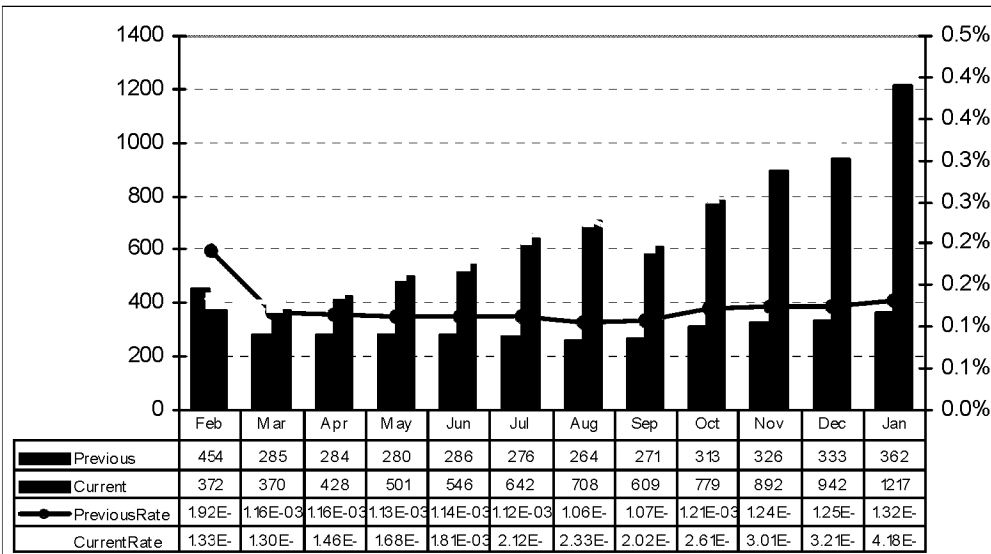
Bankruptcies # and rates - Conduit



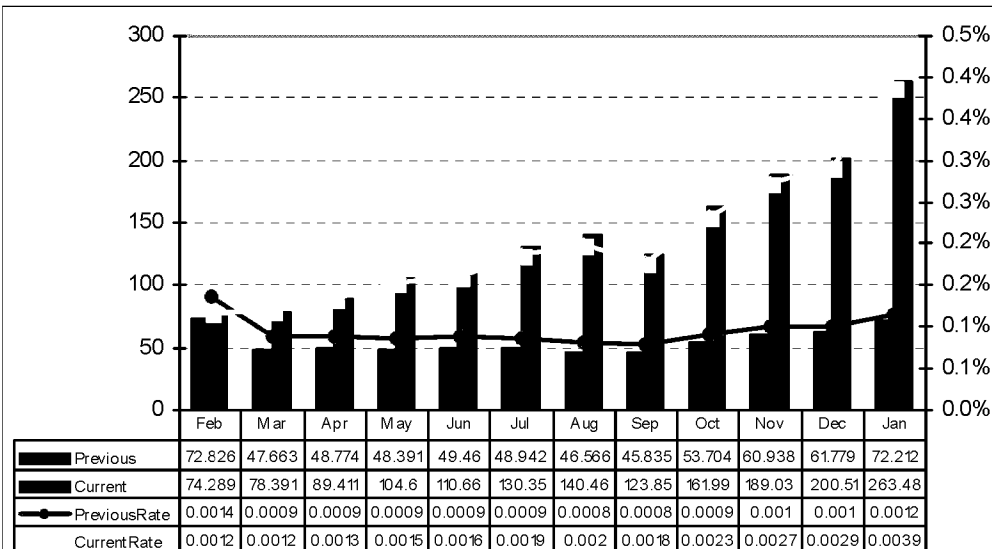
Bankruptcies \$ and rates - Conduit



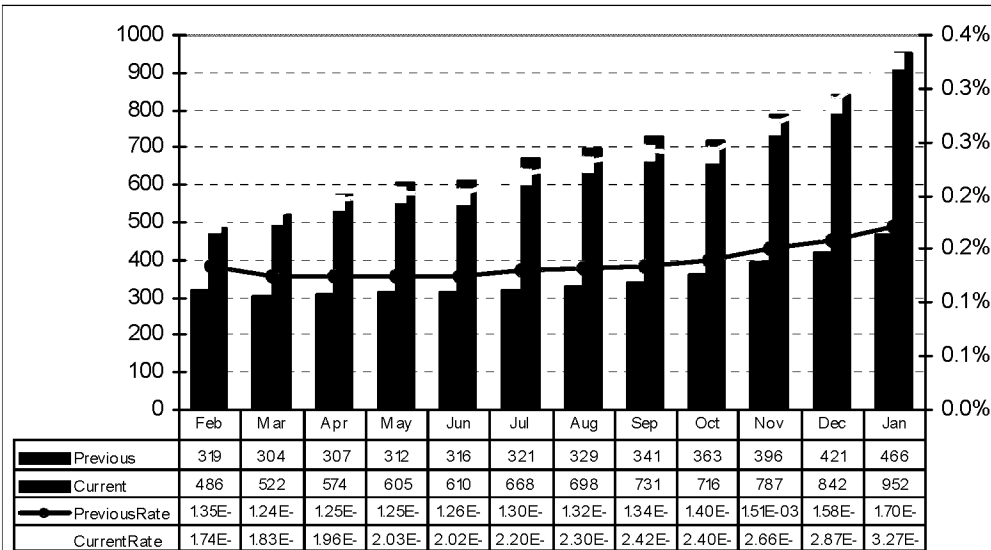
Bankruptcies 7 # and rates - Conduit



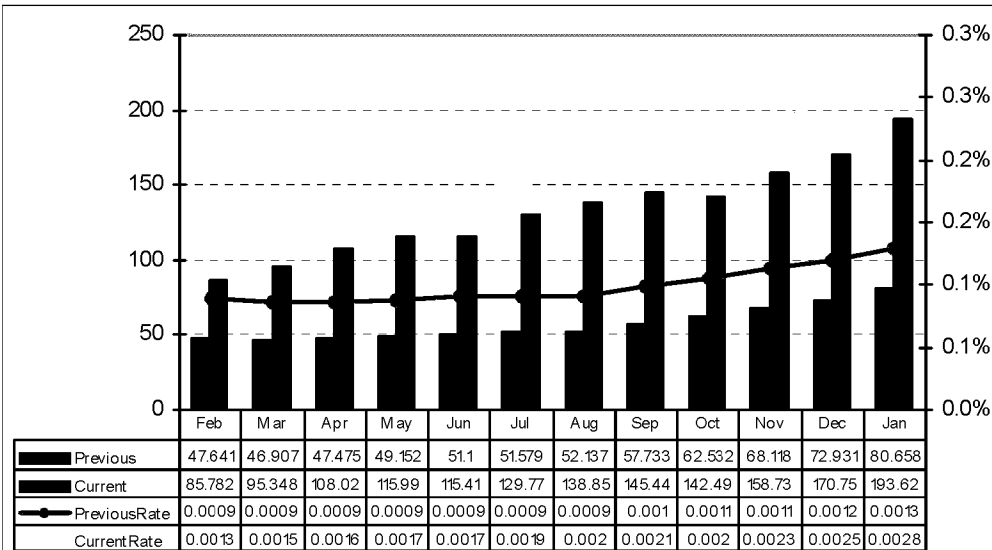
Bankruptcies 7 \$ and rates - Conduit



Bankruptcies 13 # and rates - Conduit

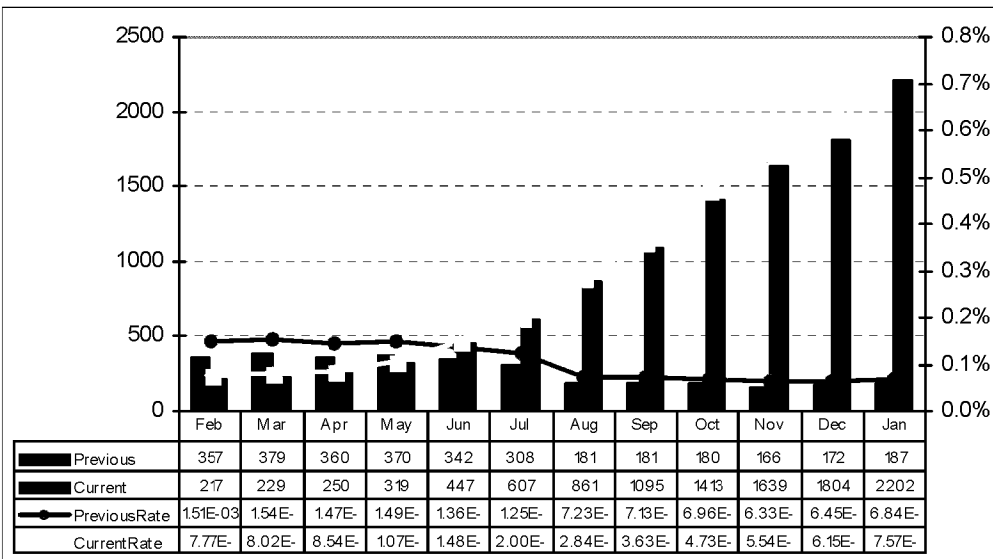


Bankruptcies 13 \$ and rates - Conduit

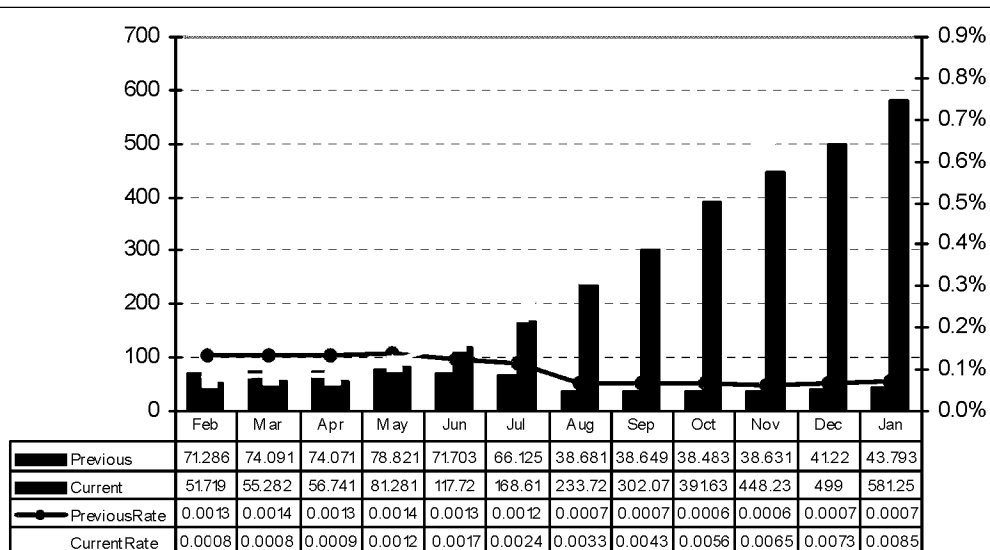


Aurora Servicing - Conduit

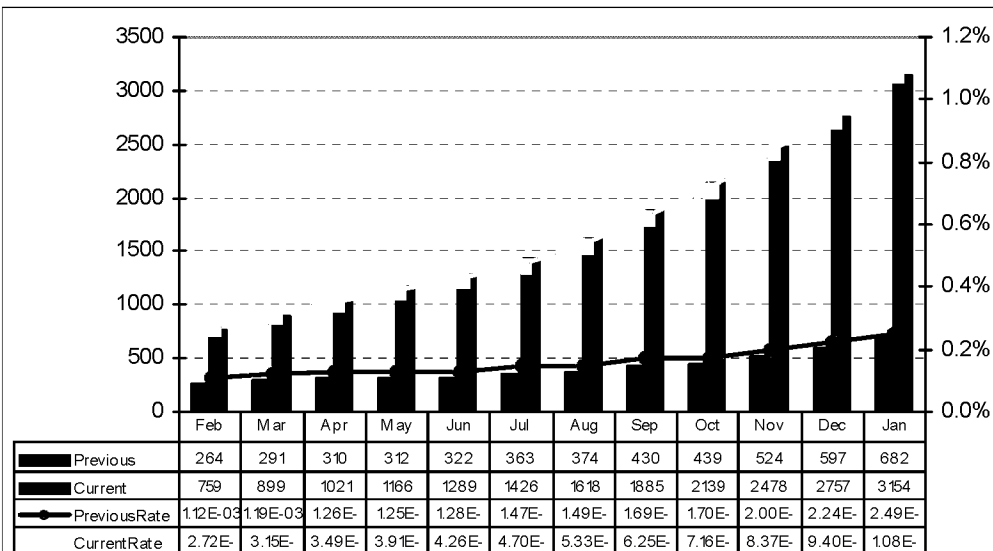
LossMit # and rates - Conduit



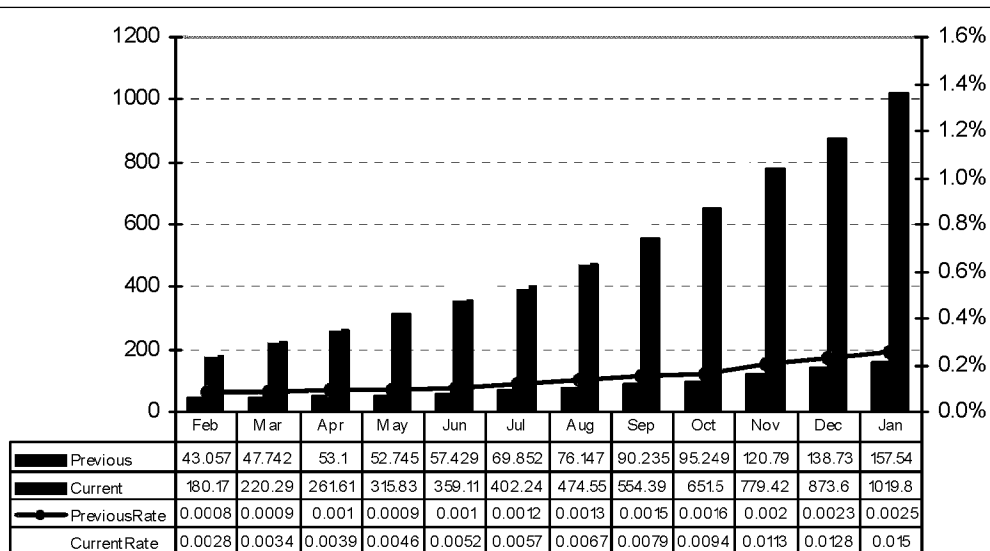
LossMit \$ and rates - Conduit



REOs # and rates - Conduit



REOs \$ and rates - Conduit



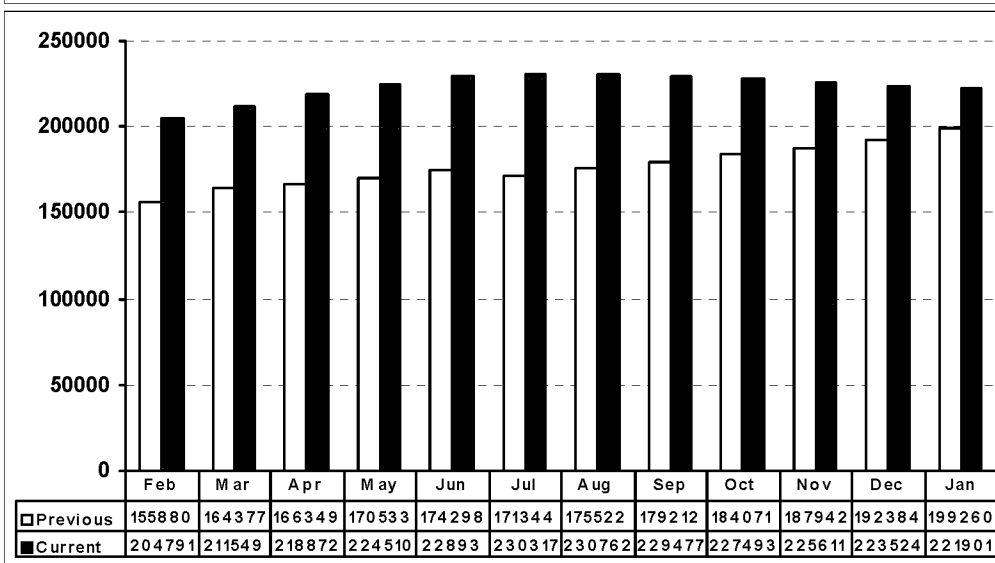
Performance - Delegated

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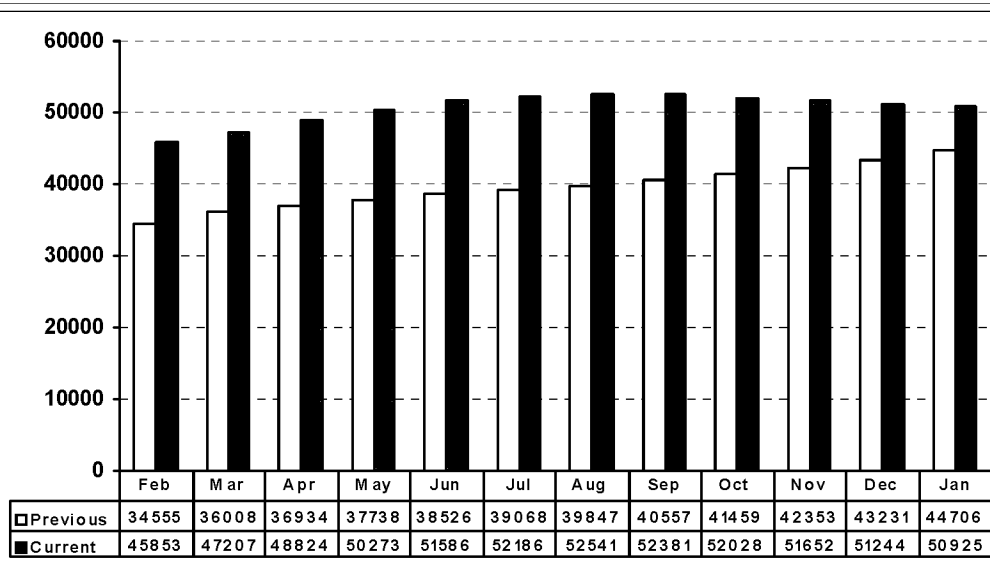
Aurora Servicing - Delegated

Aurora Risk Review

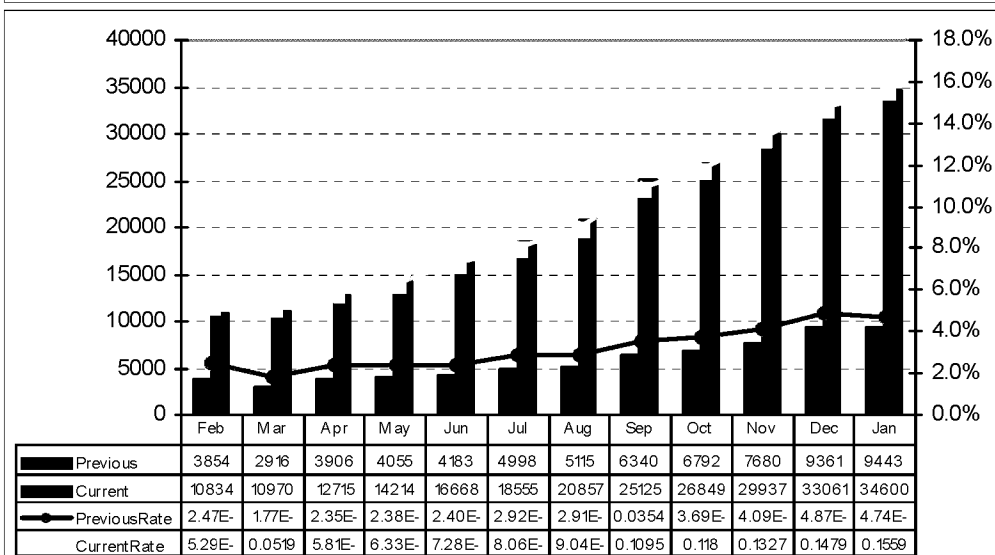
Current Units - Delegated



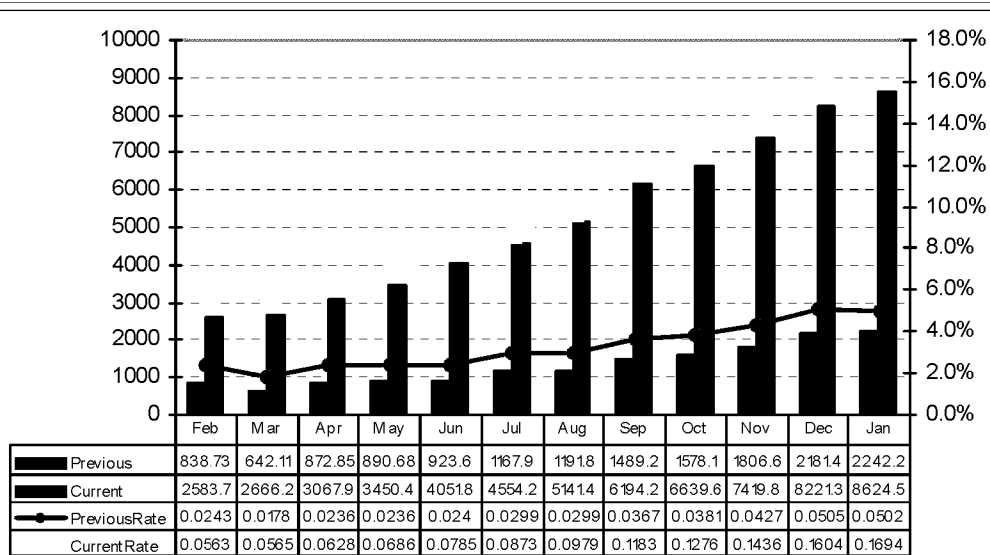
Current Balances - Delegated



30+ # and rates - Delegated

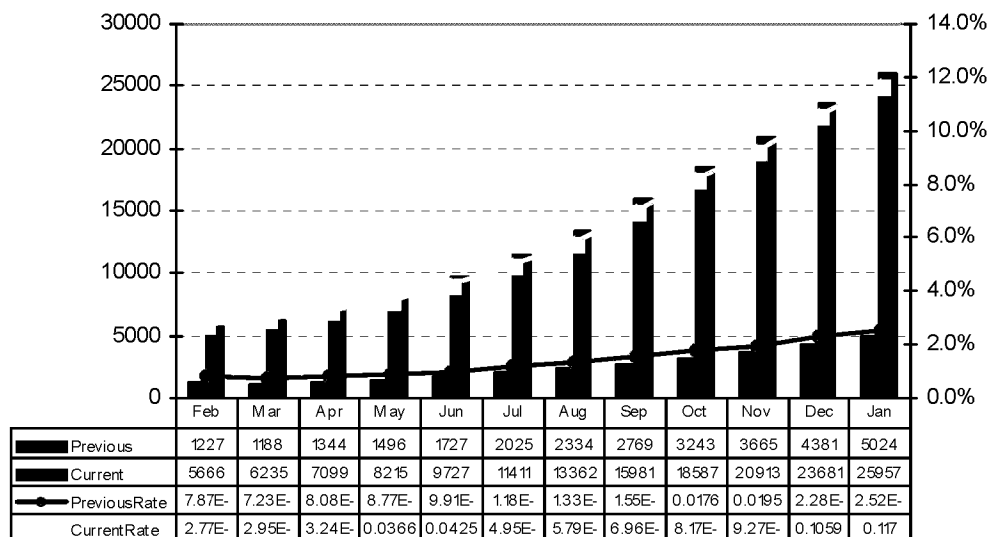


30+ \$ and rates - Delegated

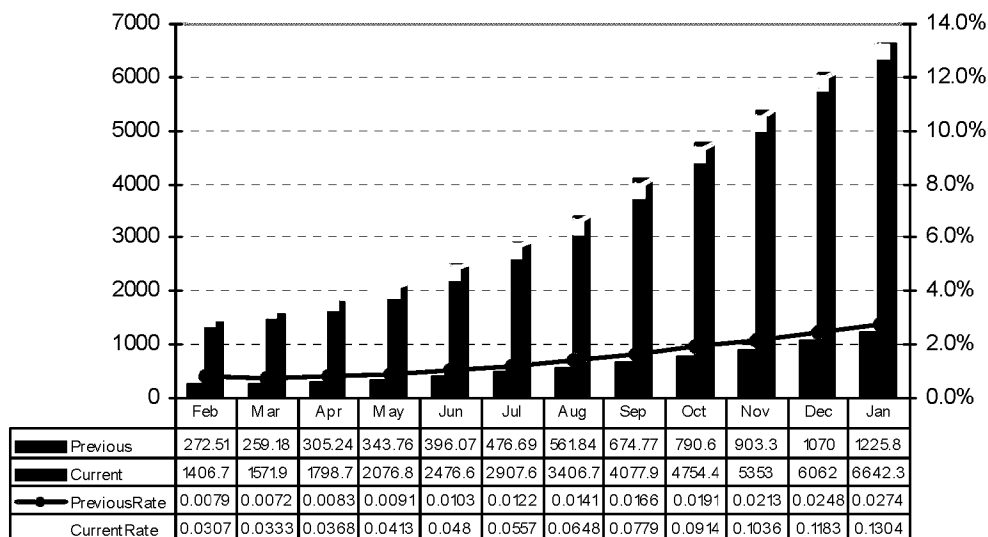


Aurora Servicing - Delegated

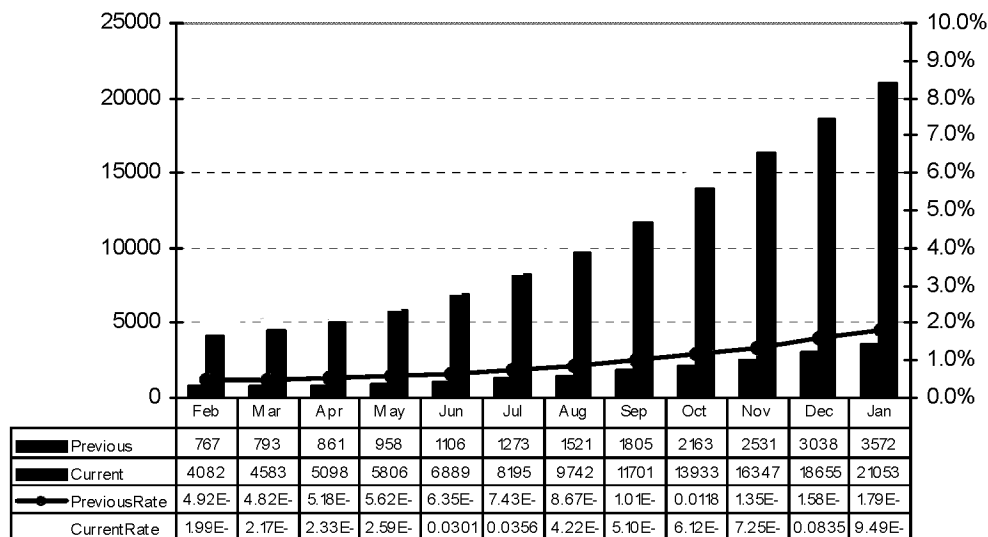
60+ # and rates - Delegated



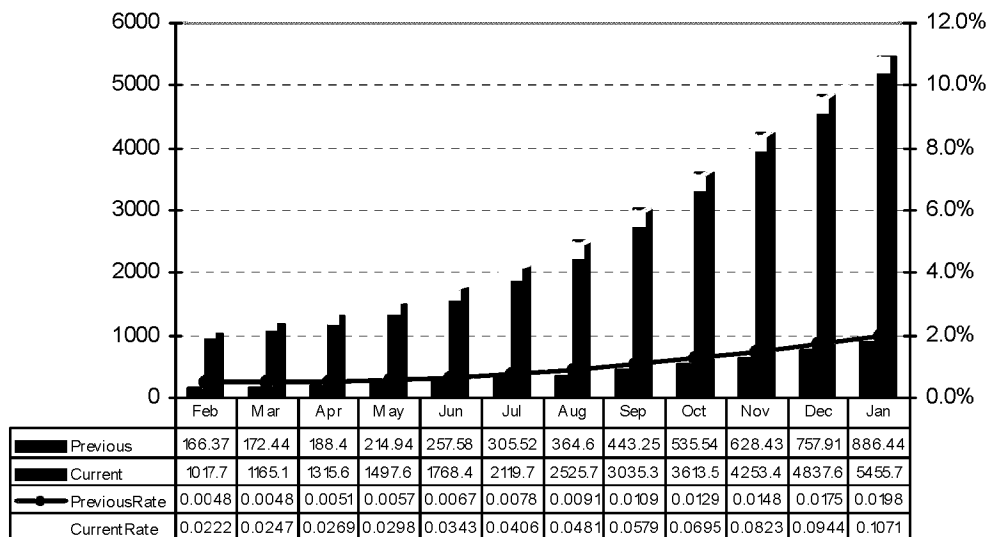
60+ \$ and rates - Delegated



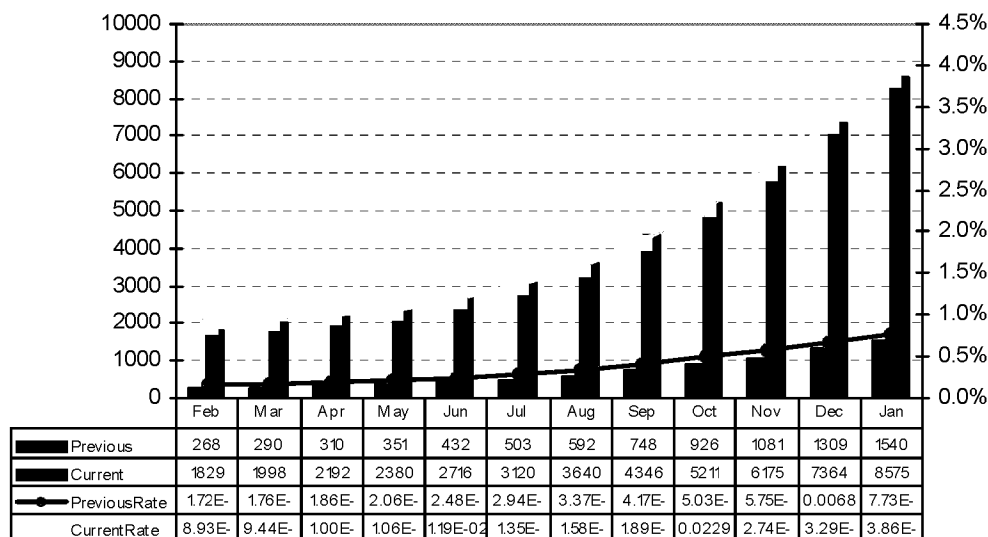
90+ # and rates - Delegated



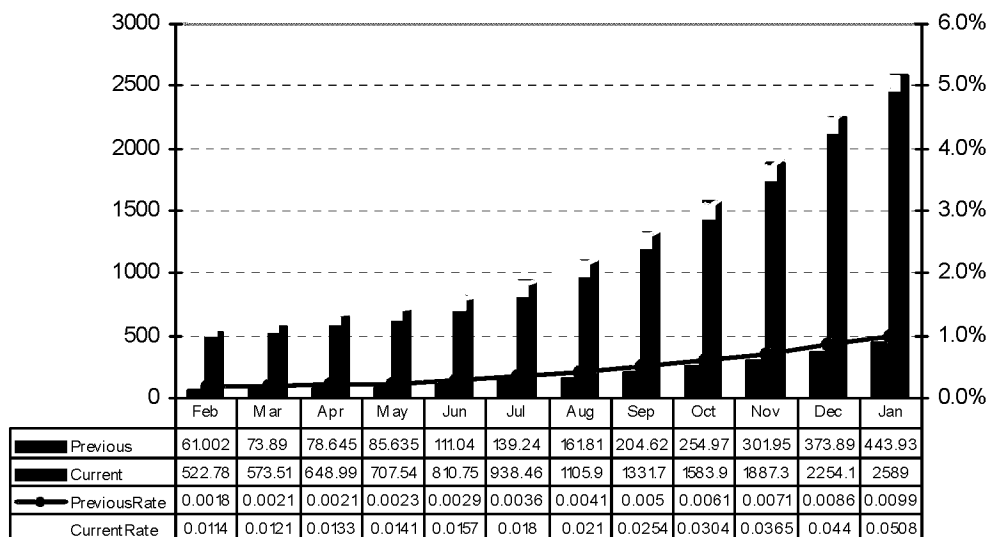
90+ \$ and rates - Delegated



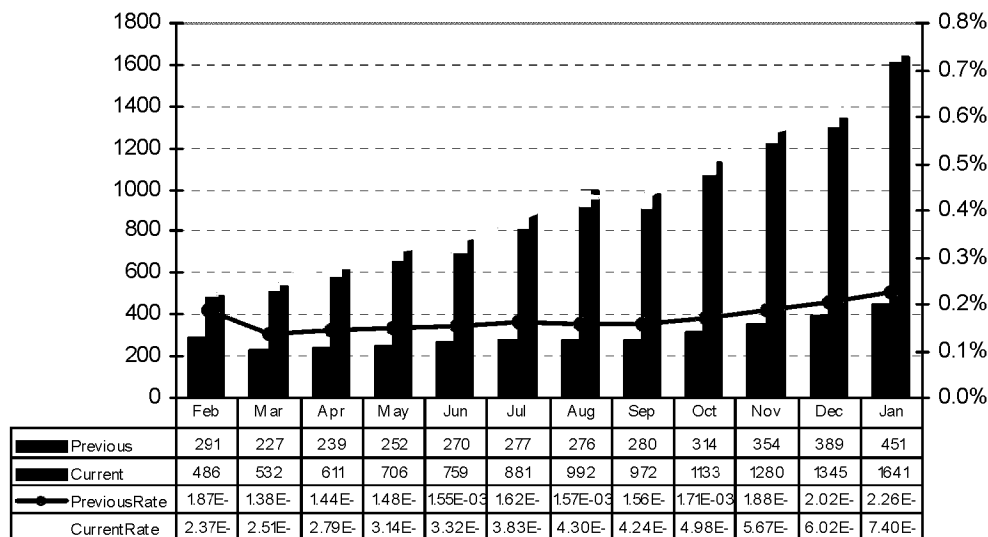
Foreclosures # and rates - Delegated



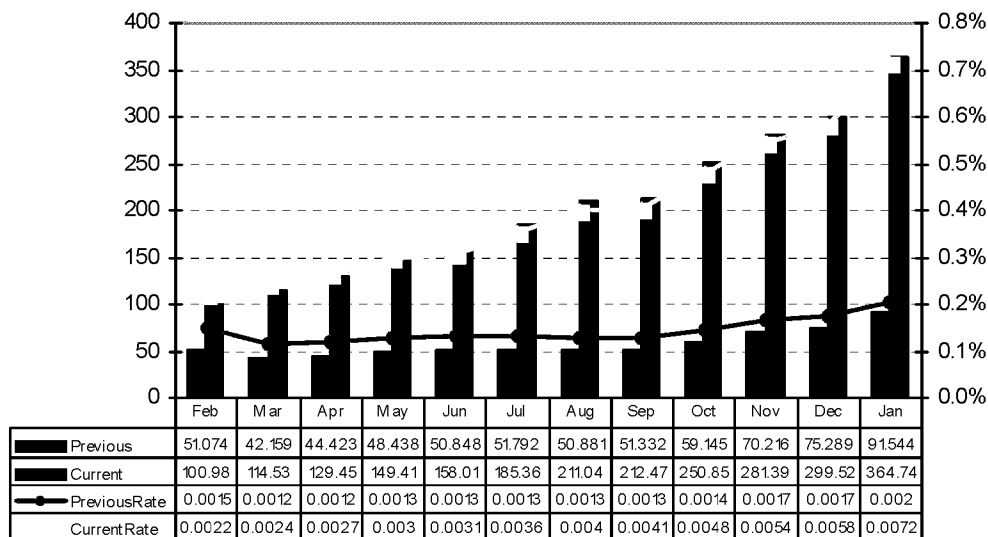
Foreclosures \$ and rates - Delegated



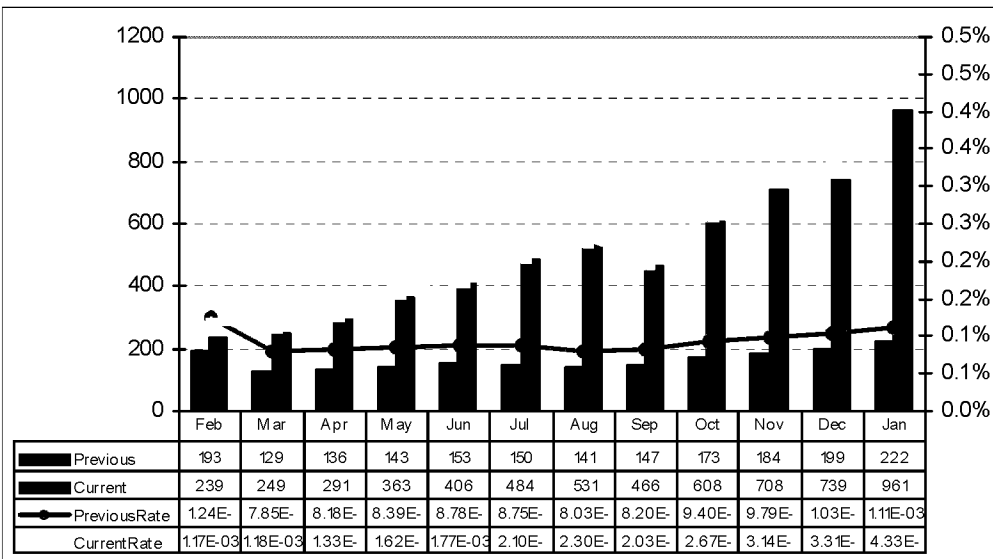
Bankruptcies # and rates - Delegated



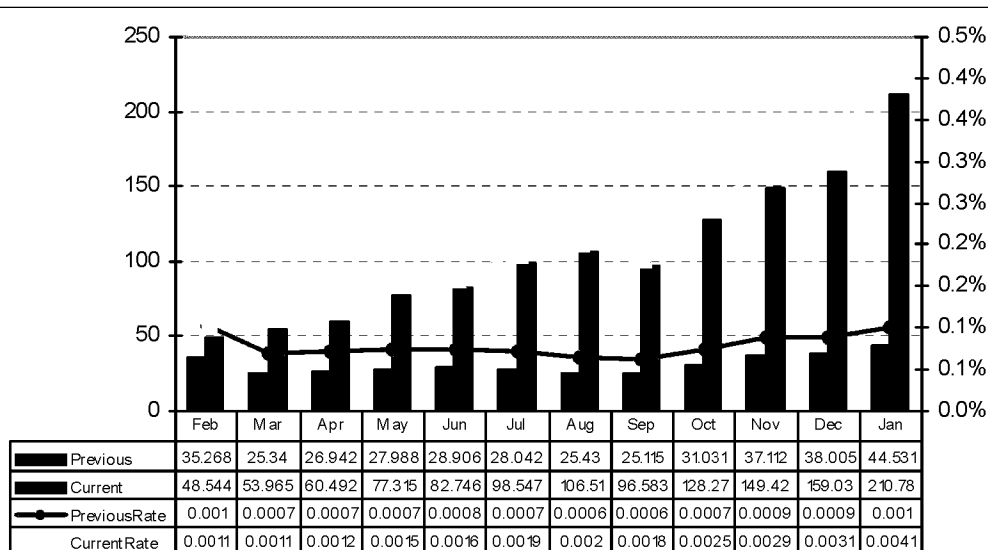
Bankruptcies \$ and rates - Delegated



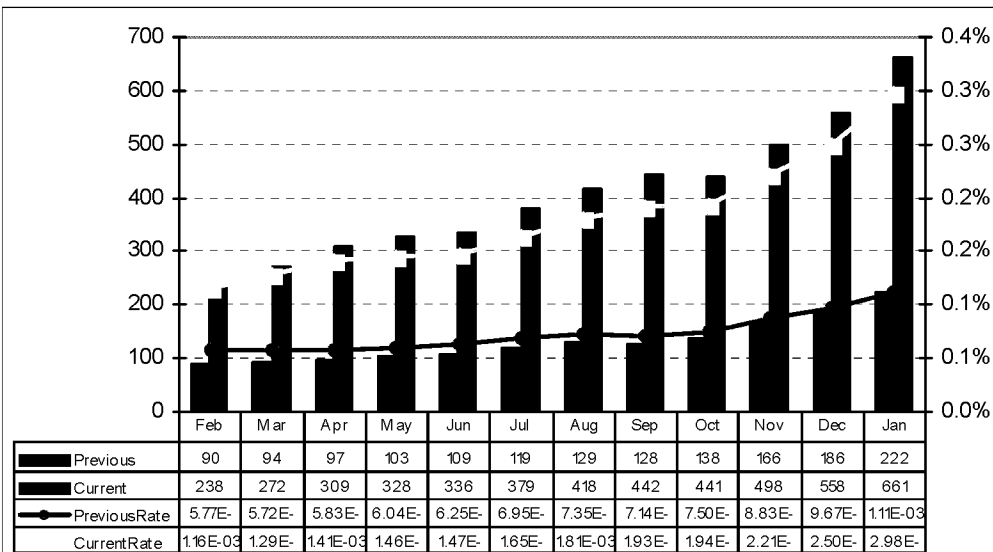
Bankruptcies 7 # and rates - Delegated



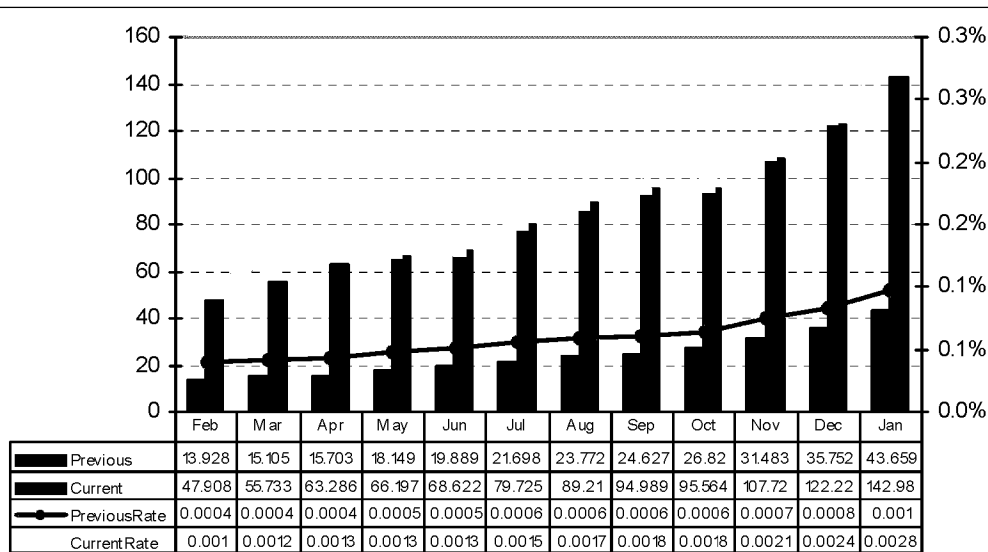
Bankruptcies 7 \$ and rates - Delegated



Bankruptcies 13 # and rates - Delegated



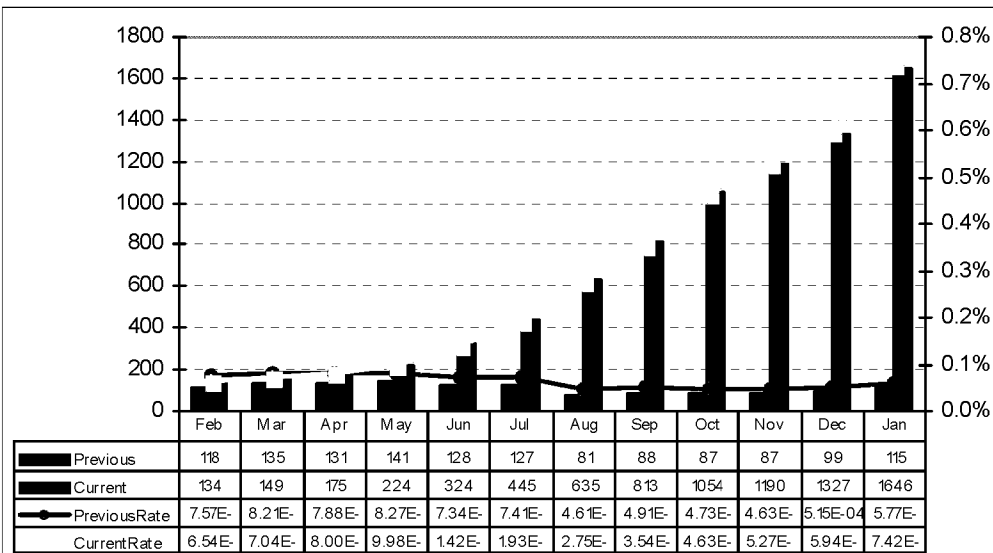
Bankruptcies 13 \$ and rates - Delegated



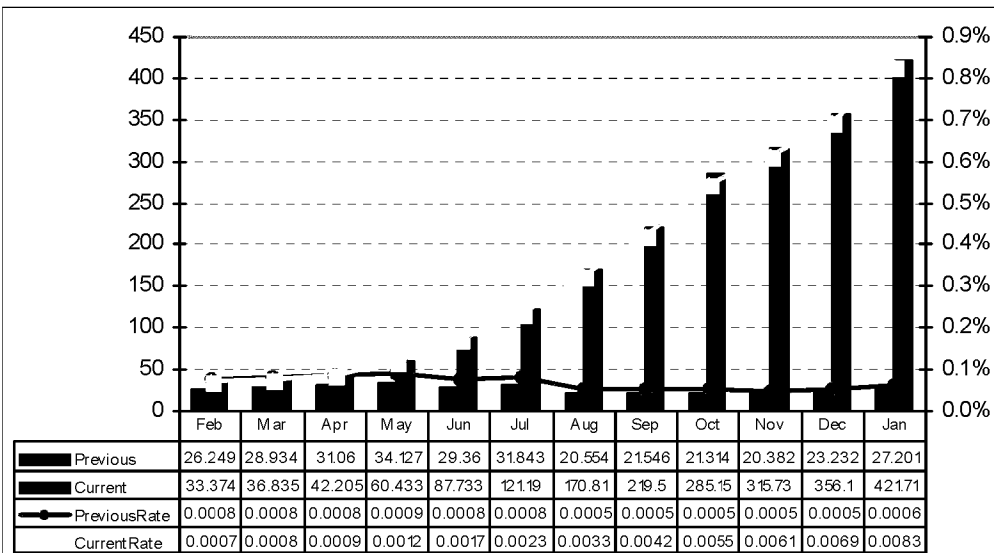
Aurora Servicing - Delegated

Aurora Risk Review

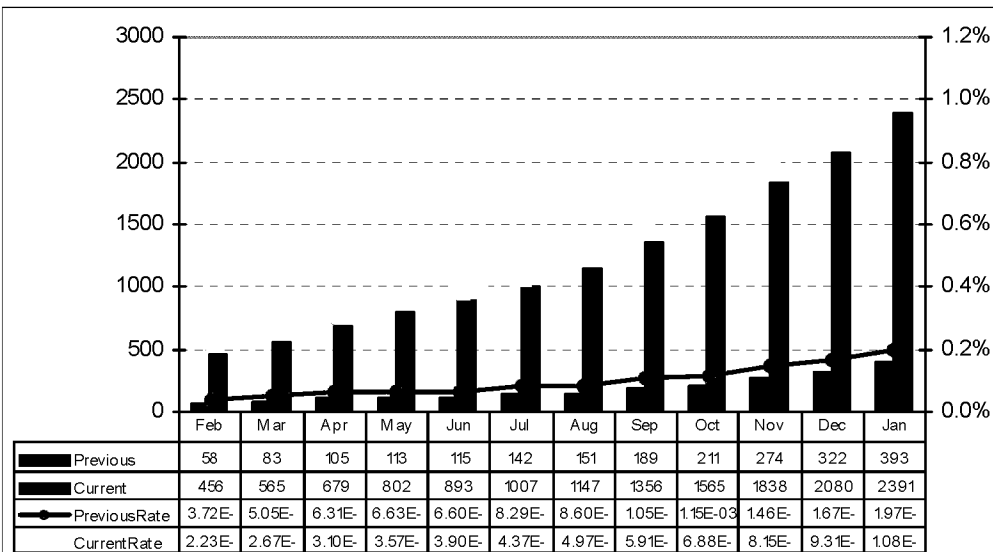
LossMit # and rates - Delegated



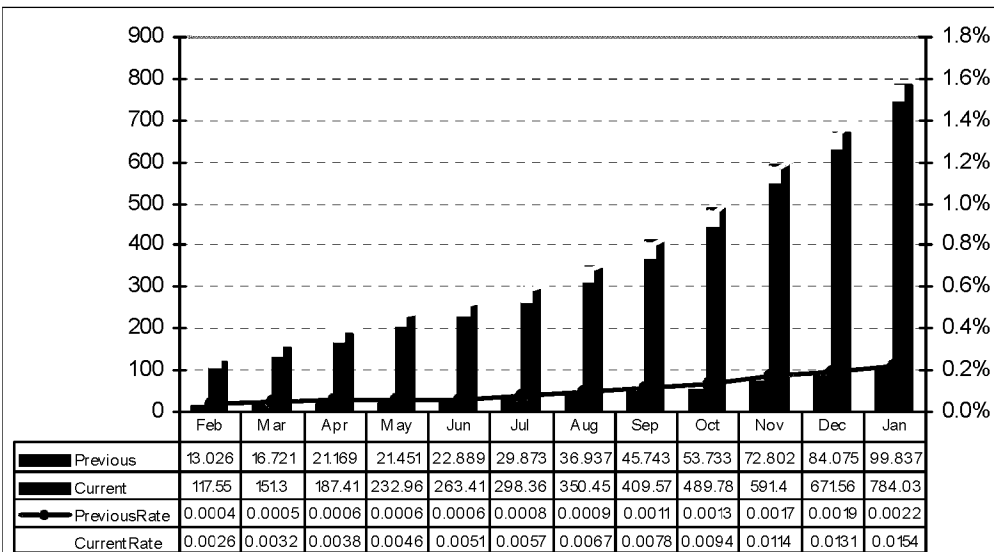
LossMit \$ and rates - Delegated



REOs # and rates - Delegated



REOs \$ and rates - Delegated



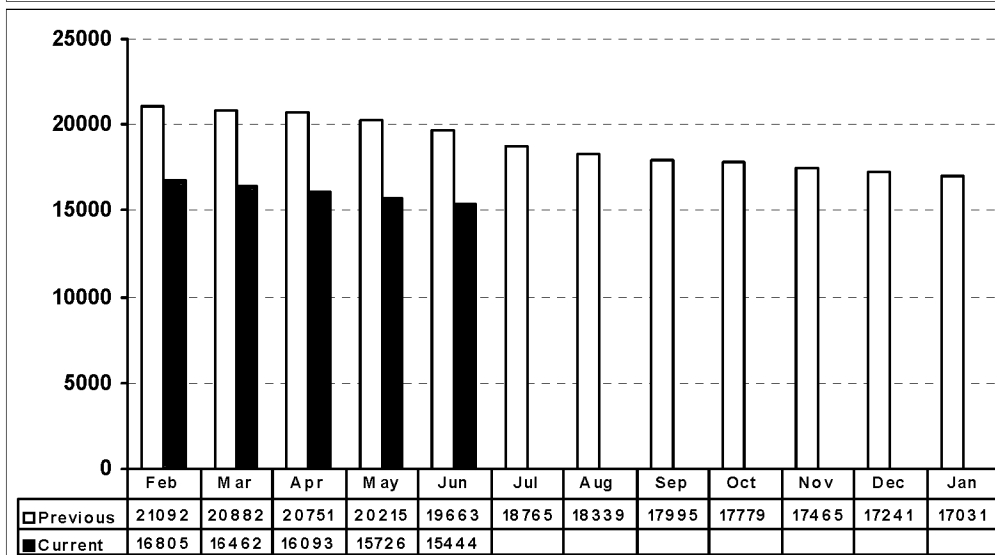
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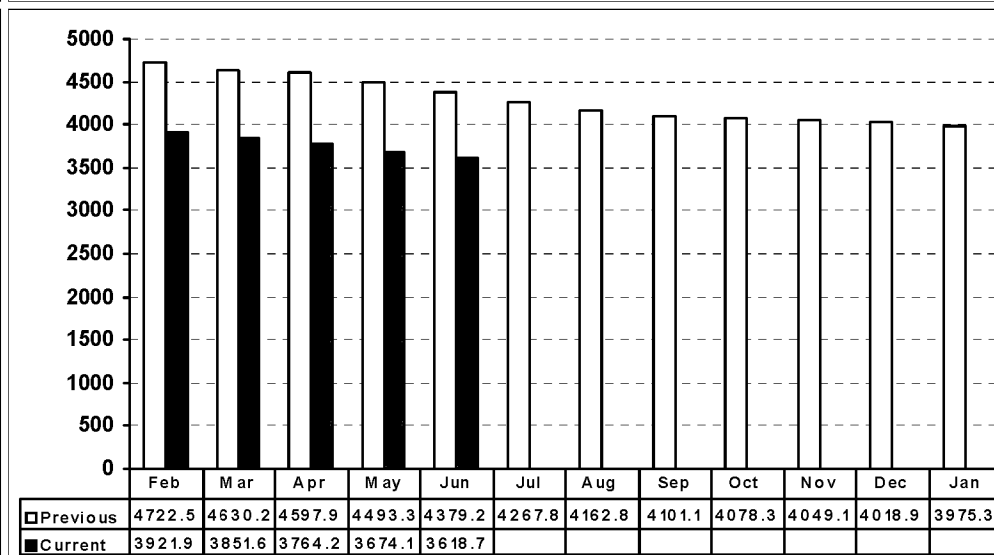
Performance - Bulk

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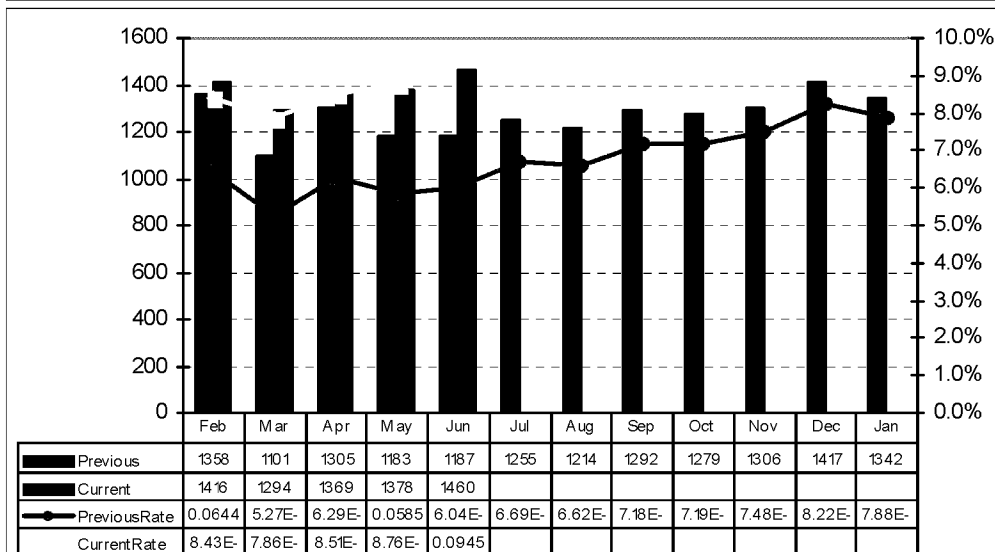
Current Units - Bulk



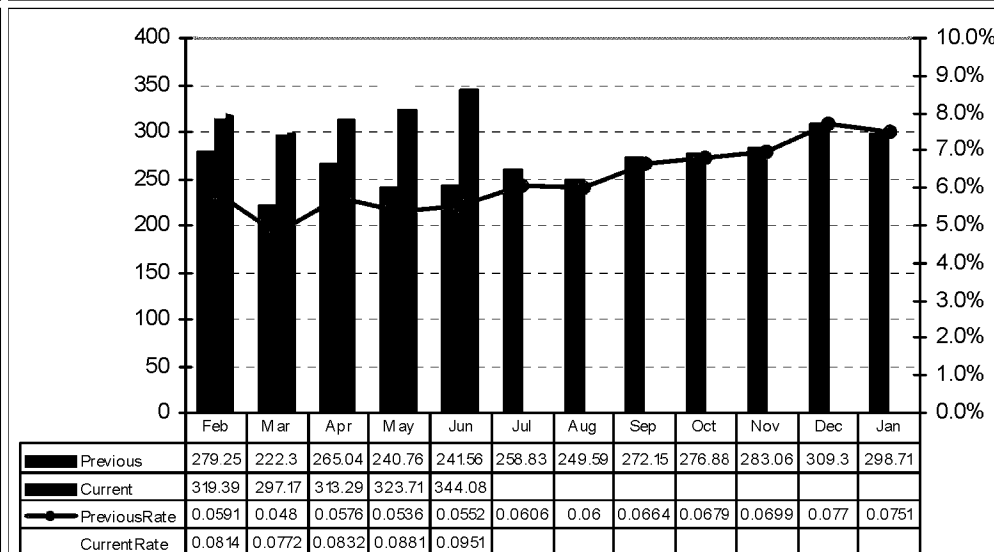
Current Balances - Bulk



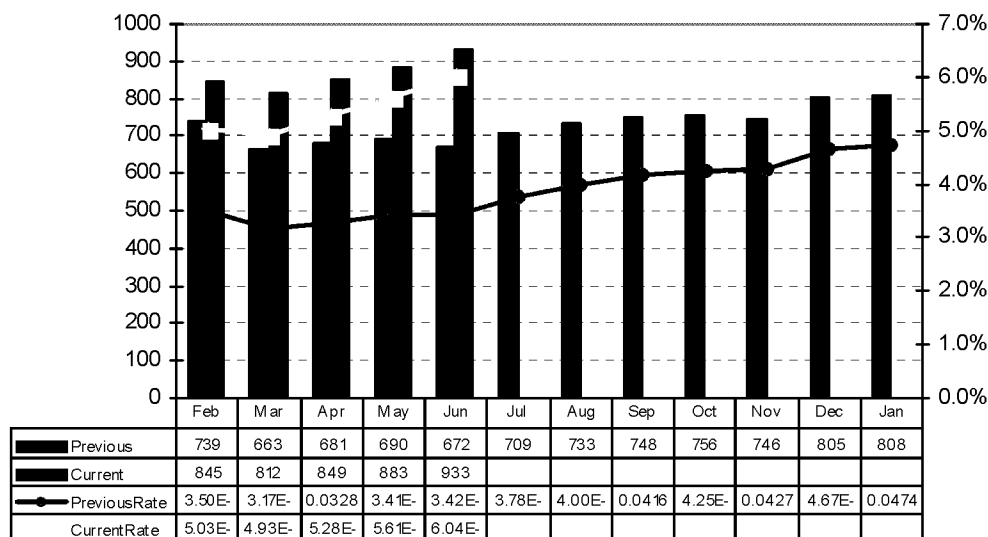
30+ # and rates - Bulk



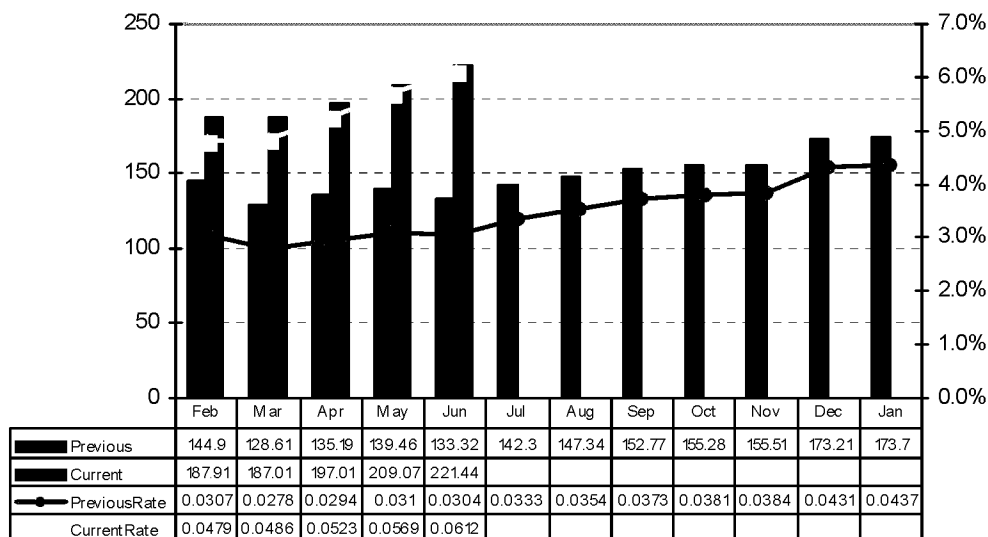
30+ \$ and rates - Bulk



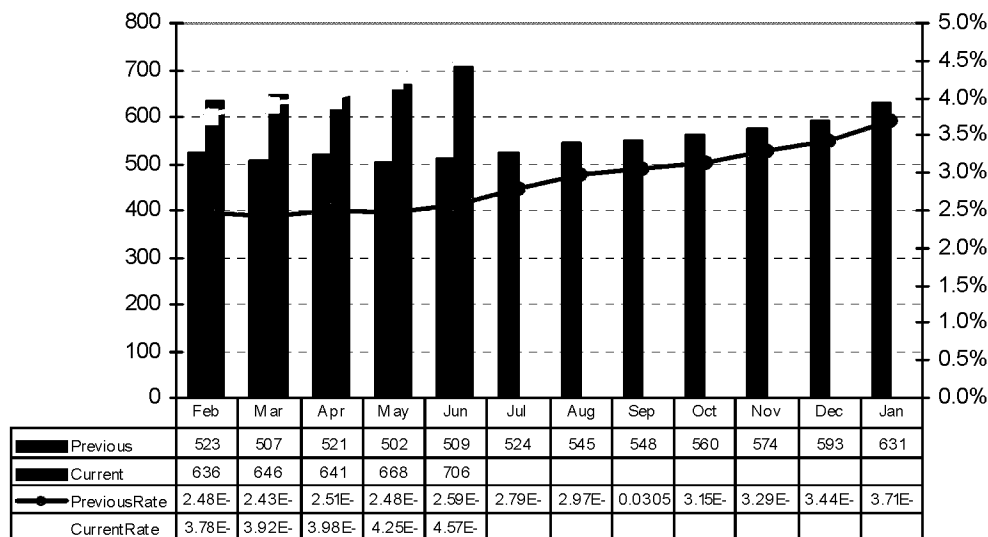
60+ # and rates - Bulk



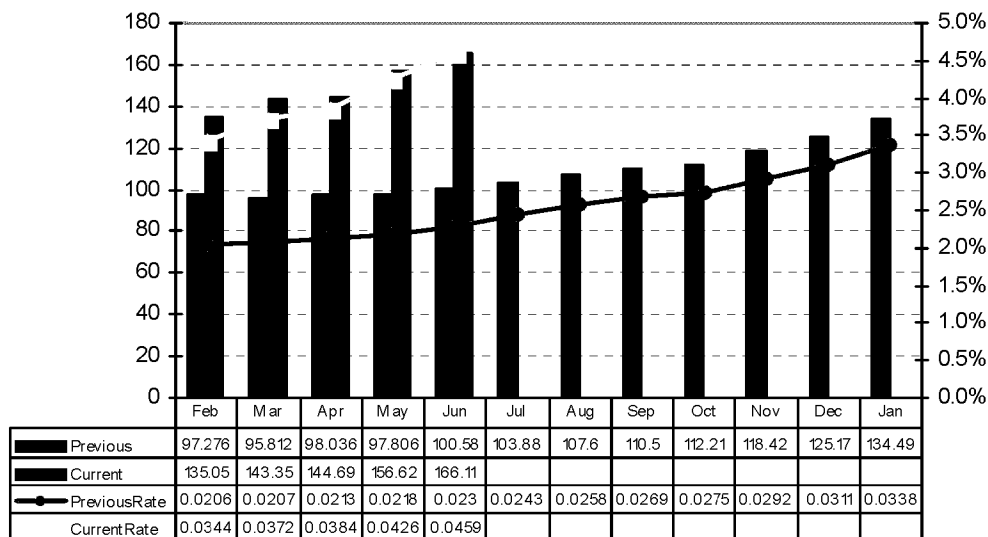
60+ \$ and rates - Bulk



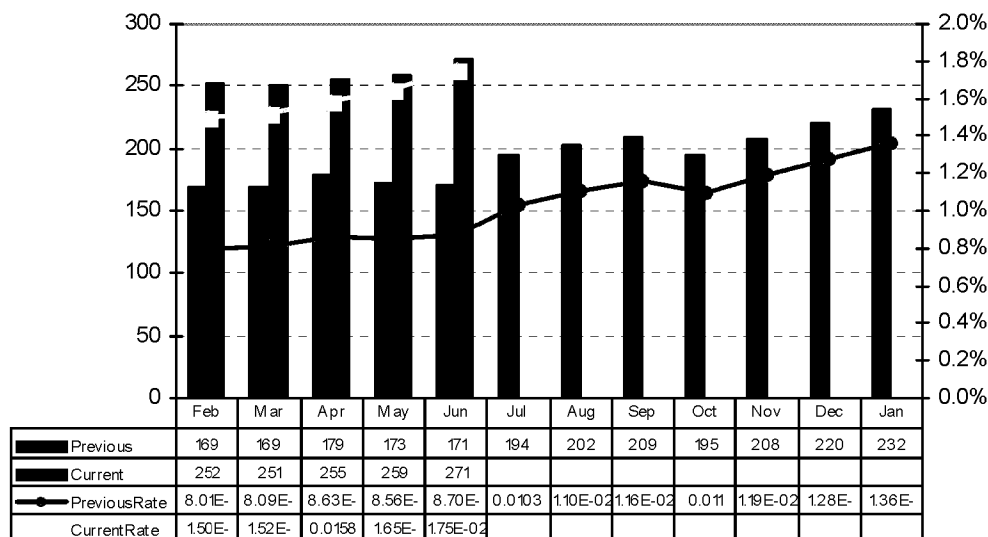
90+ # and rates - Bulk



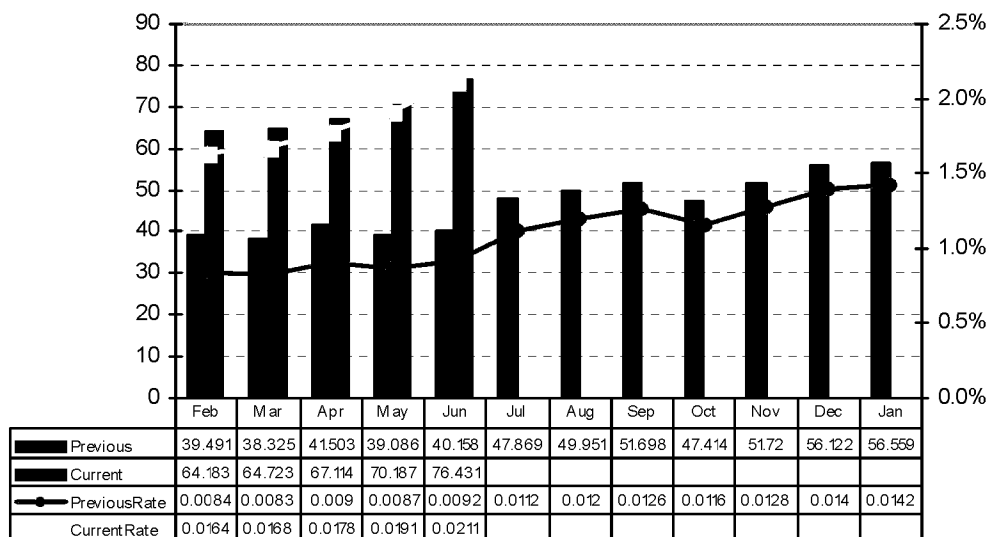
90+ \$ and rates - Bulk



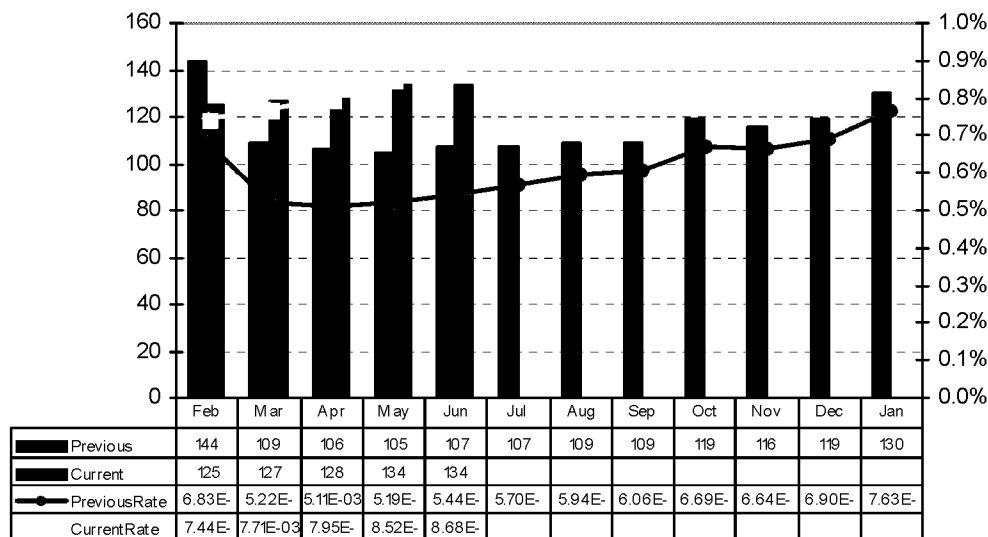
Foreclosures # and rates - Bulk



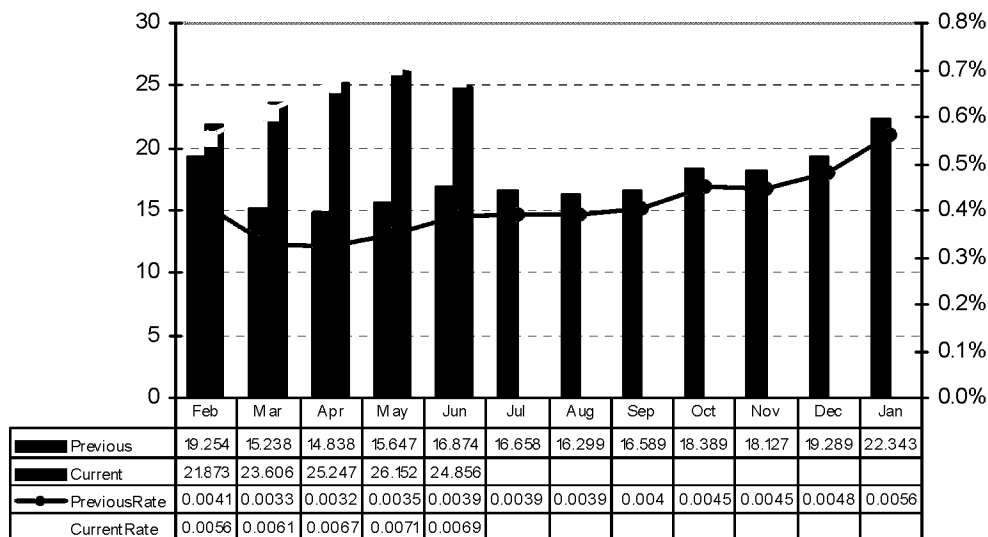
Foreclosures \$ and rates - Bulk



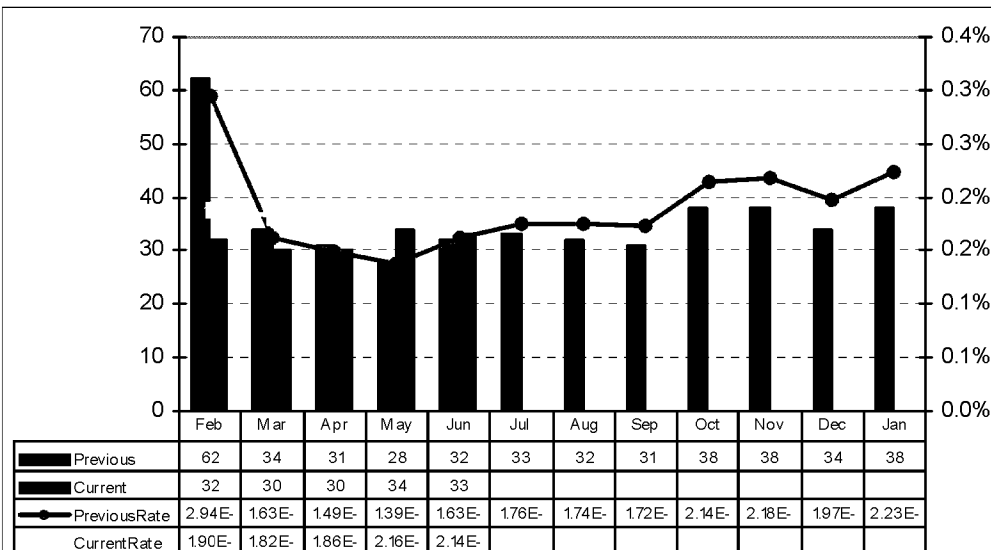
Bankruptcies # and rates - Bulk



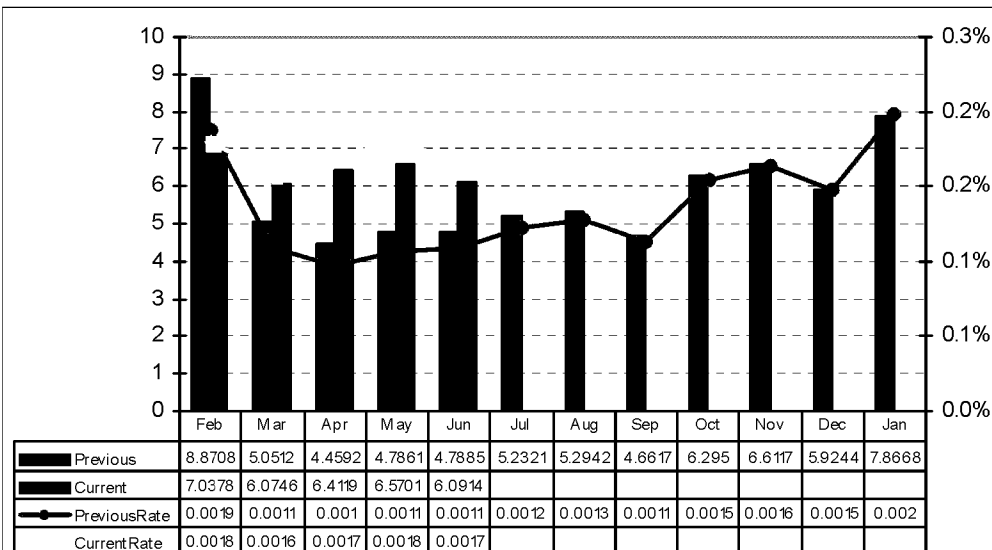
Bankruptcies \$ and rates - Bulk



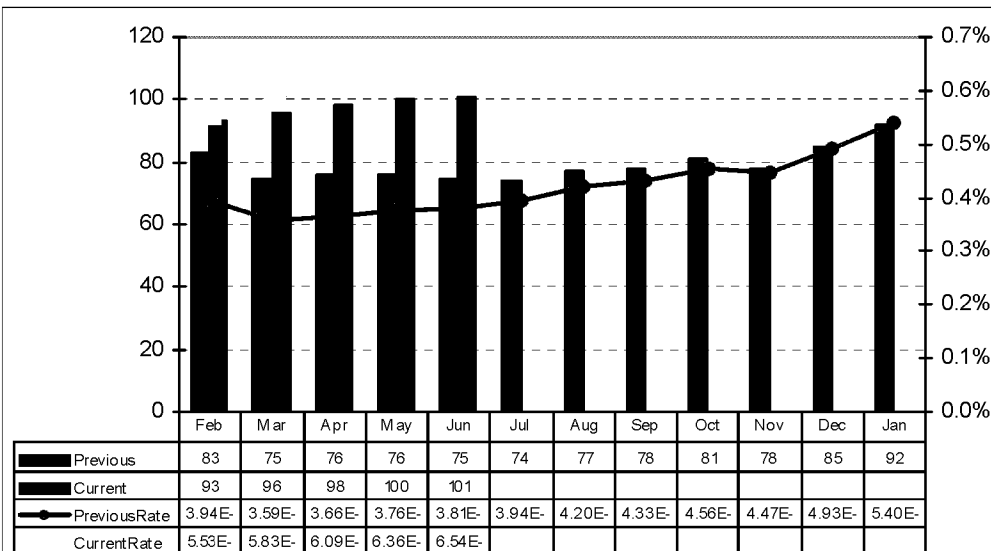
Bankruptcies 7 # and rates - Bulk



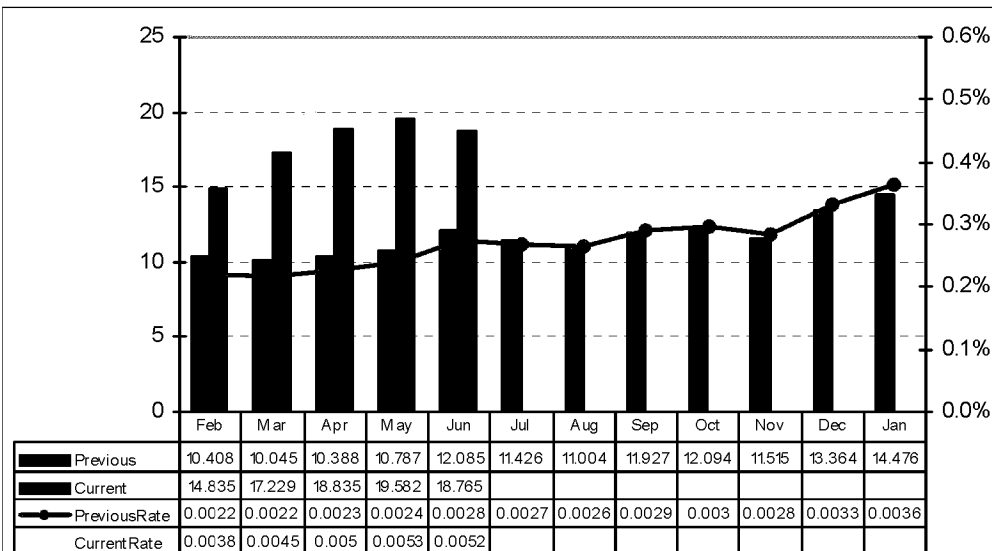
Bankruptcies 7 \$ and rates - Bulk



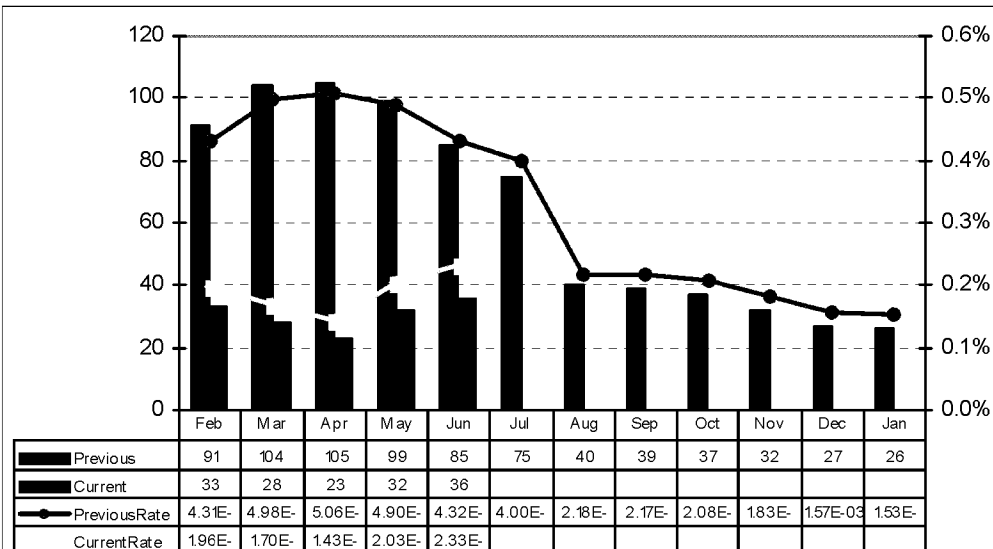
Bankruptcies 13 # and rates - Bulk



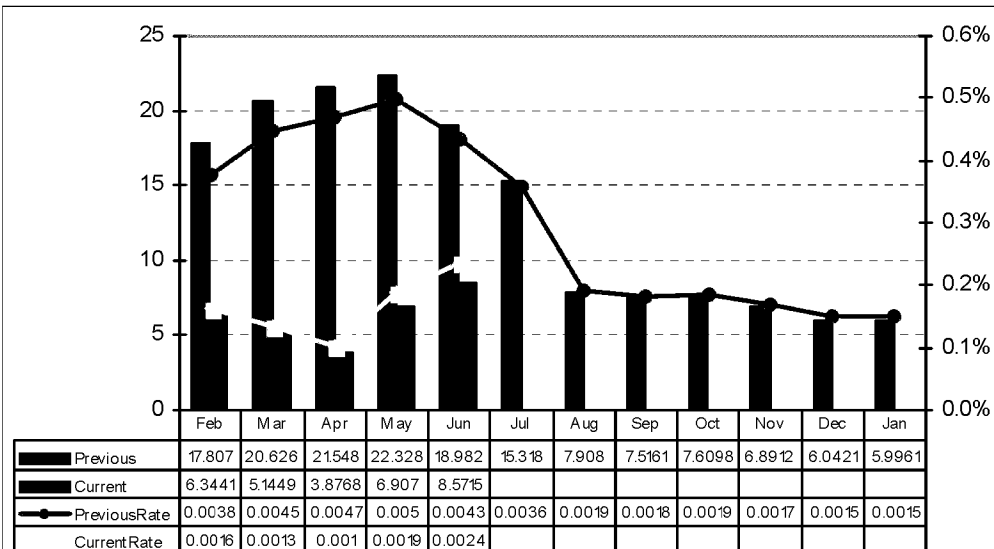
Bankruptcies 13 \$ and rates - Bulk



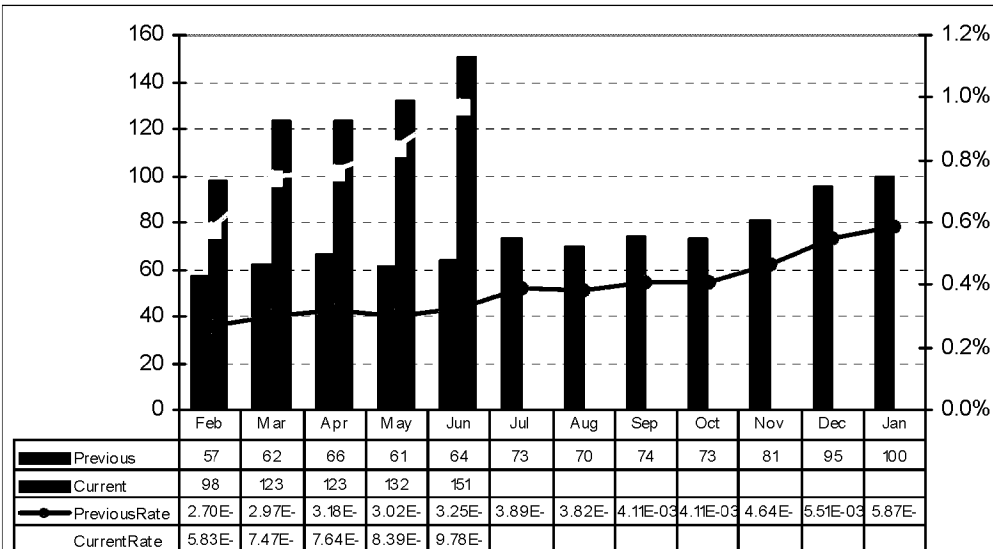
LossMit # and rates - Bulk



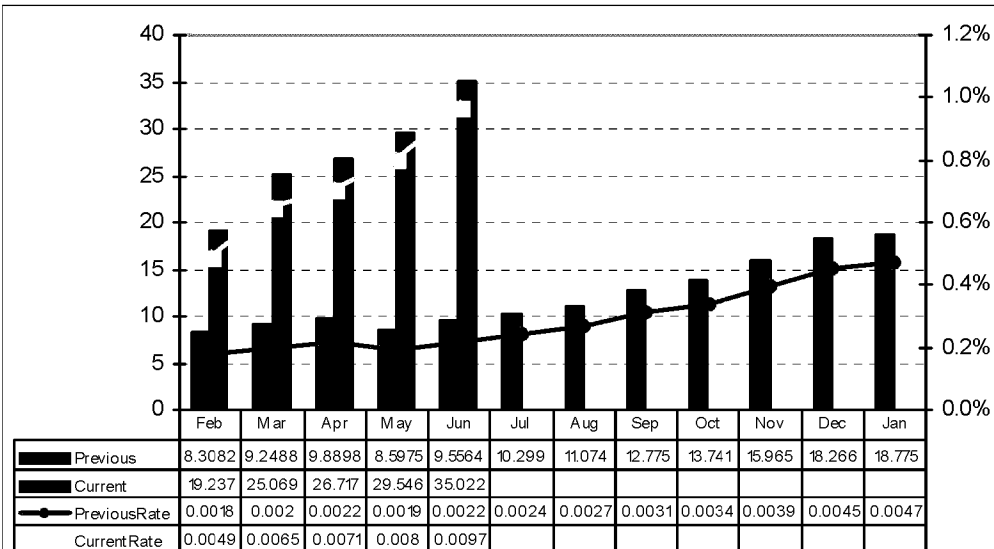
LossMit \$ and rates - Bulk



REOs # and rates - Bulk



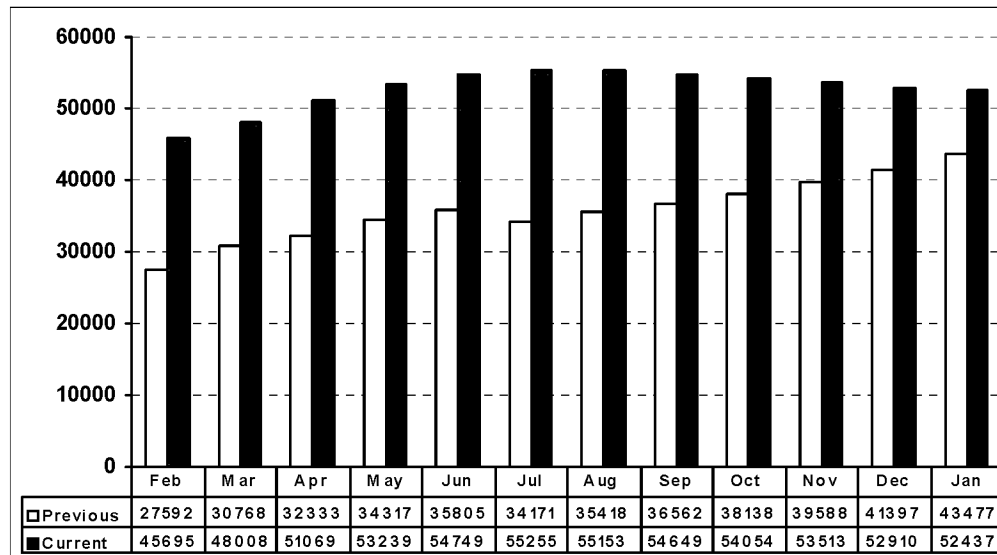
REOs \$ and rates - Bulk



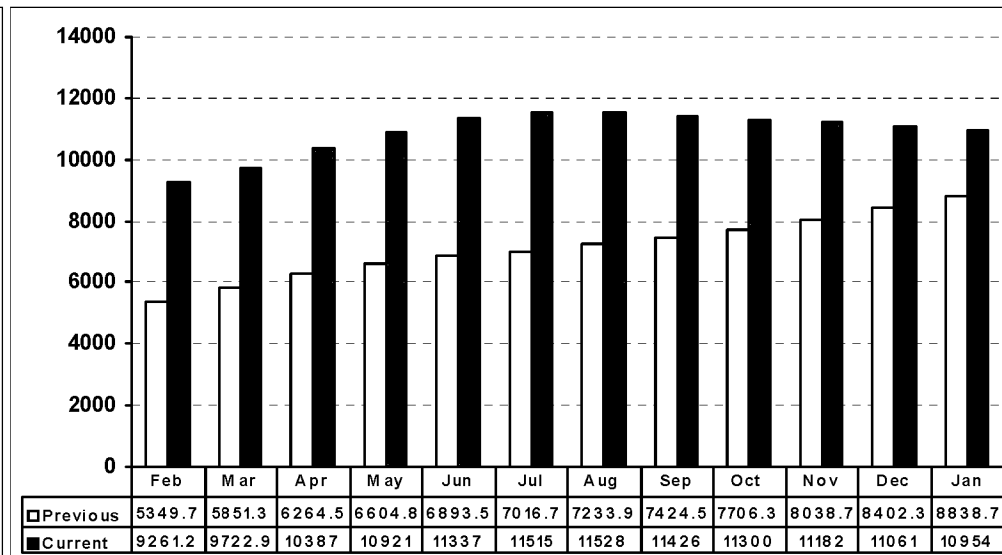
Performance - First Magnus

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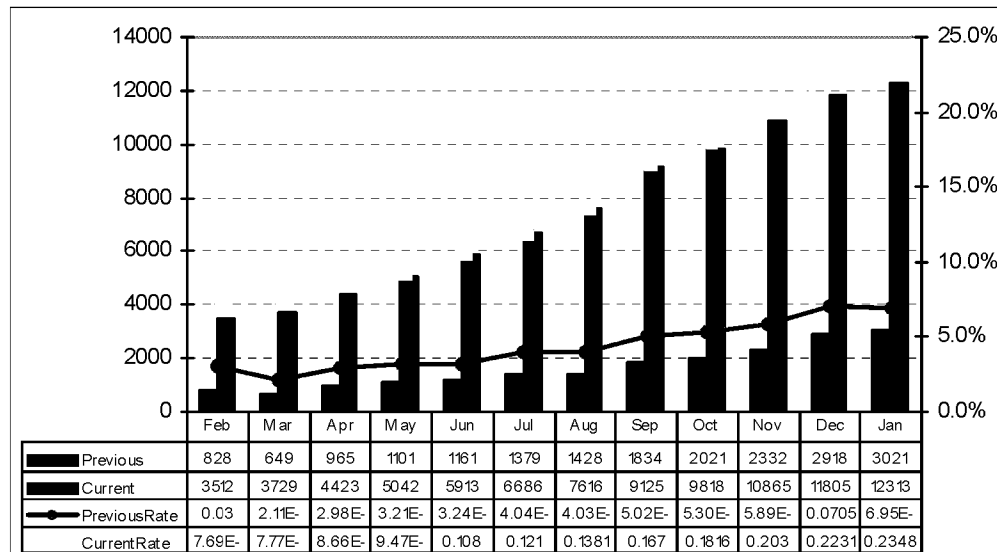
Current Units - First Magnus



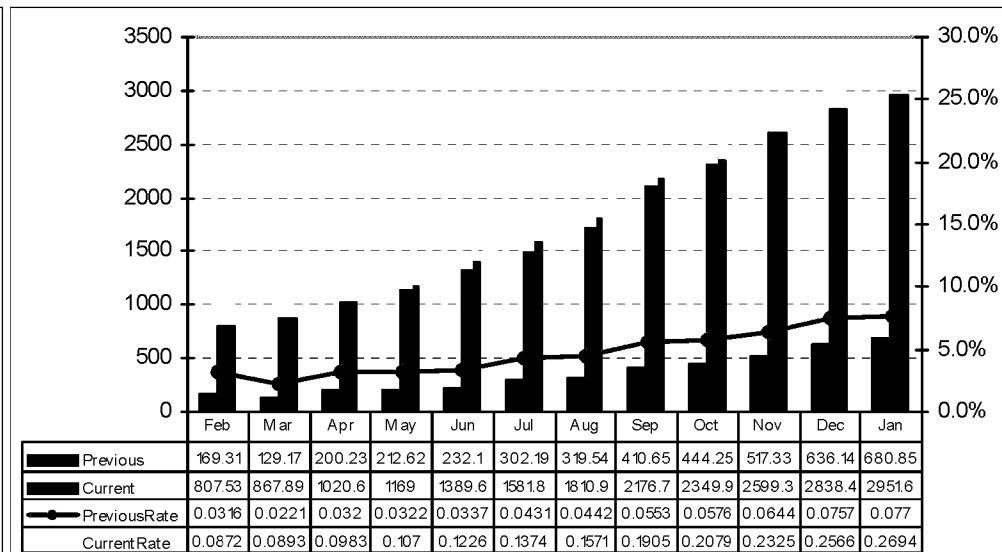
Current Balances - First Magnus



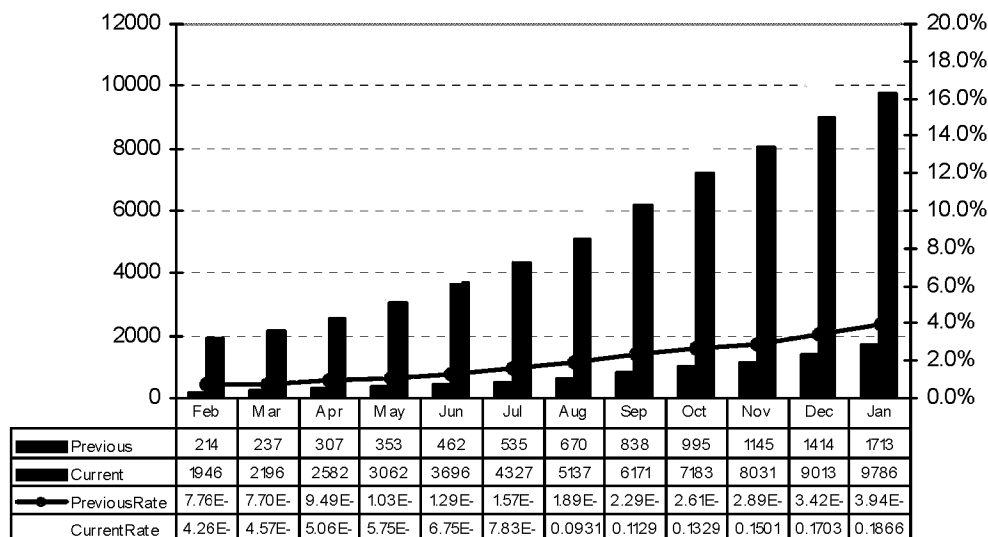
30+ # and rates - First Magnus



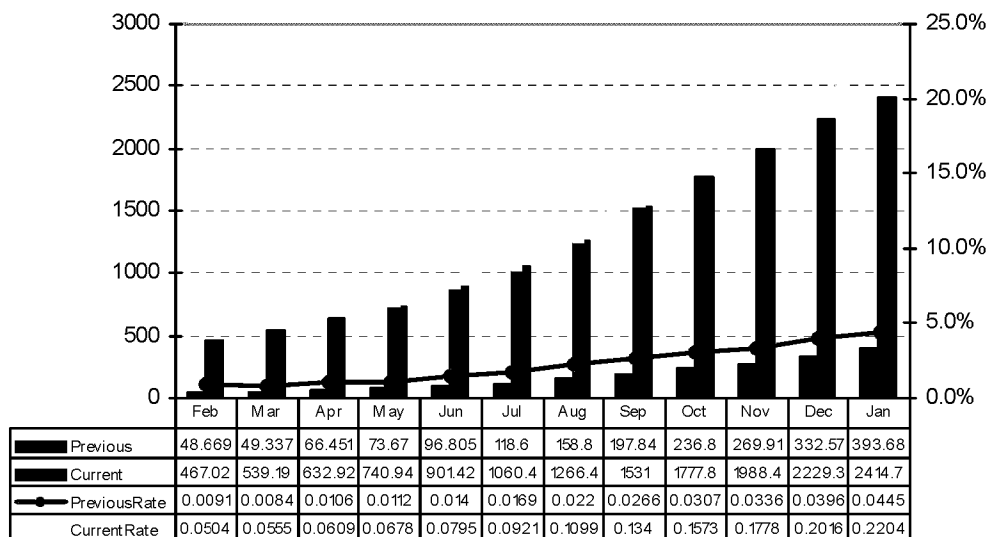
30+ \$ and rates - First Magnus



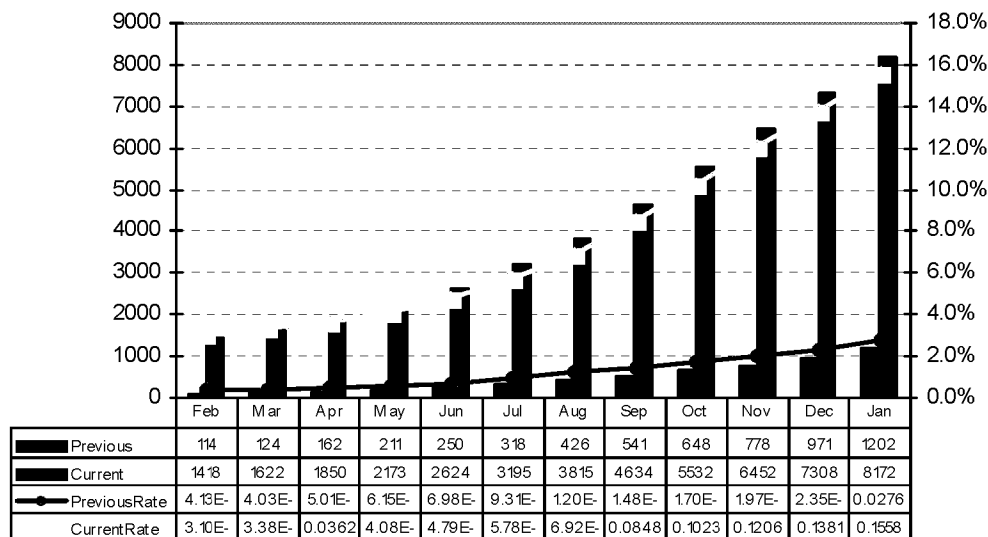
60+ # and rates - First Magnus



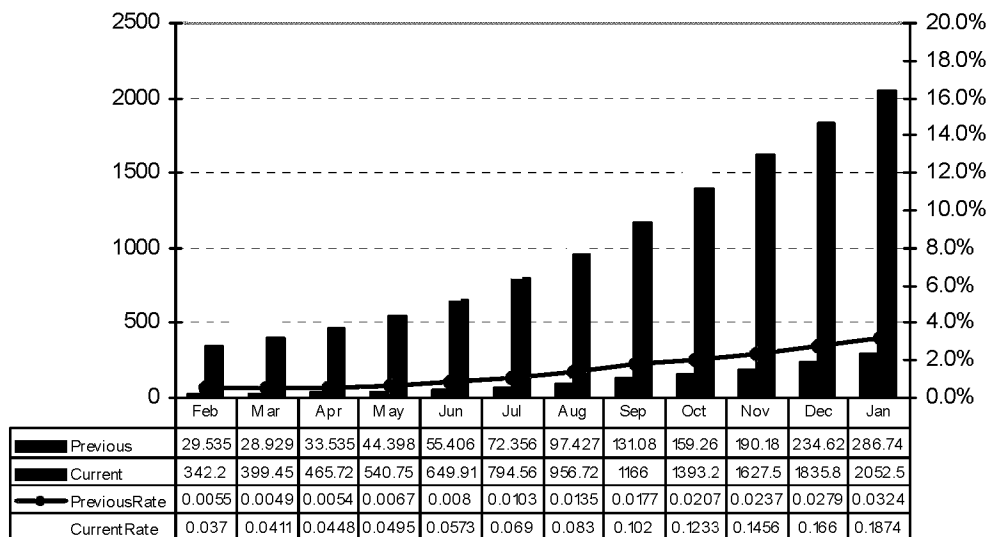
60+ \$ and rates - First Magnus



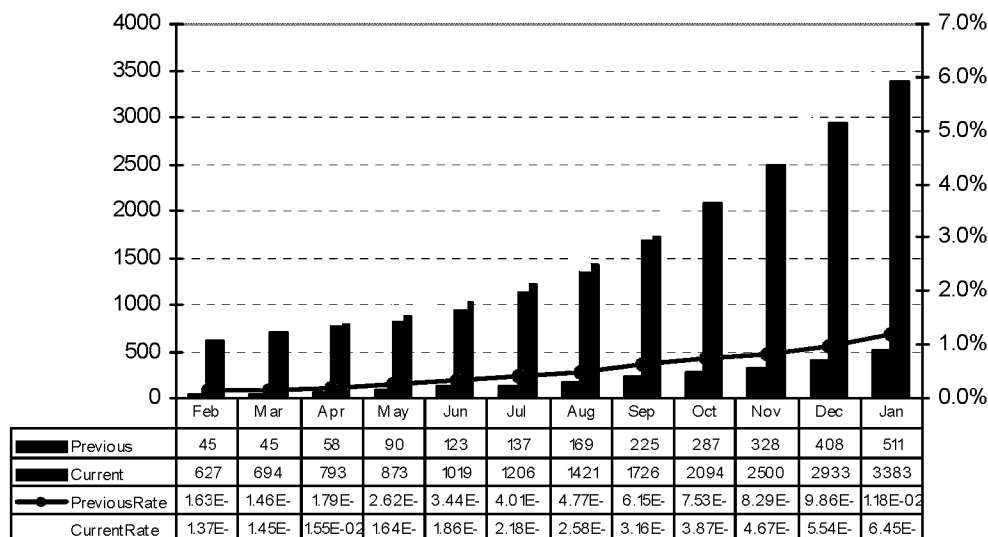
90+ # and rates - First Magnus



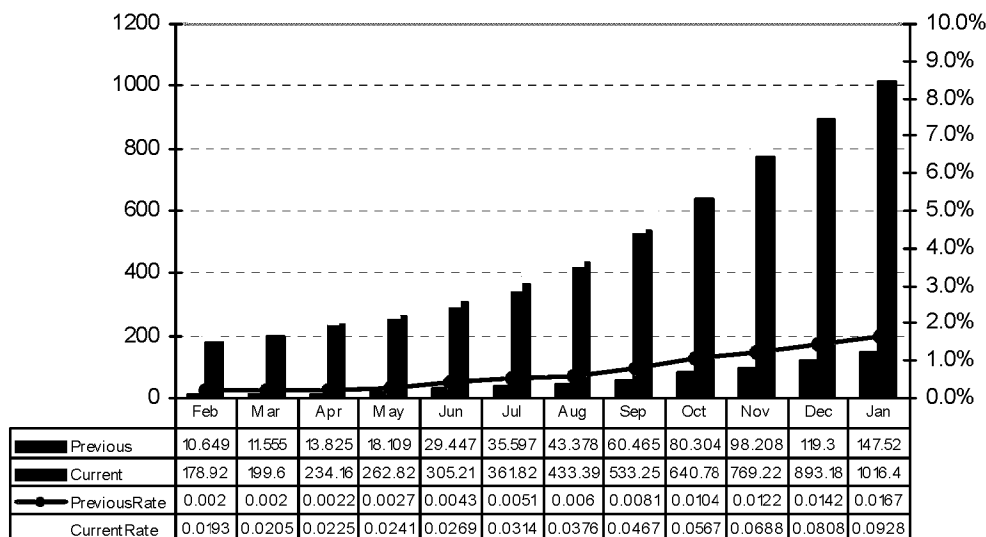
90+ \$ and rates - First Magnus



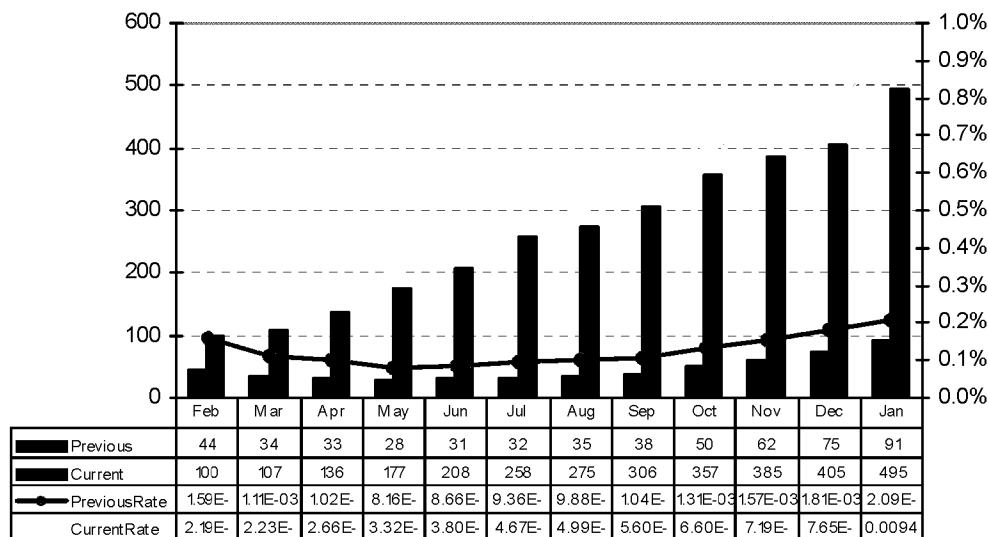
Foreclosures # and rates - First Magnus



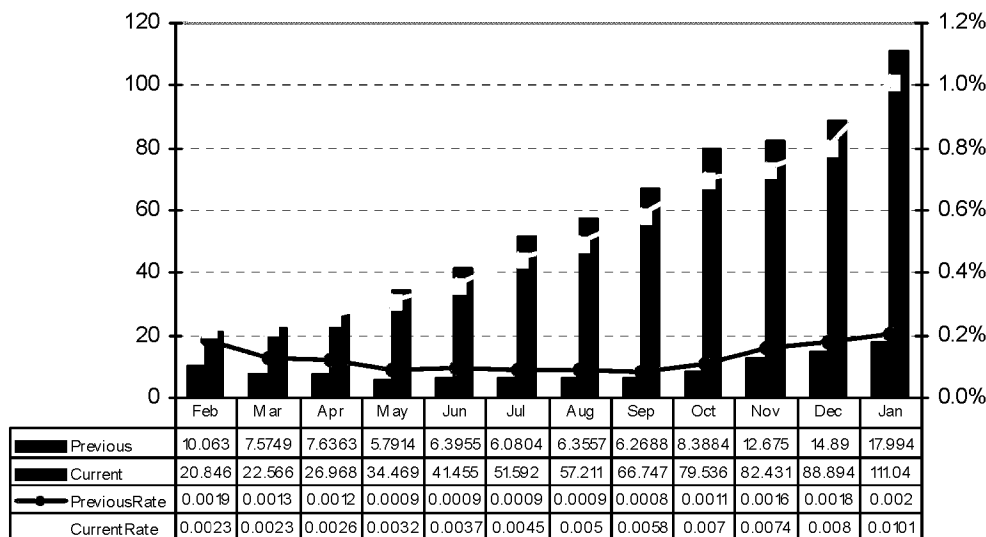
Foreclosures \$ and rates - First Magnus



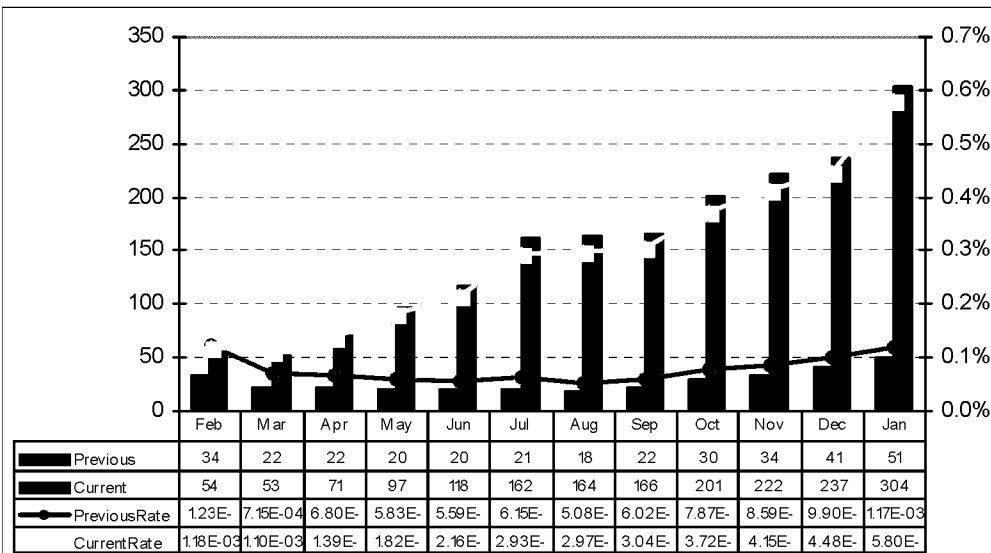
Bankruptcies # and rates - First Magnus



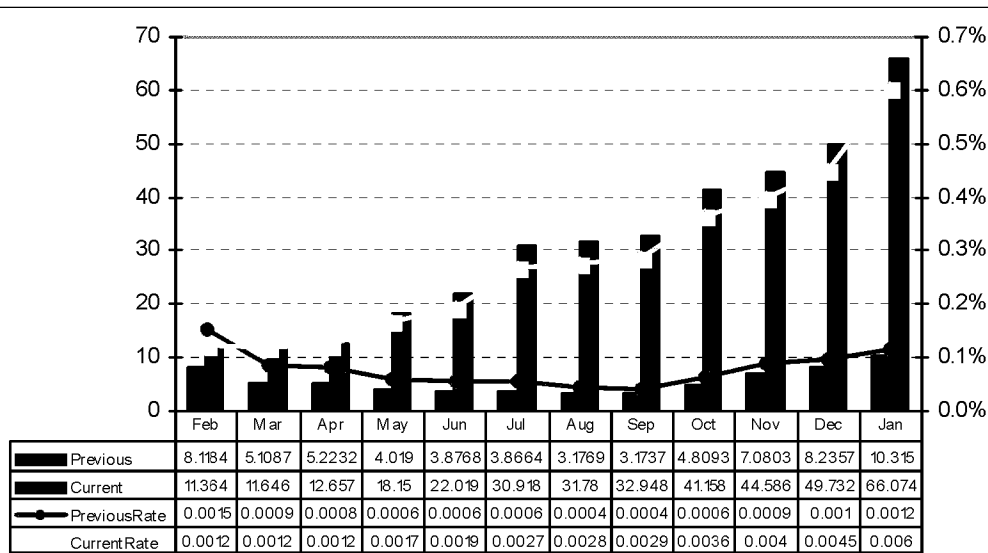
Bankruptcies \$ and rates - First Magnus



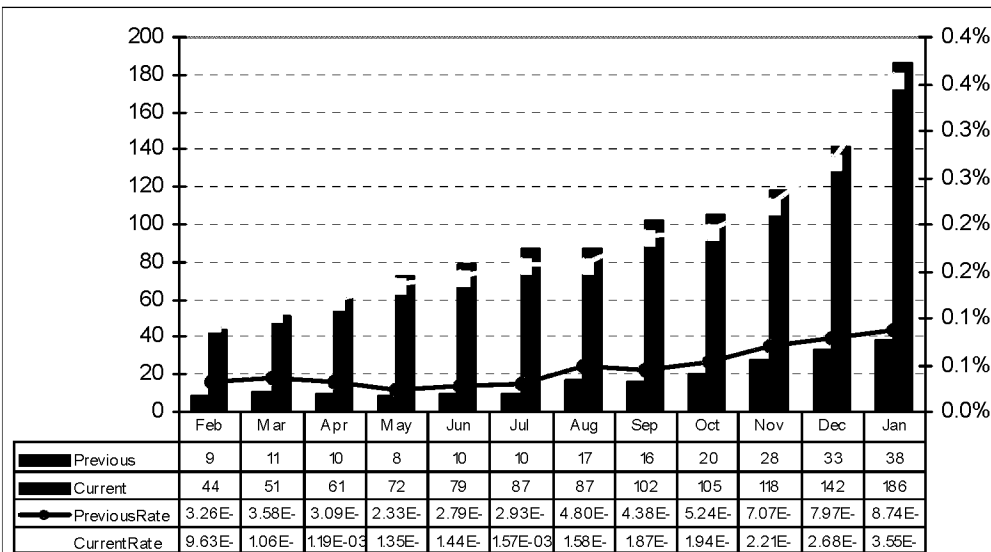
Bankruptcies 7 # and rates - First Magnus



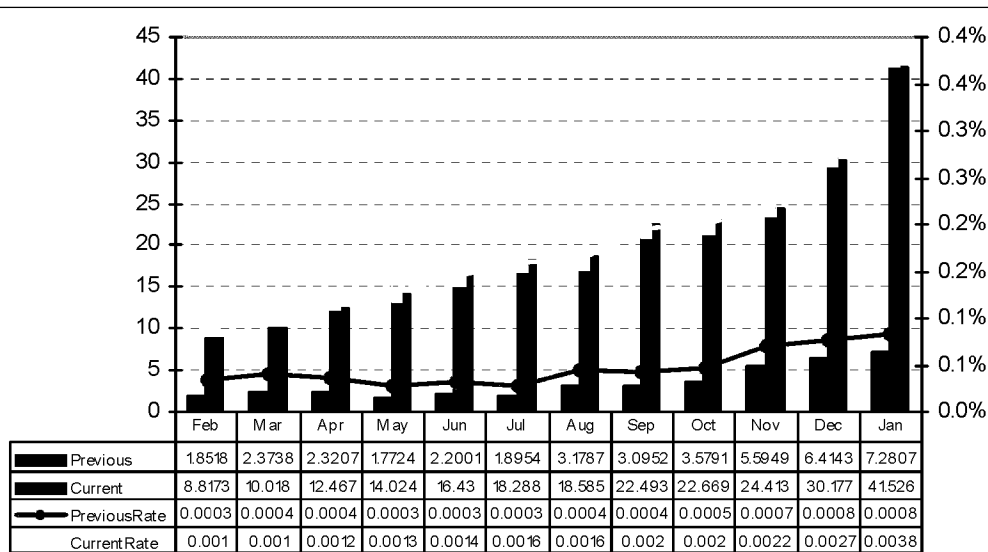
Bankruptcies 7 \$ and rates - First Magnus



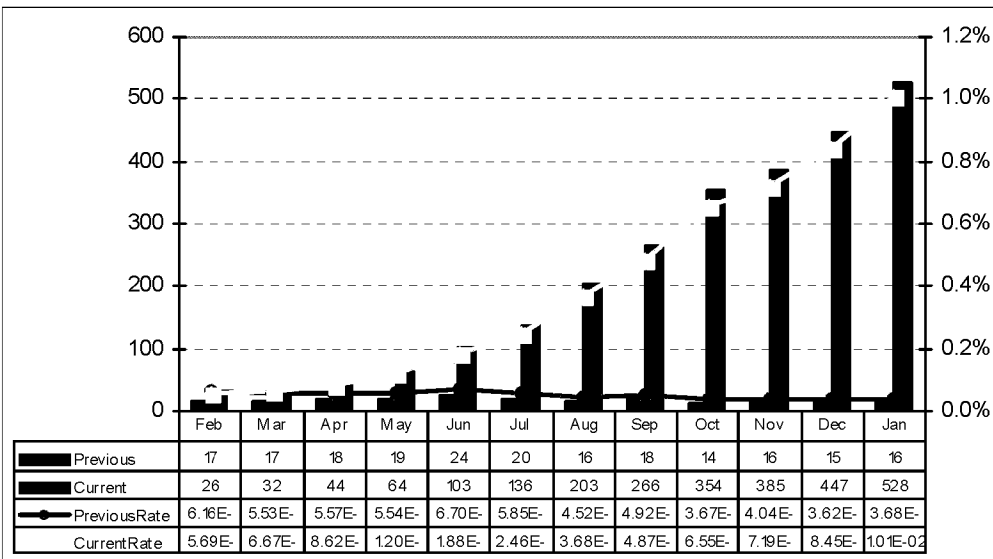
Bankruptcies 13 # and rates - First Magnus



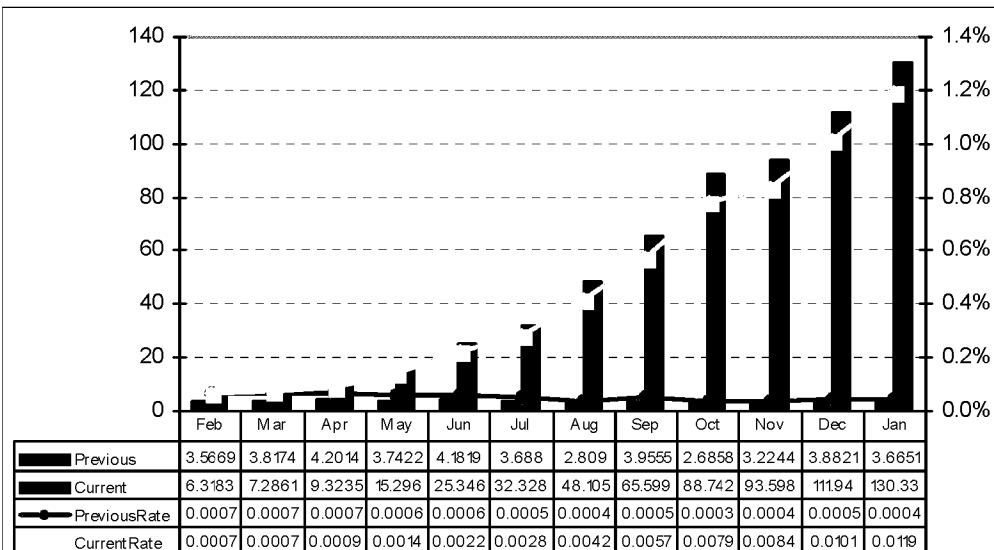
Bankruptcies 13 \$ and rates - First Magnus



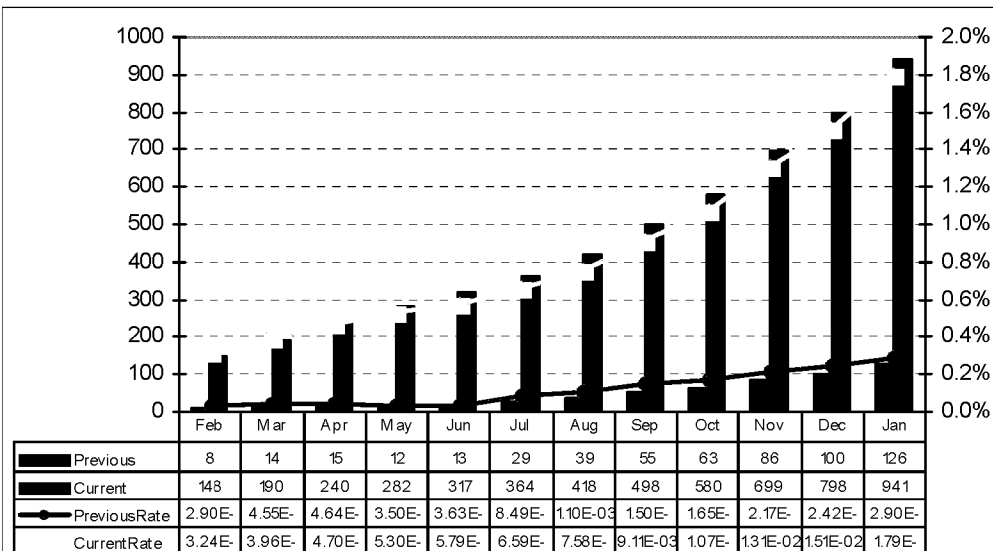
LossMit # and rates - First Magnus



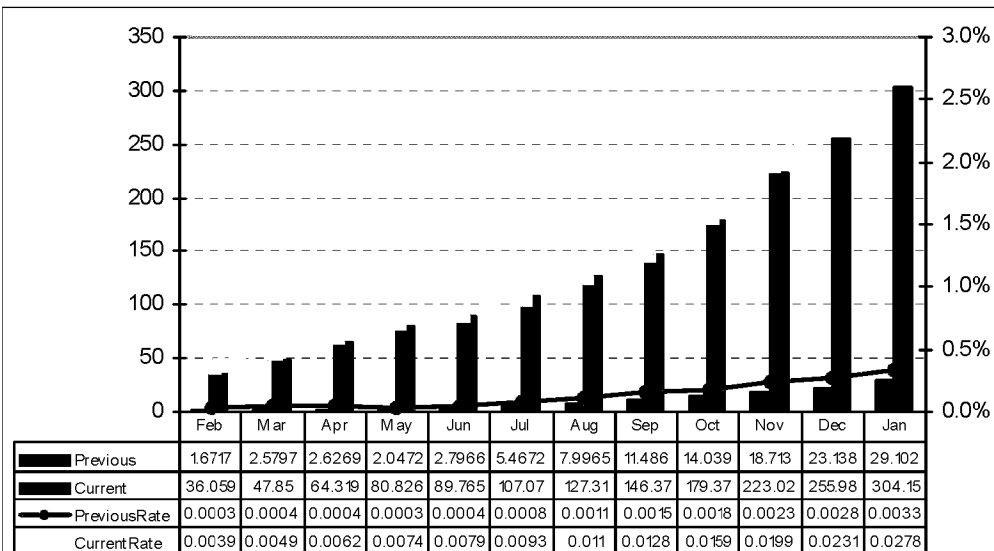
LossMit \$ and rates - First Magnus



REOs # and rates - First Magnus



REOs \$ and rates - First Magnus

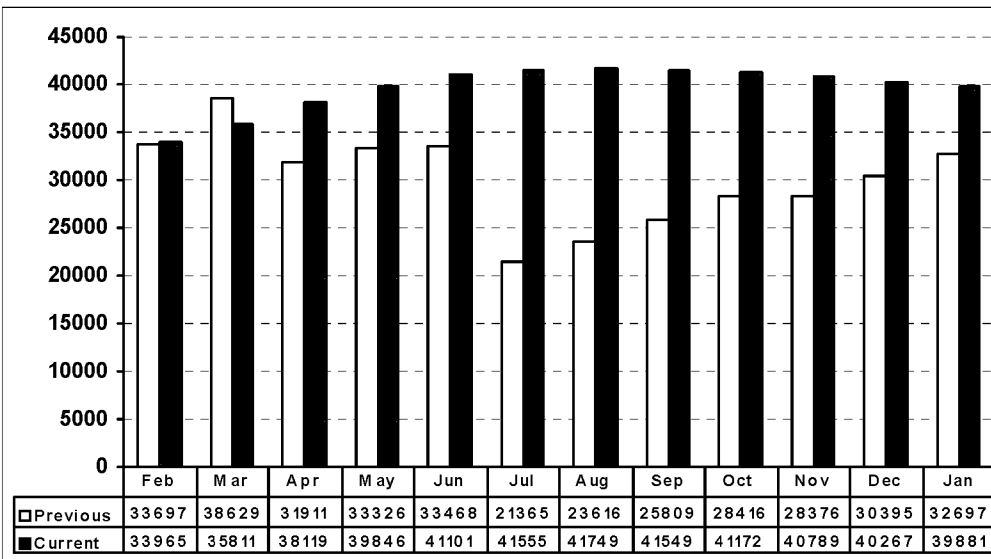


Performance - 2nds

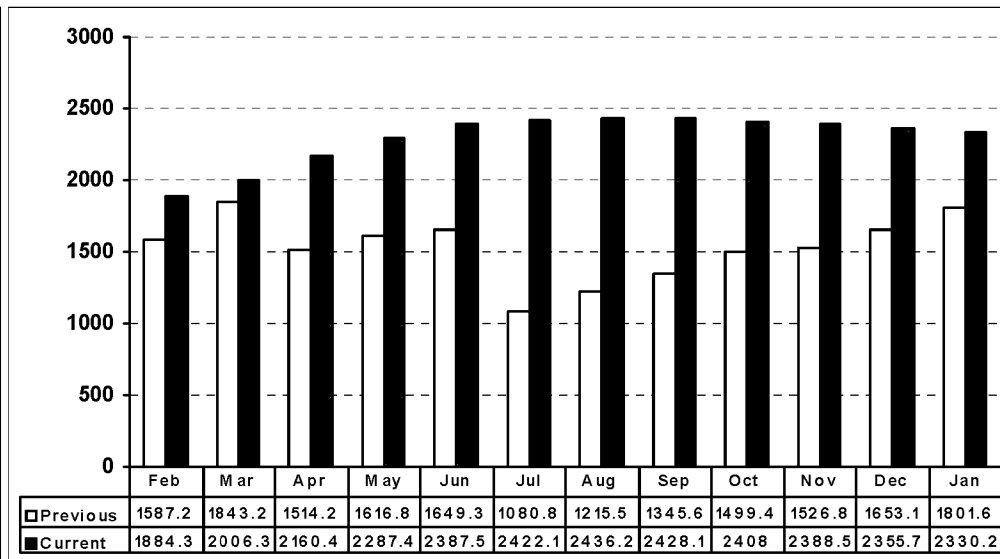
LEHMAN BROTHERS

Aurora Servicing - 2nds

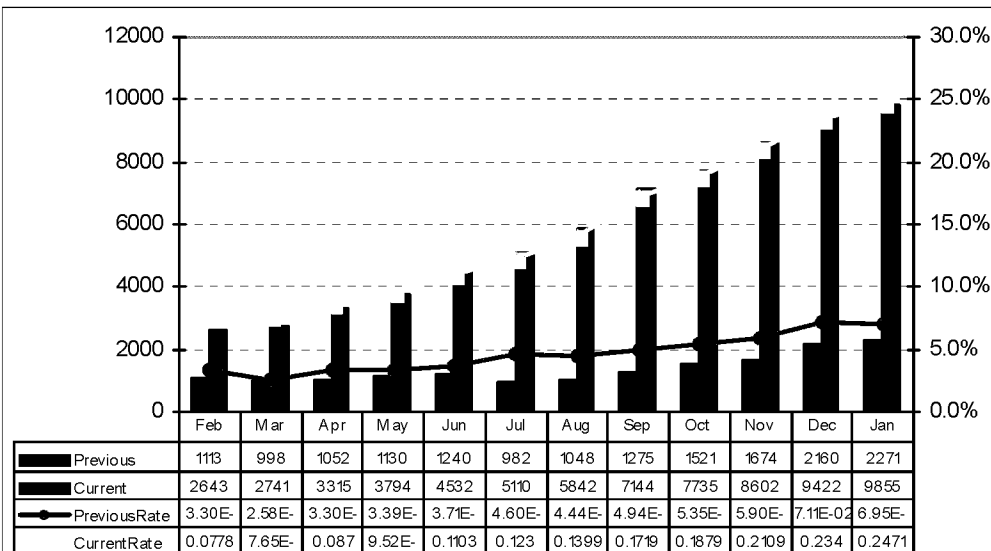
Current Units - 2nds



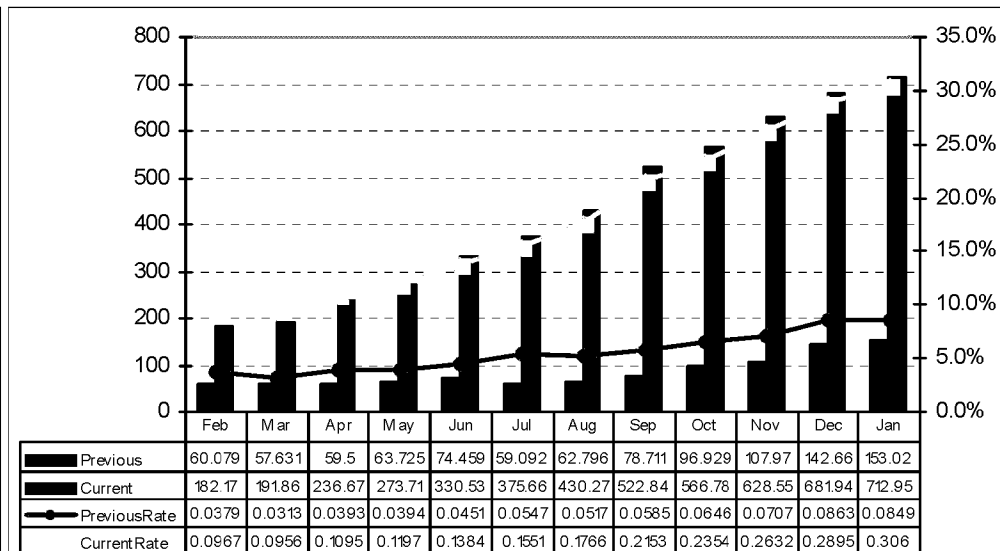
Current Balances - 2nds



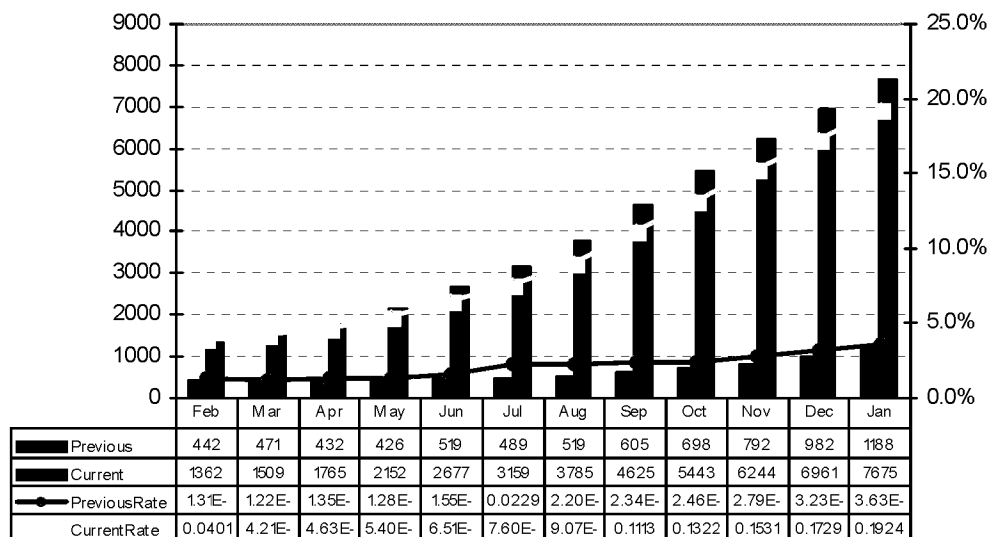
30+ # and rates - 2nds



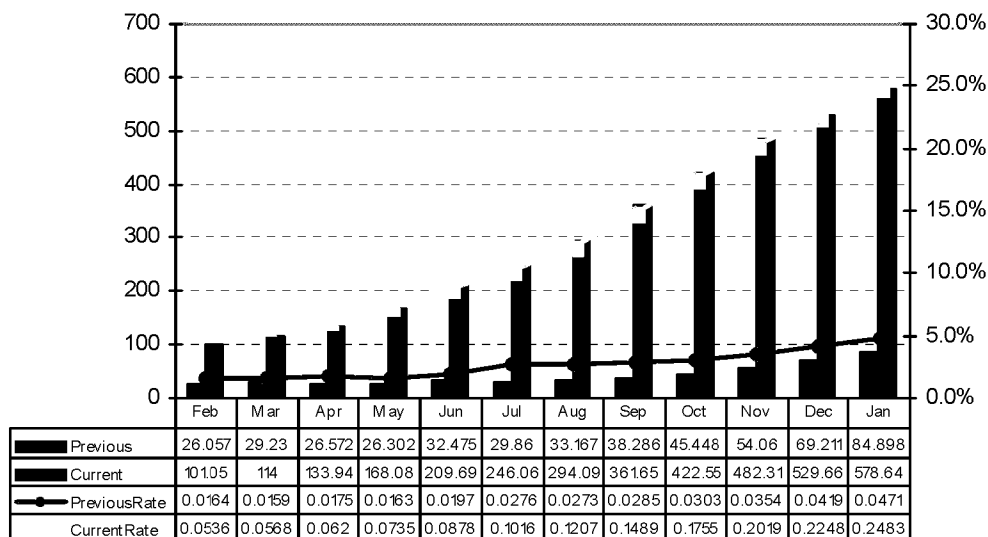
30+ \$ and rates - 2nds



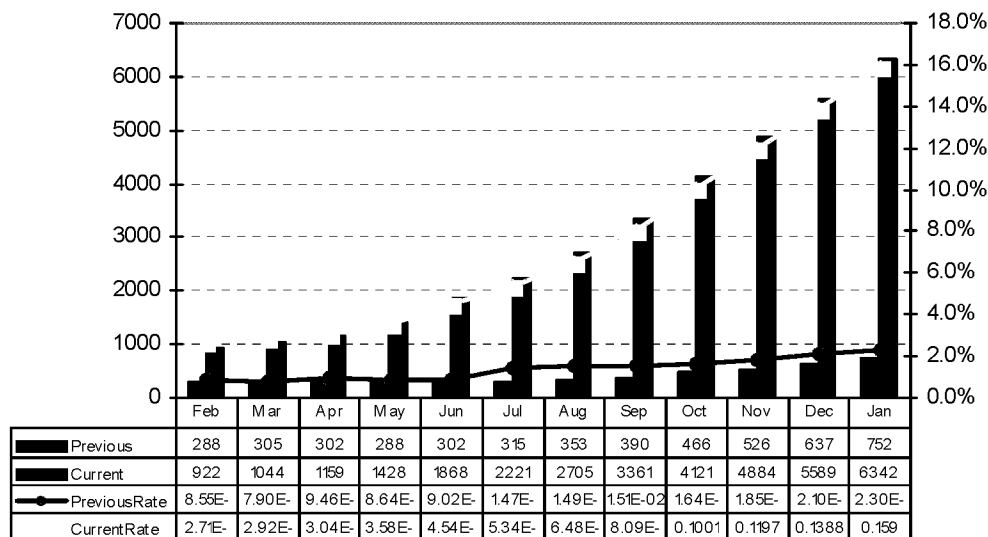
60+ # and rates - 2nds



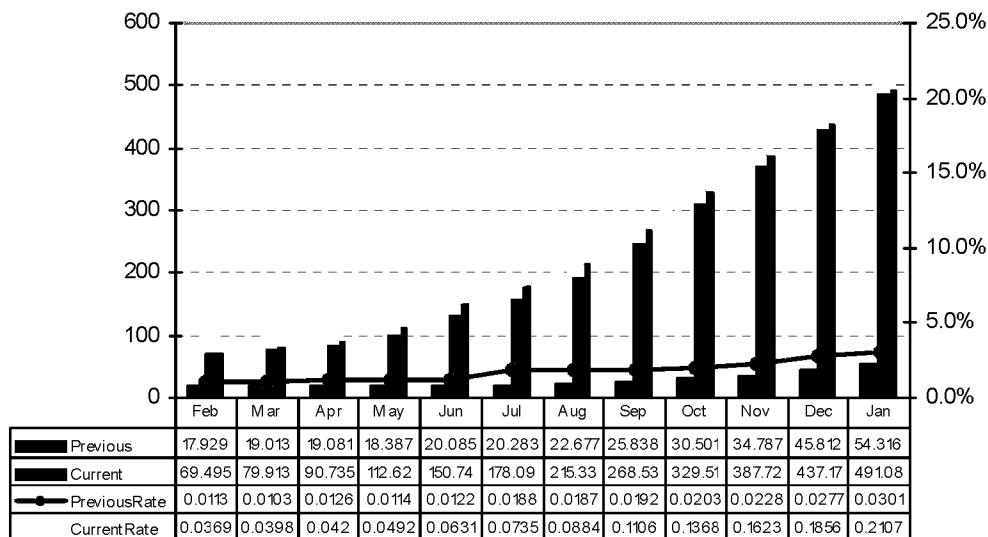
60+ \$ and rates - 2nds



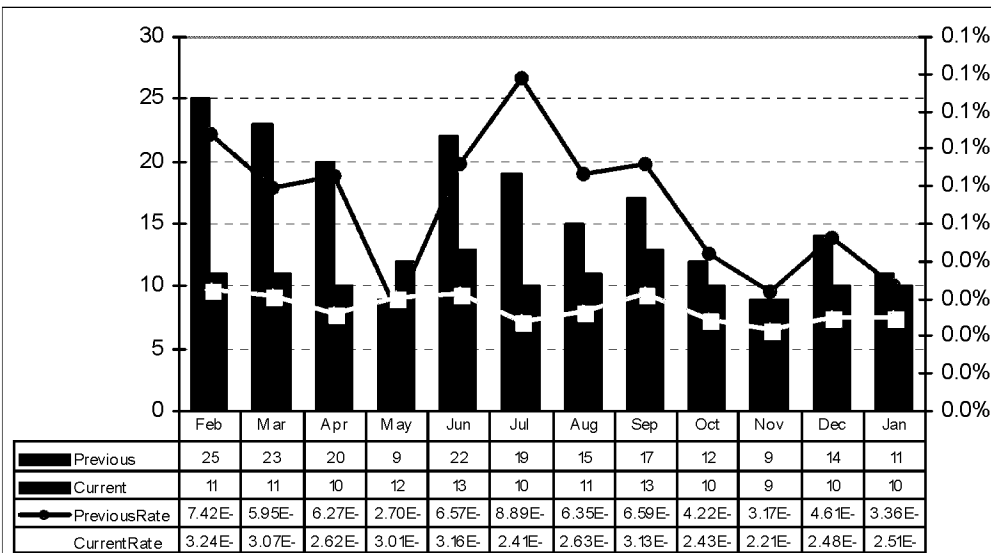
90+ # and rates - 2nds



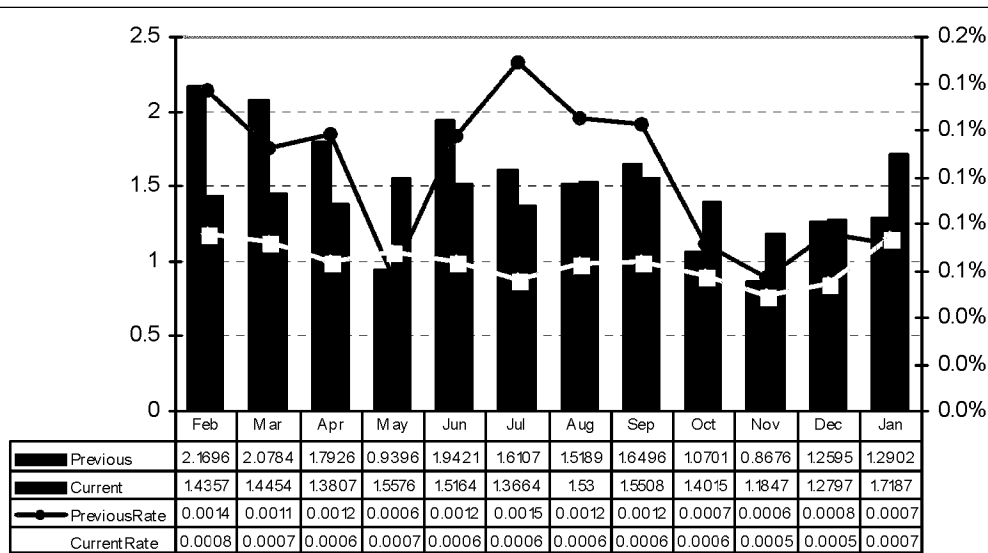
90+ \$ and rates - 2nds



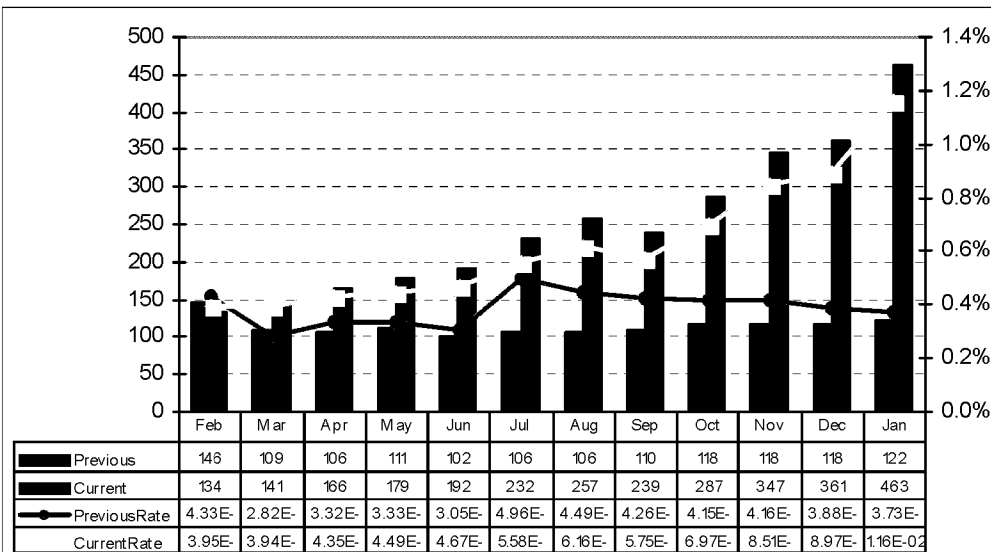
Foreclosures # and rates - 2nds



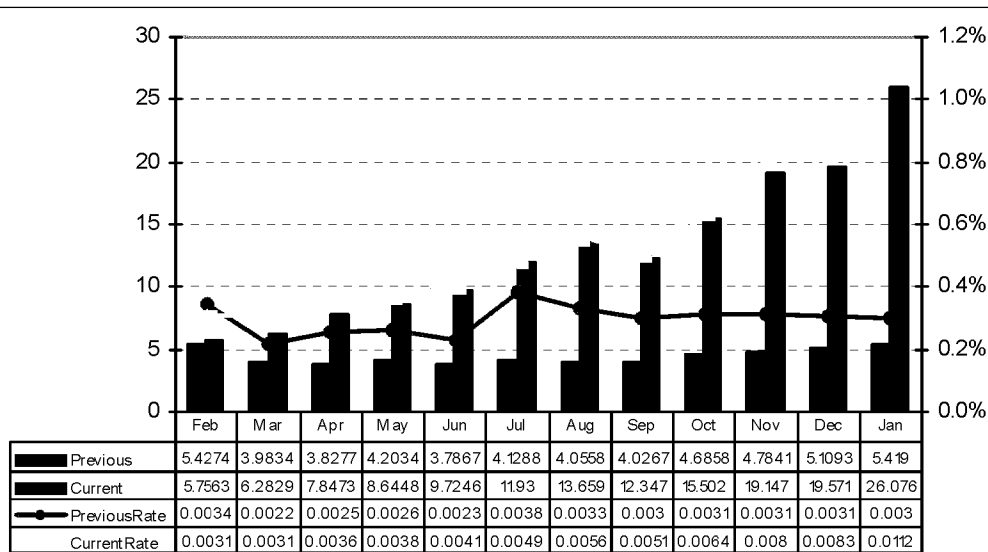
Foreclosures \$ and rates - 2nds



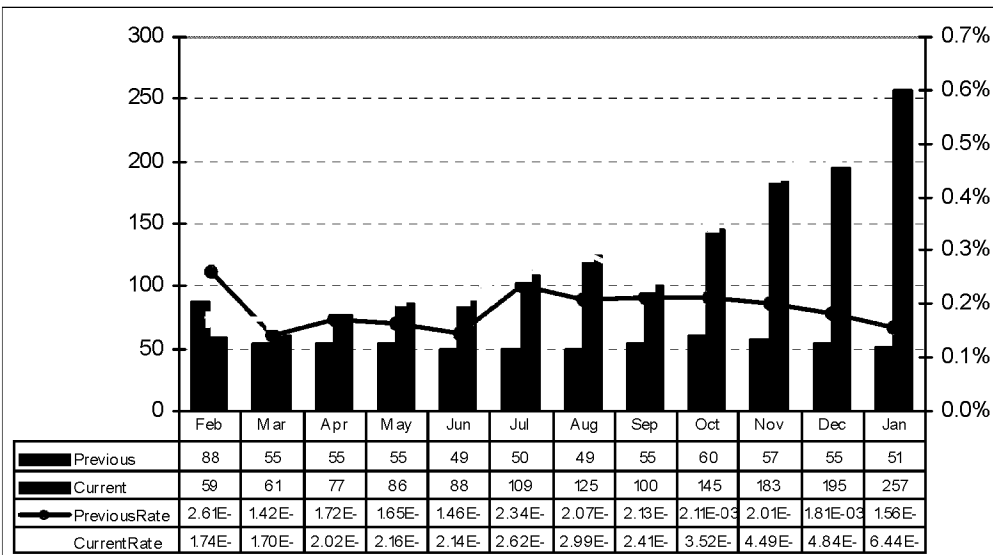
Bankruptcies # and rates - 2nds



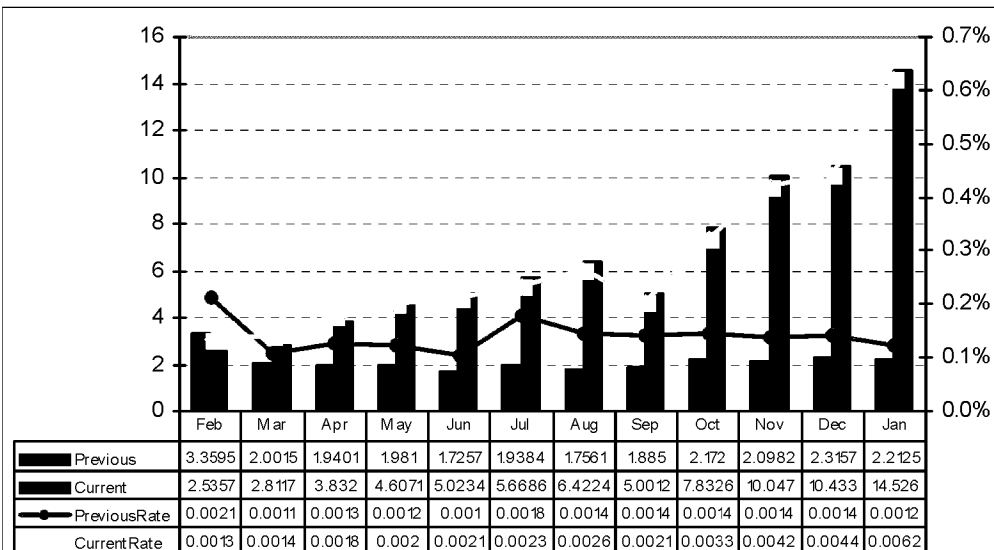
Bankruptcies \$ and rates - 2nds



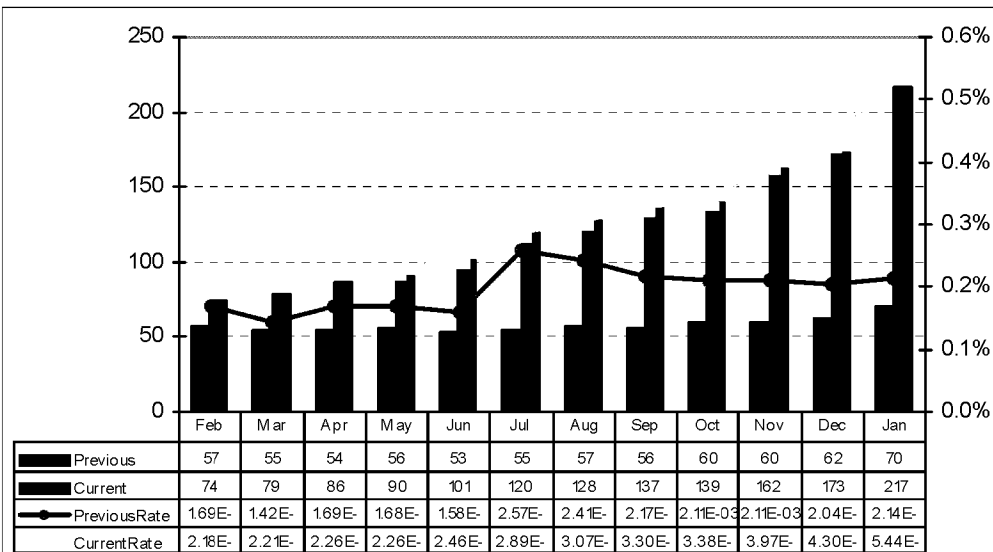
Bankruptcies 7 # and rates - 2nds



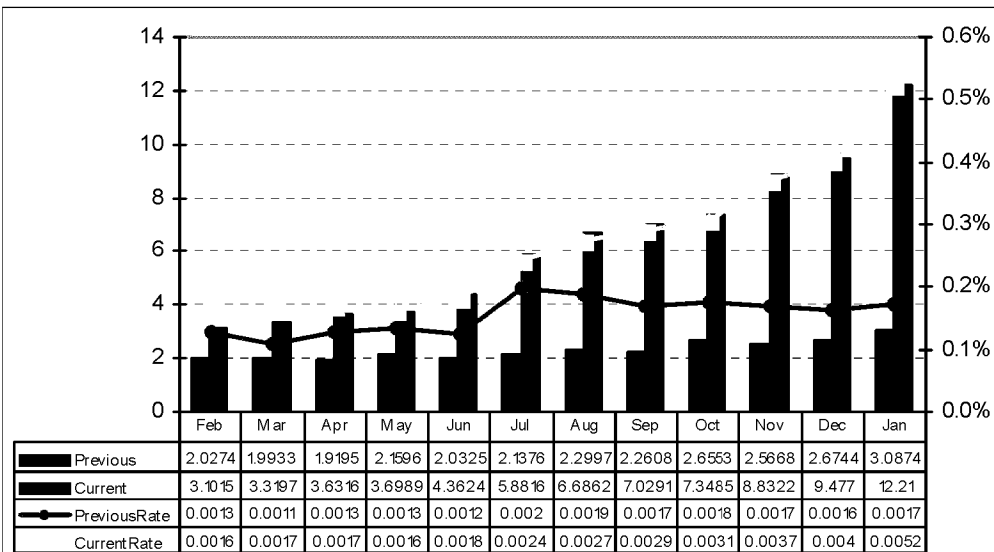
Bankruptcies 7 \$ and rates - 2nds



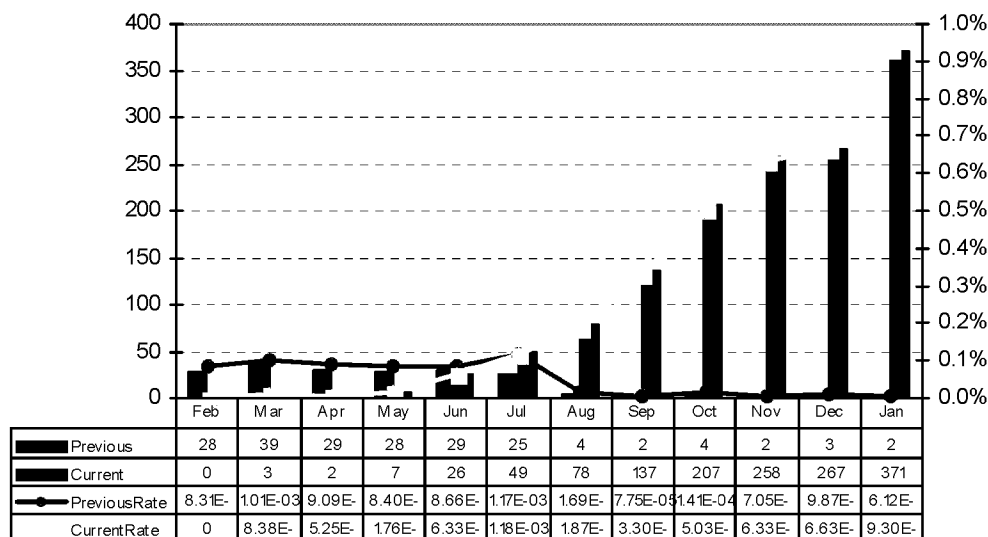
Bankruptcies 13 # and rates - 2nds



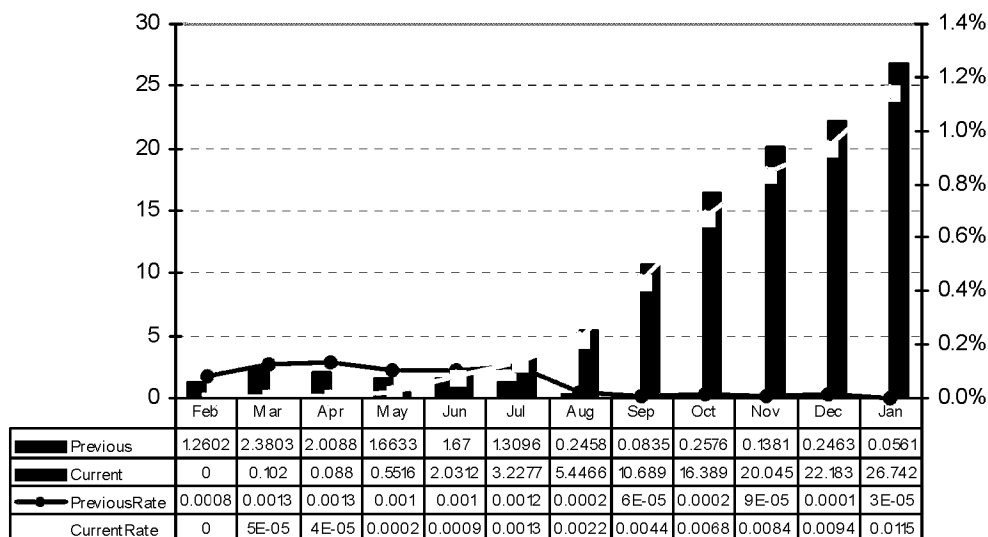
Bankruptcies 13 \$ and rates - 2nds



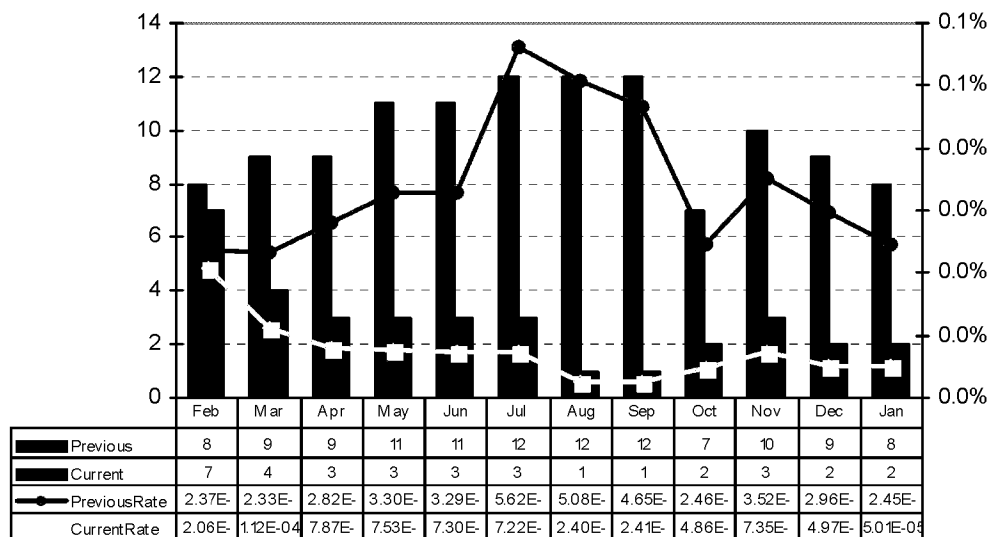
LossMit # and rates - 2nds



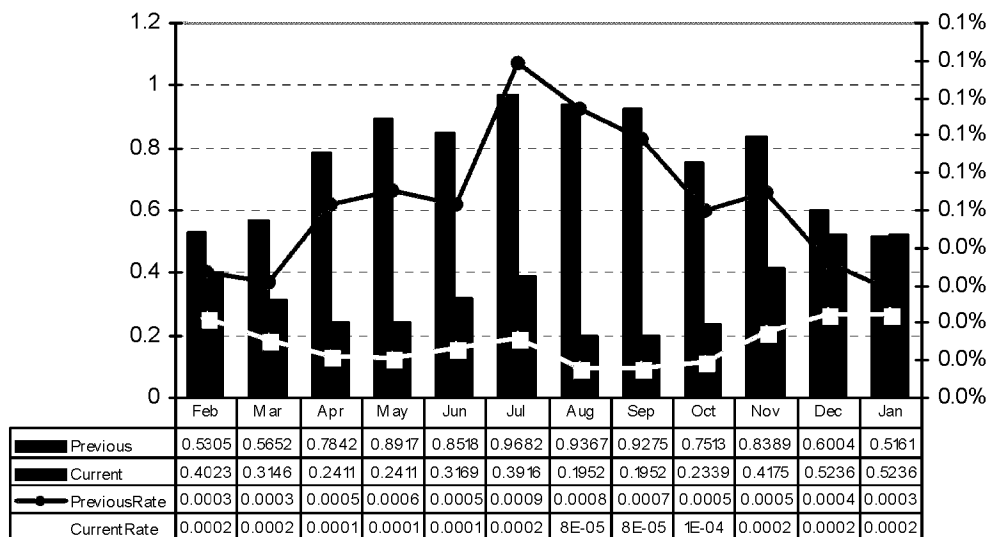
LossMit \$ and rates - 2nds



REOs # and rates - 2nds



REOs \$ and rates - 2nds

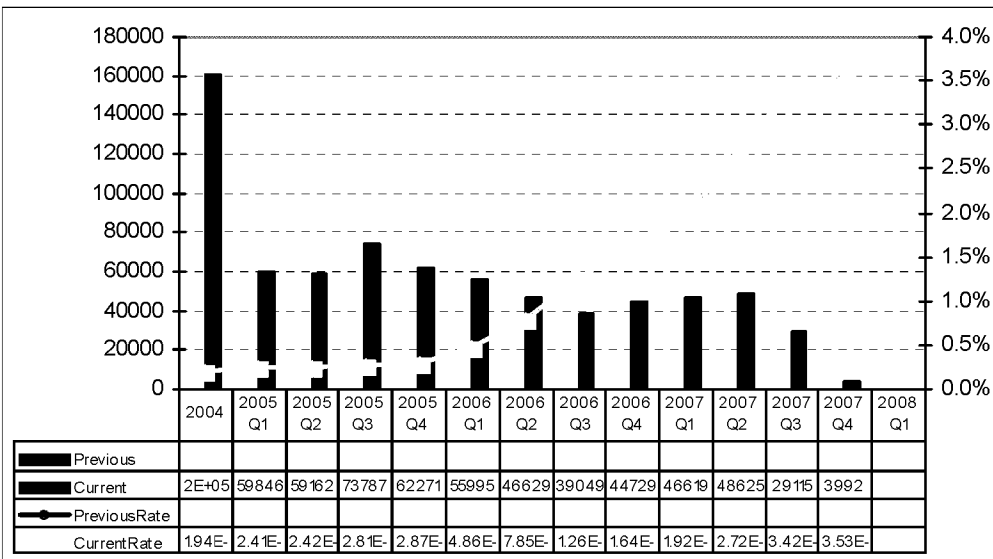


Performance - Vintages

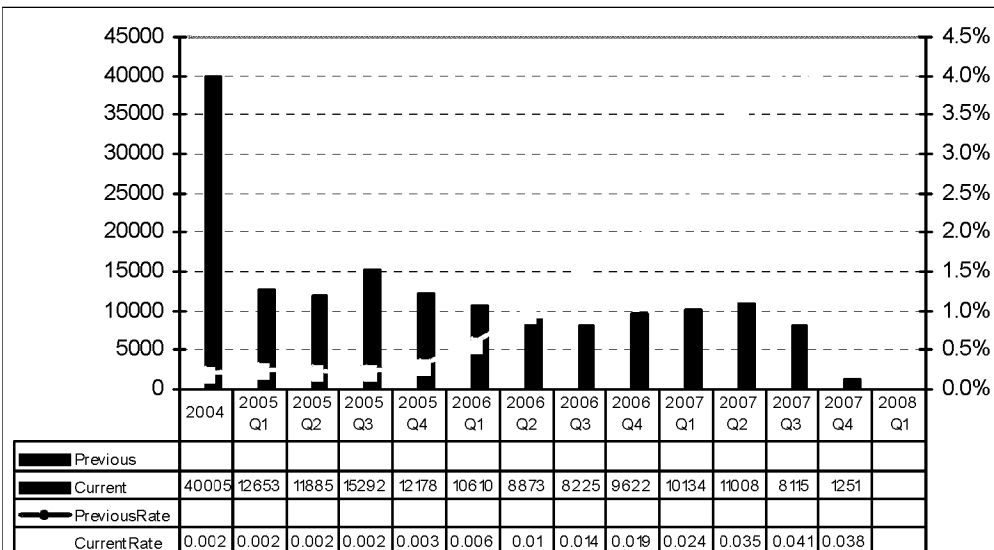
LEHMAN BROTHERS

Aurora Performance - 60+ Vintage

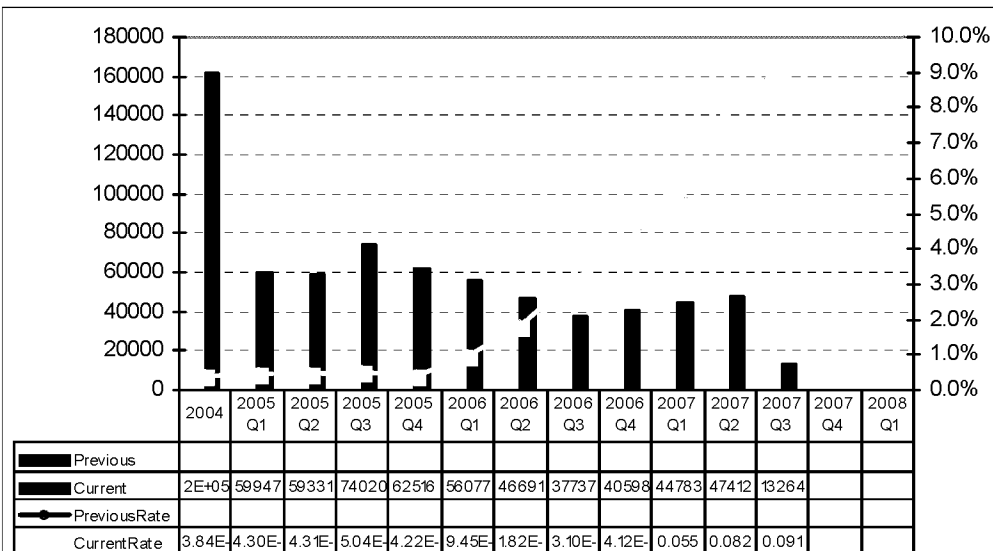
60+ after 3 months - # - All



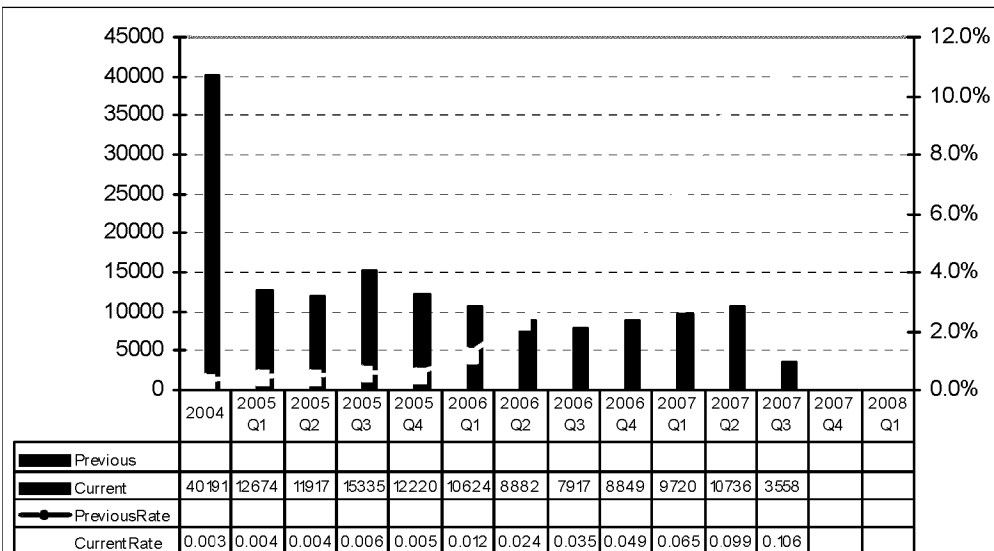
60+ after 3 months - \$ - All



60+ after 6 months - # - All

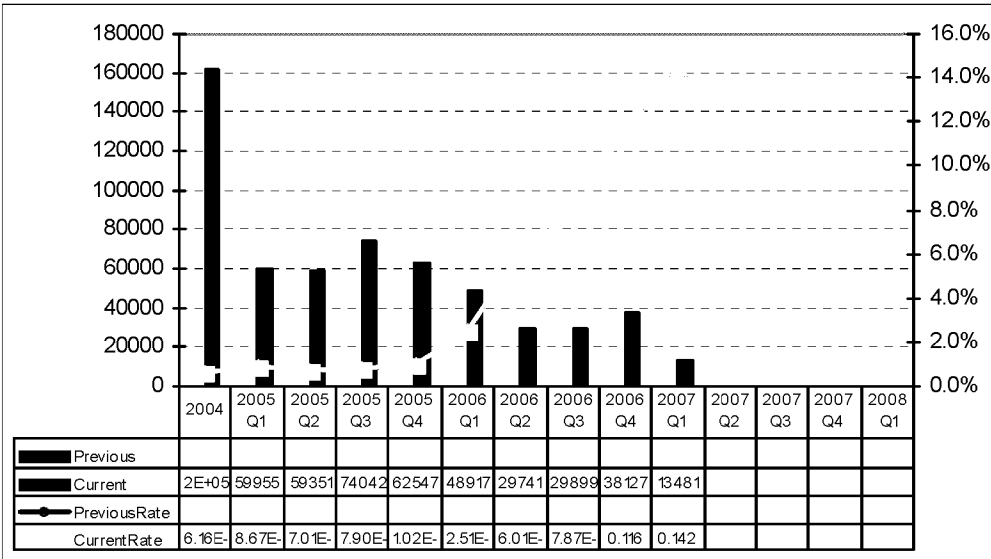


60+ after 6 months - \$ - All

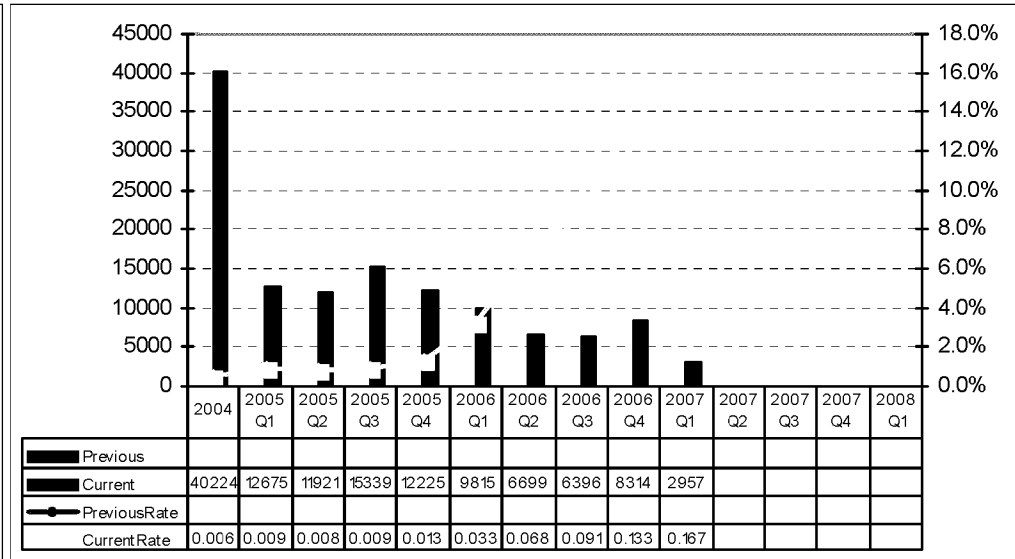


Aurora Performance - 60+ Vintage

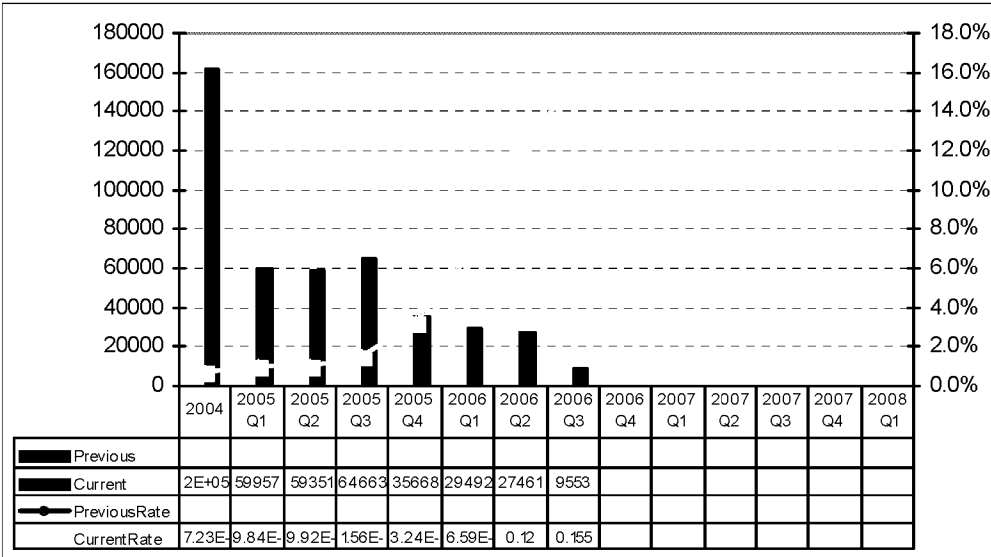
60+ after 12 months - # - All



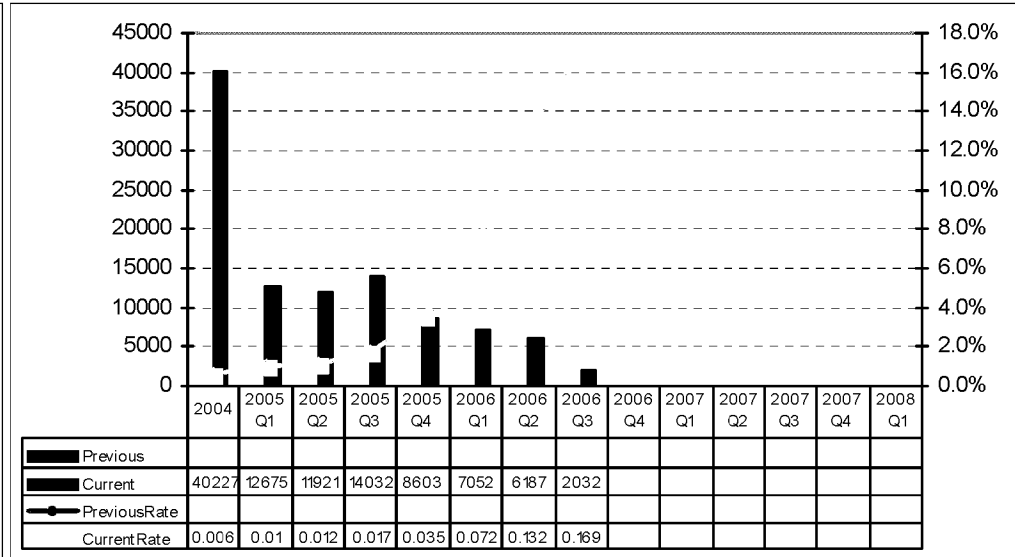
60+ after 12 months - \$ - All



60+ after 18 months - # - All

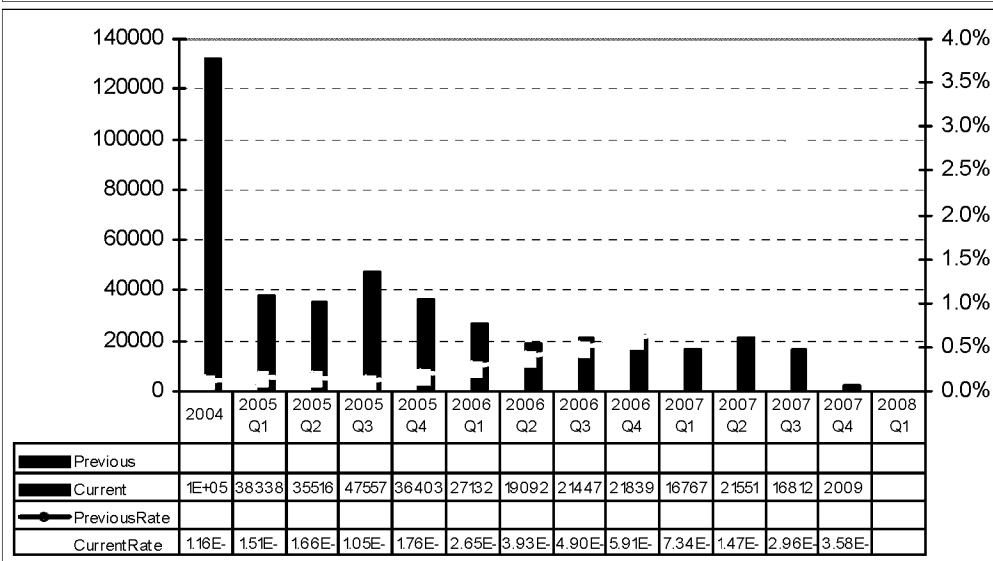


60+ after 18 months - \$ - All

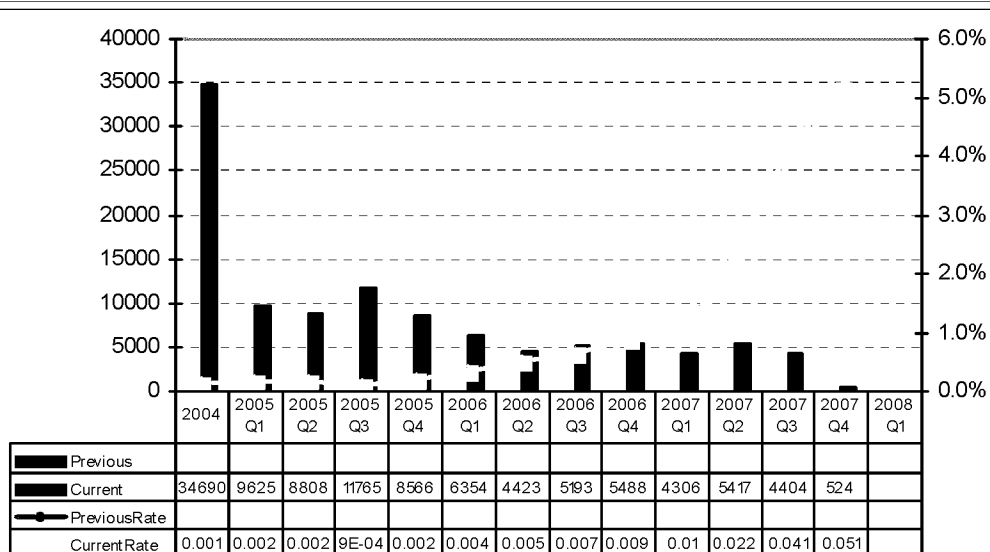


Aurora Performance - 60+ Vintage

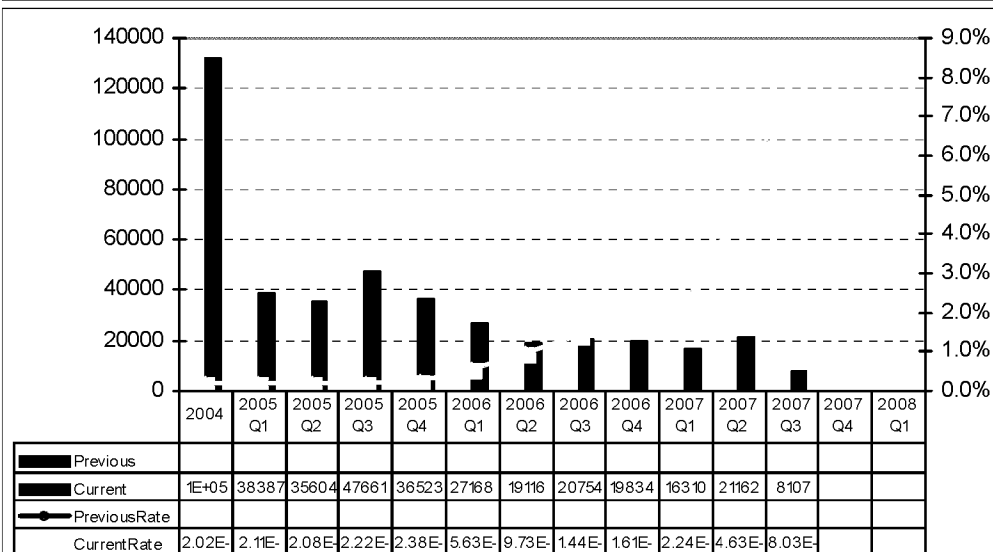
60+ after 3 months - # - Alt-A



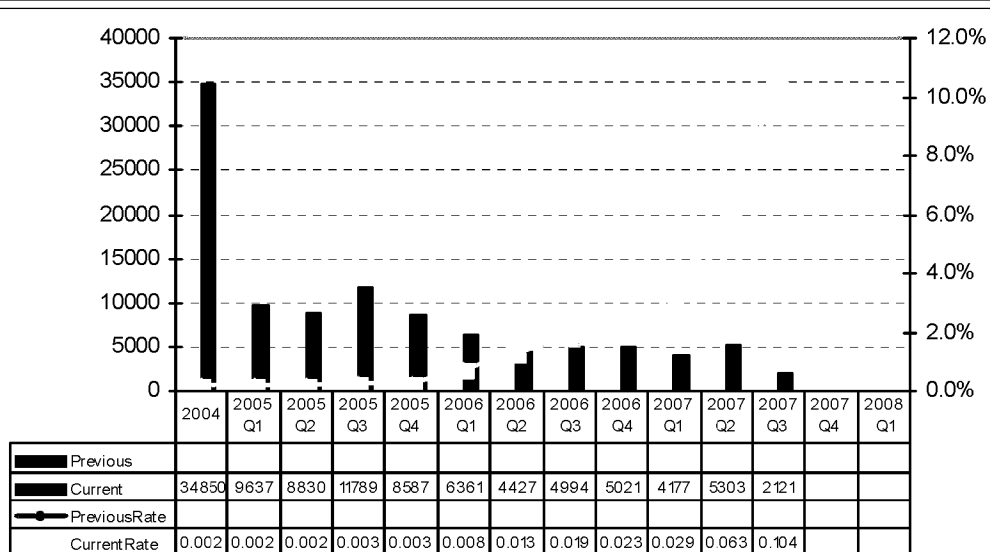
60+ after 3 months - \$ - Alt-A



60+ after 6 months - # - Alt-A

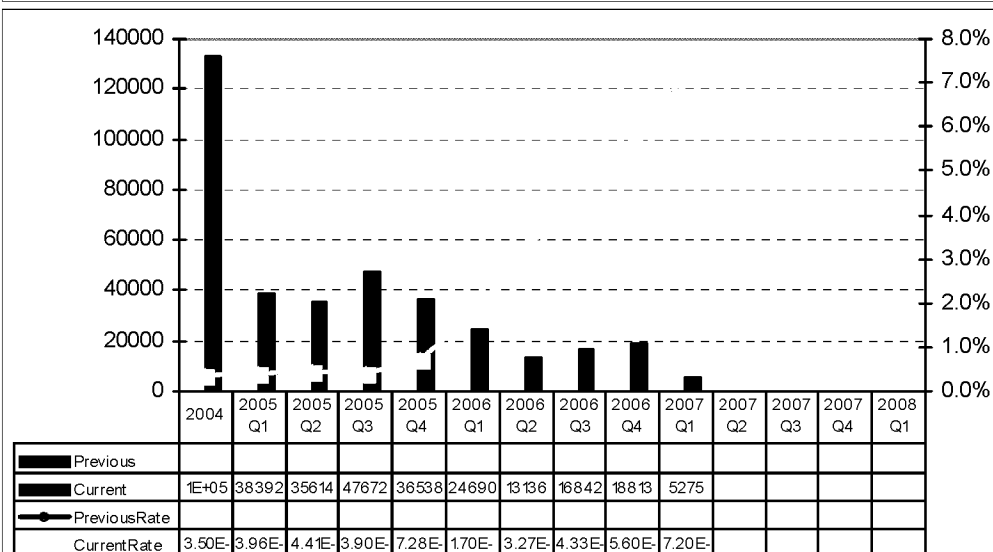


60+ after 6 months - \$ - Alt-A

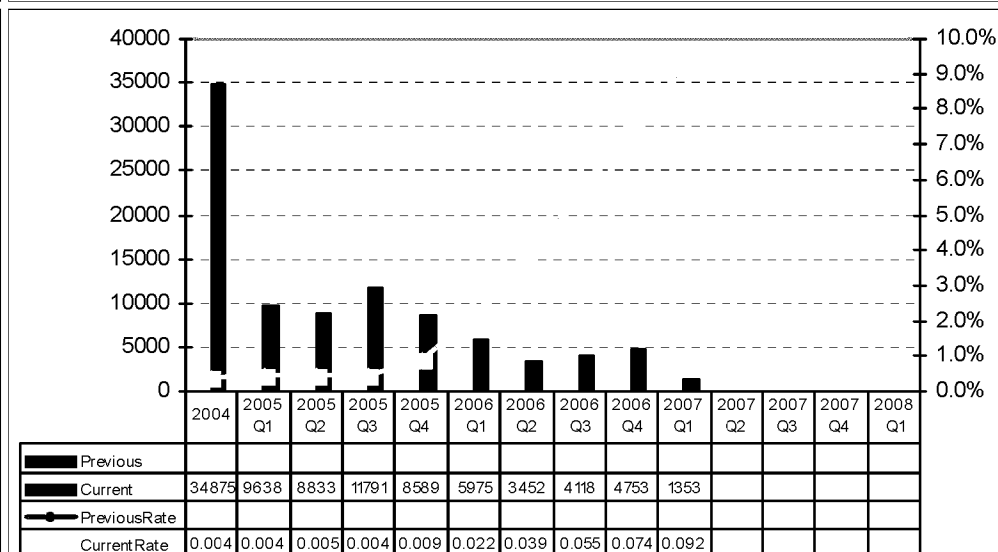


Aurora Performance - 60+ Vintage

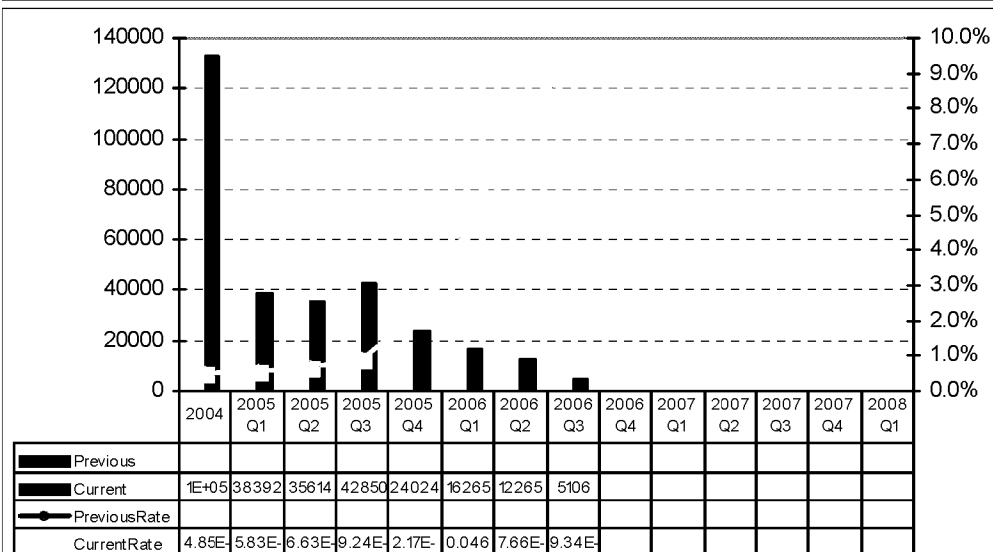
60+ after 12 months - # - Alt-A



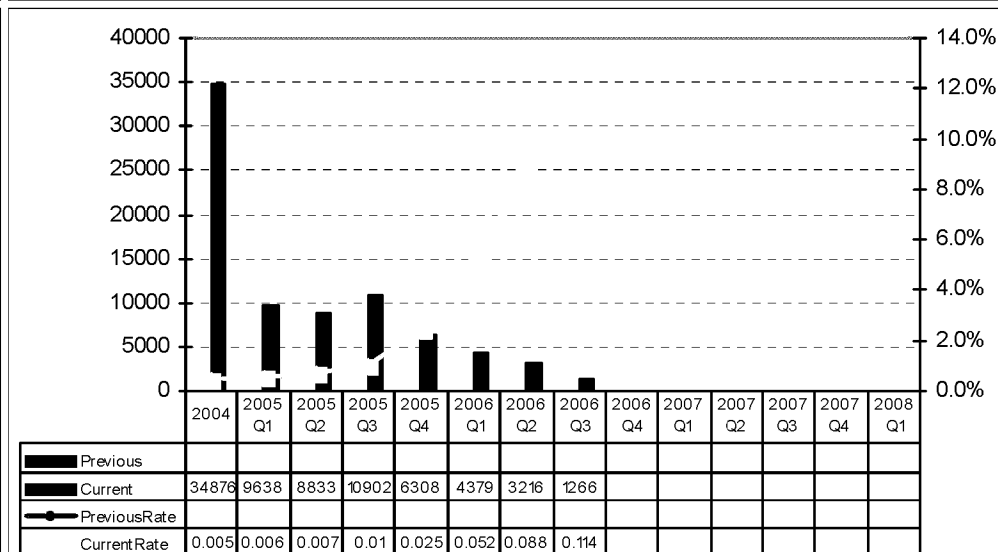
60+ after 12 months - \$ - Alt-A



60+ after 18 months - # - Alt-A

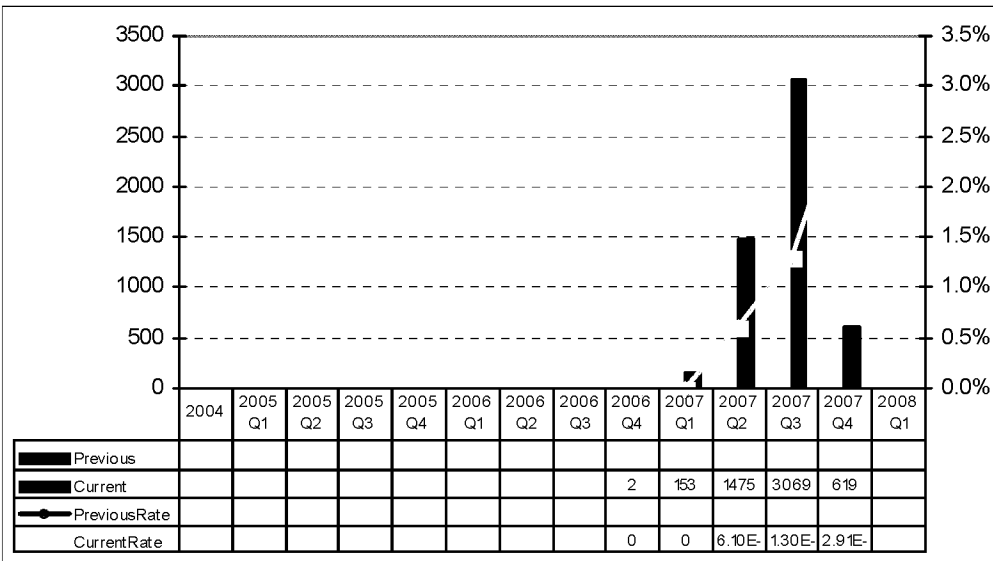


60+ after 18 months - \$ - Alt-A

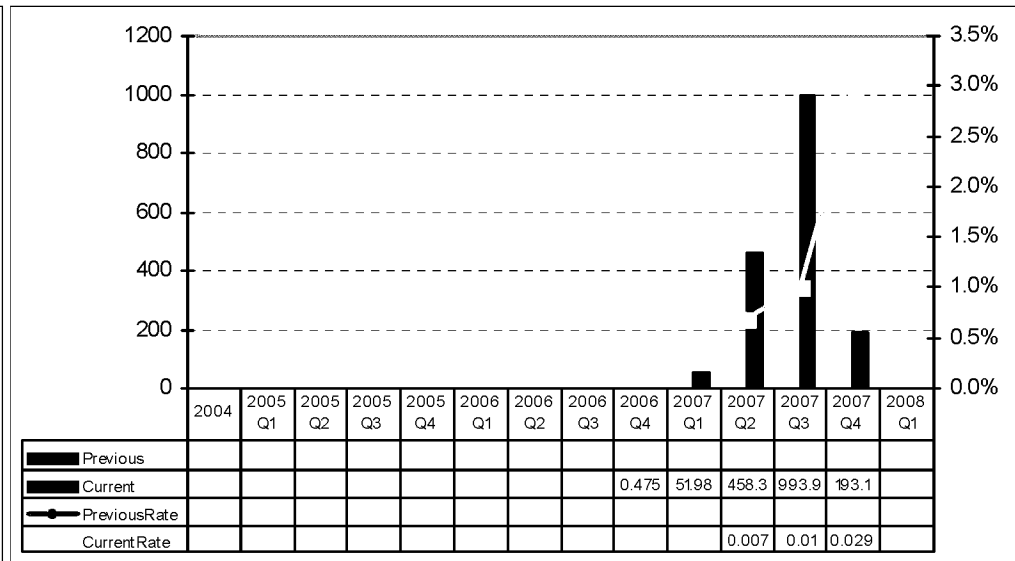


Aurora Performance - 60+ Vintage

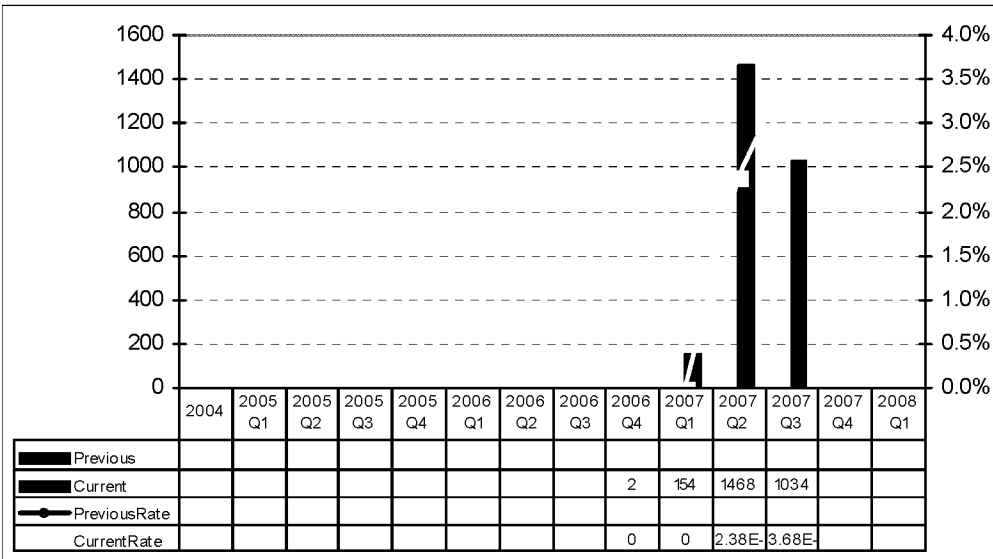
60+ after 3 months - # - Choice Advantage



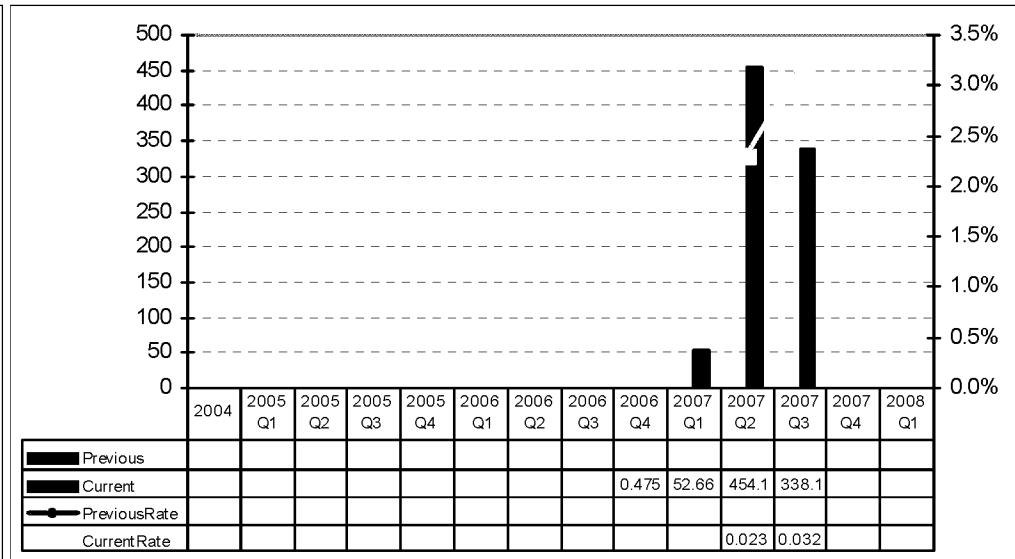
60+ after 3 months - \$ - Choice Advantage



60+ after 6 months - # - Choice Advantage

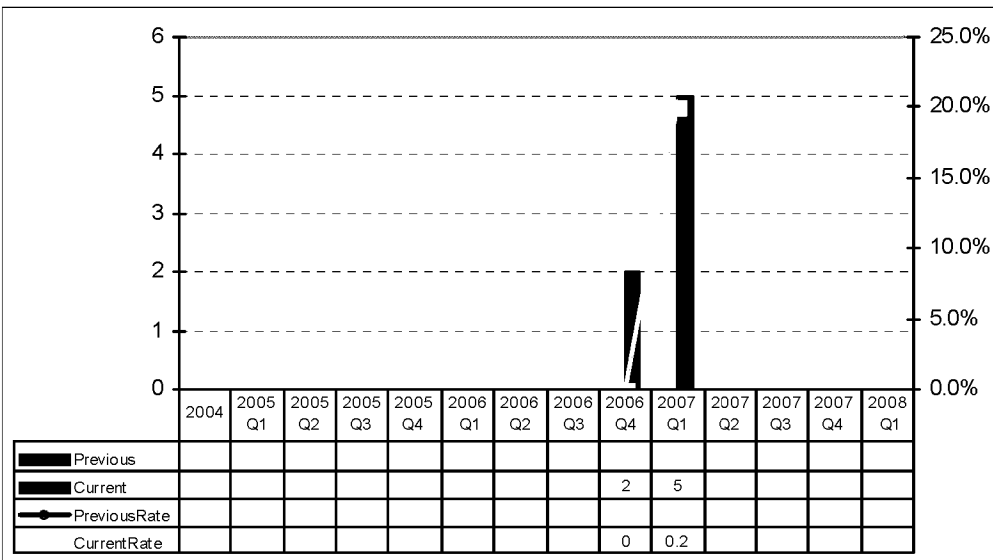


60+ after 6 months - \$ - Choice Advantage

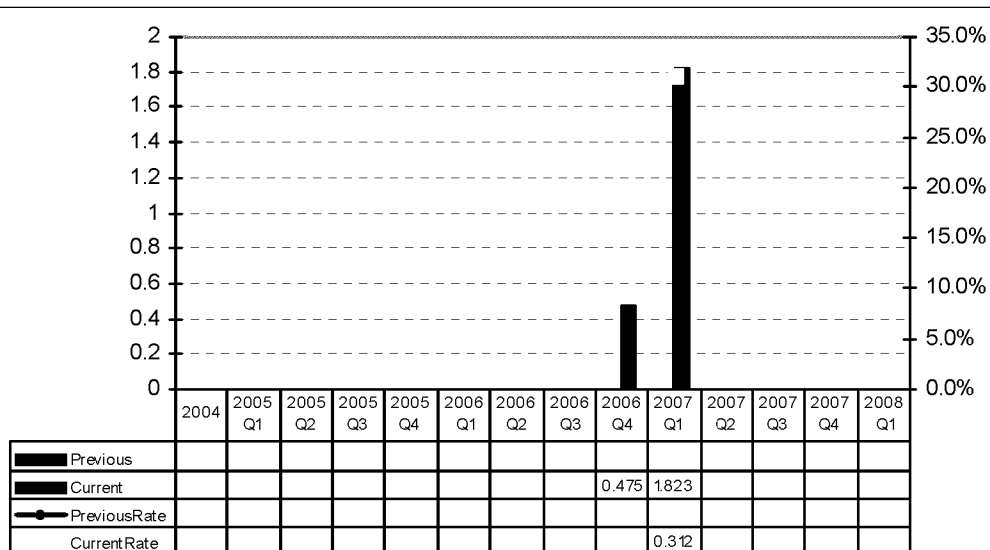


Aurora Performance - 60+ Vintage

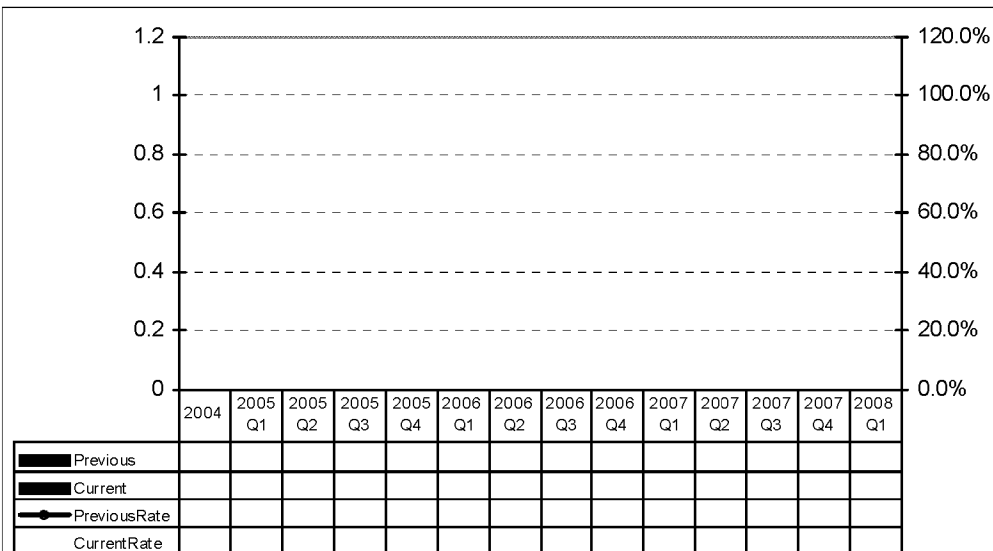
60+ after 12 months - # - Choice Advantage



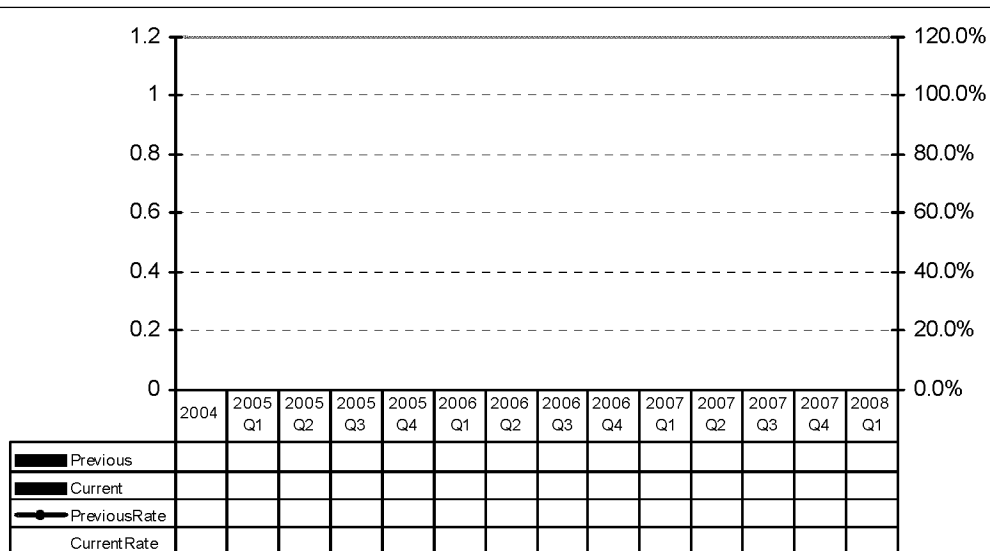
60+ after 12 months - \$ - Choice Advantage



60+ after 18 months - # - Choice Advantage

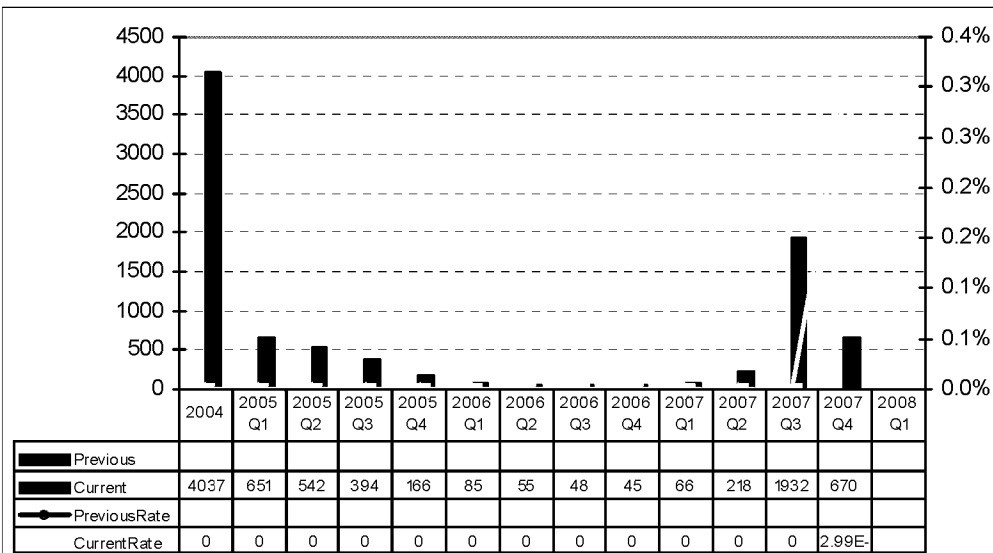


60+ after 18 months - \$ - Choice Advantage

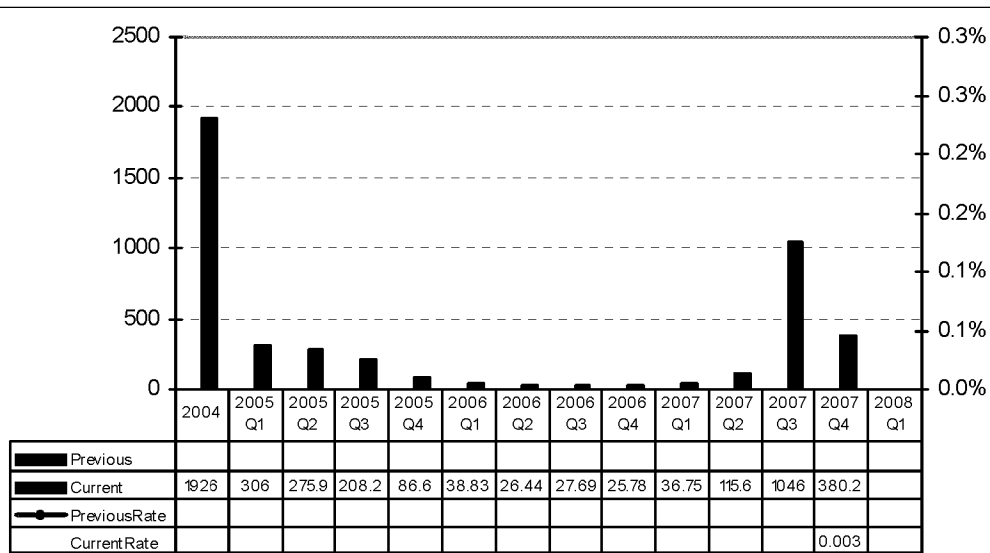


Aurora Performance - 60+ Vintage

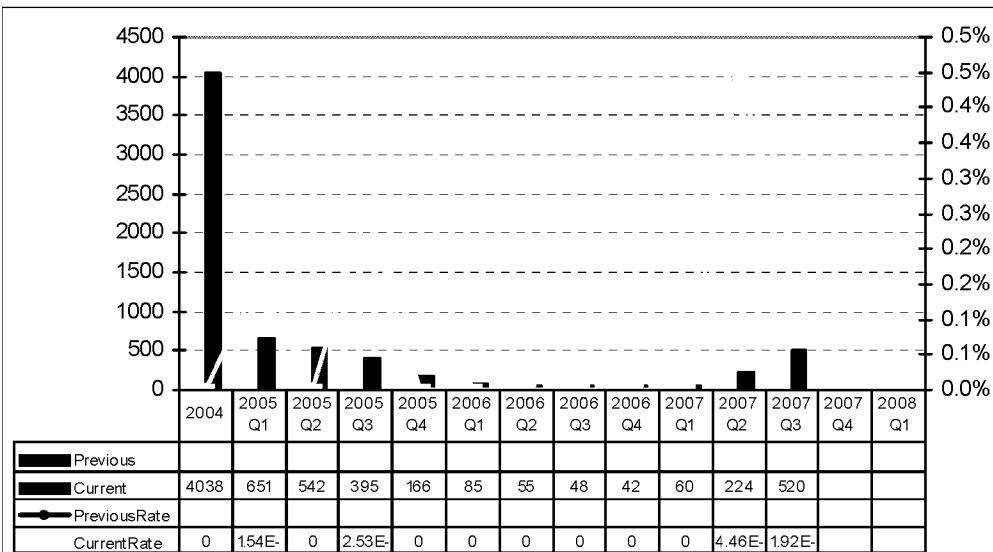
60+ after 3 months - # - Classic



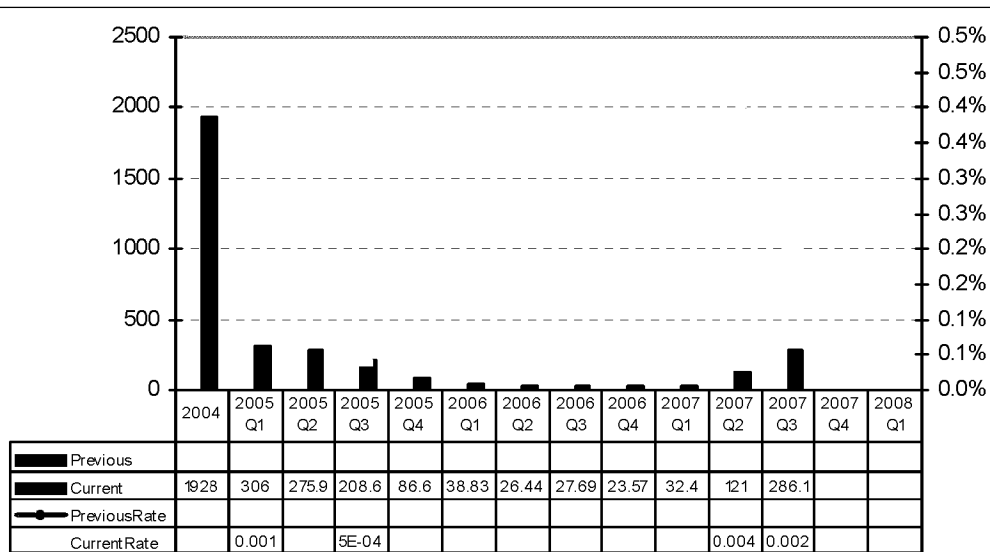
60+ after 3 months - \$ - Classic



60+ after 6 months - # - Classic

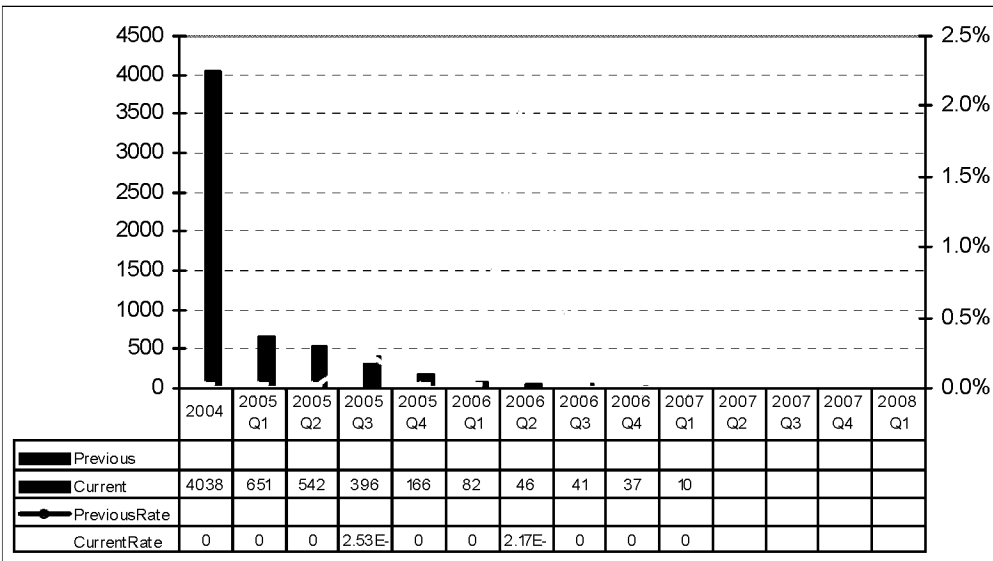


60+ after 6 months - \$ - Classic

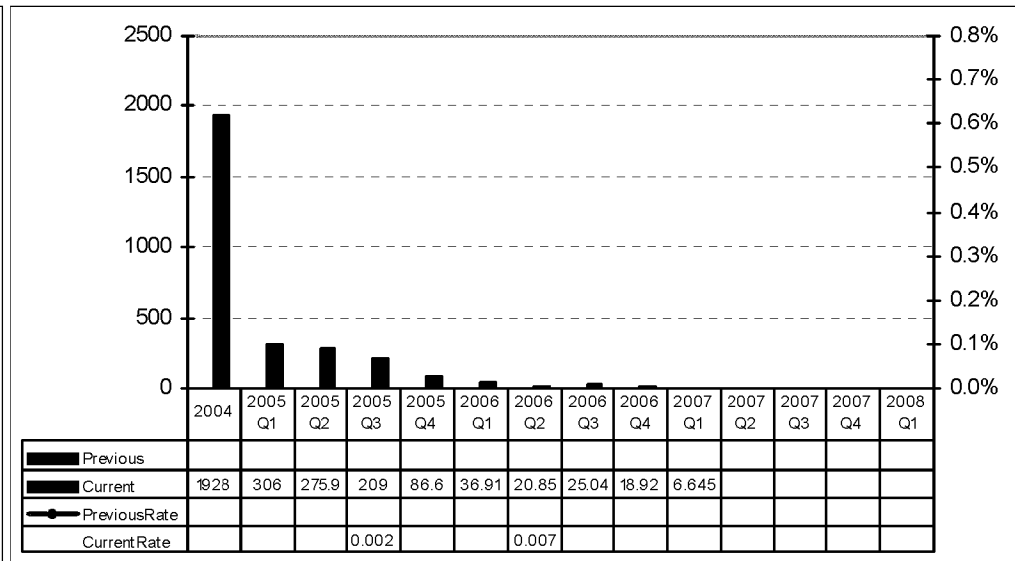


Aurora Performance - 60+ Vintage

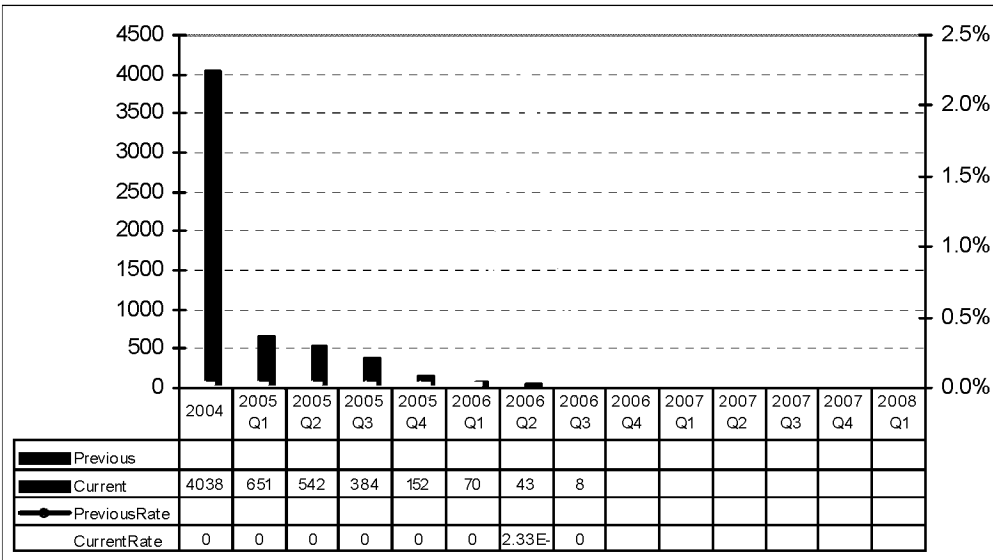
60+ after 12 months - # - Classic



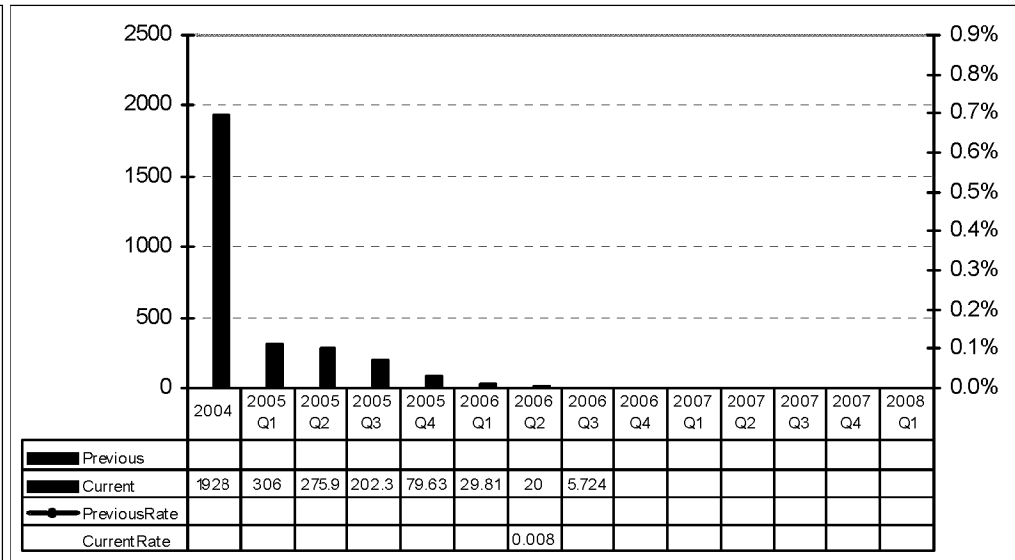
60+ after 12 months - \$ - Classic



60+ after 18 months - # - Classic

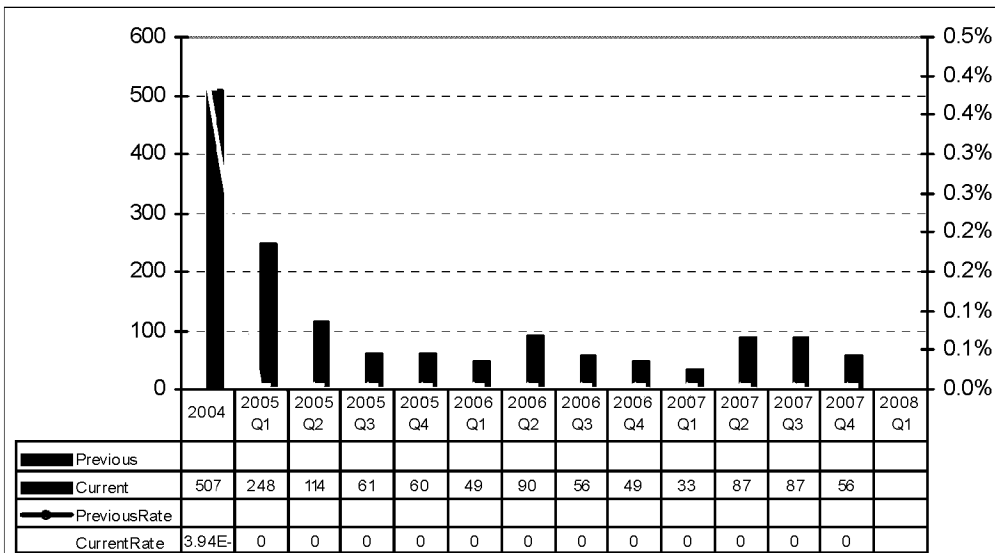


60+ after 18 months - \$ - Classic

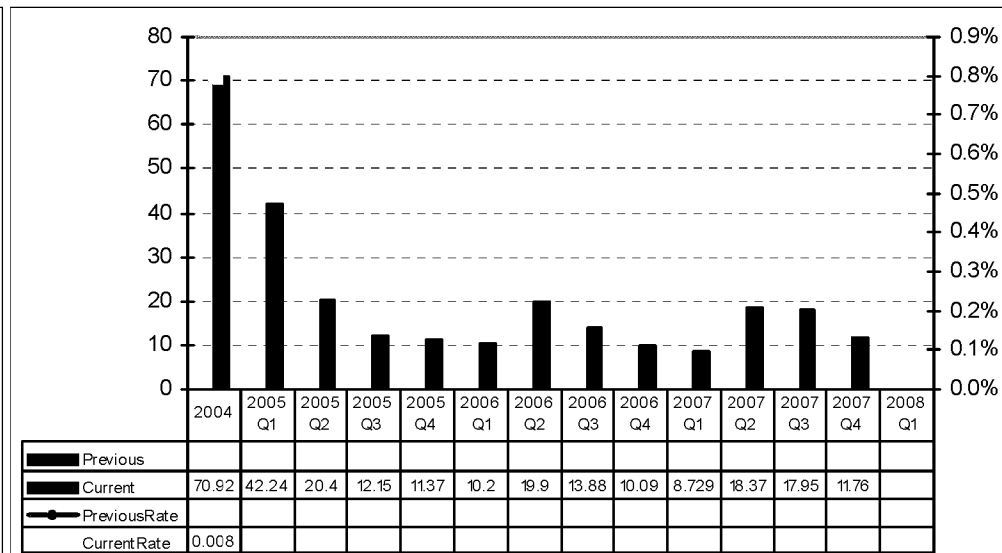


Aurora Performance - 60+ Vintage

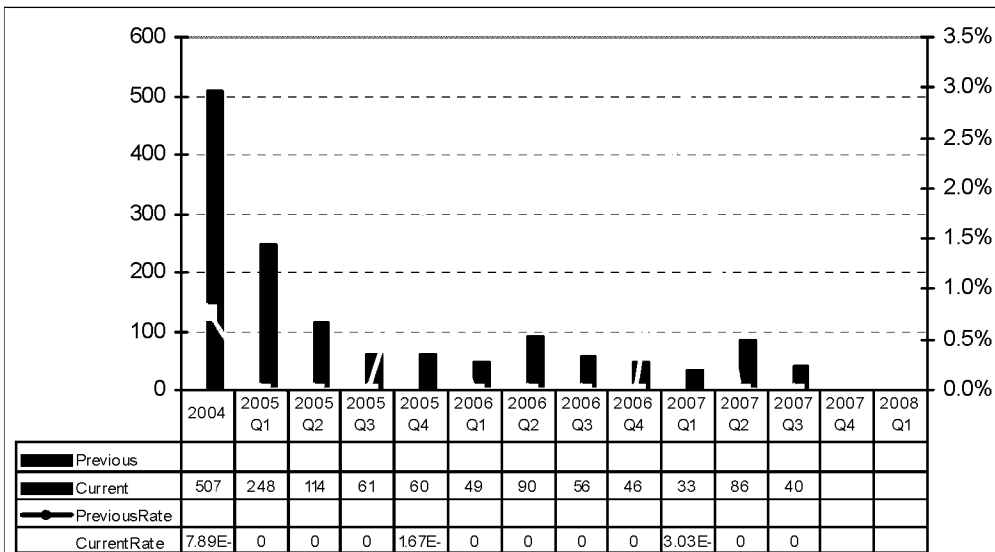
60+ after 3 months - # - Conventional



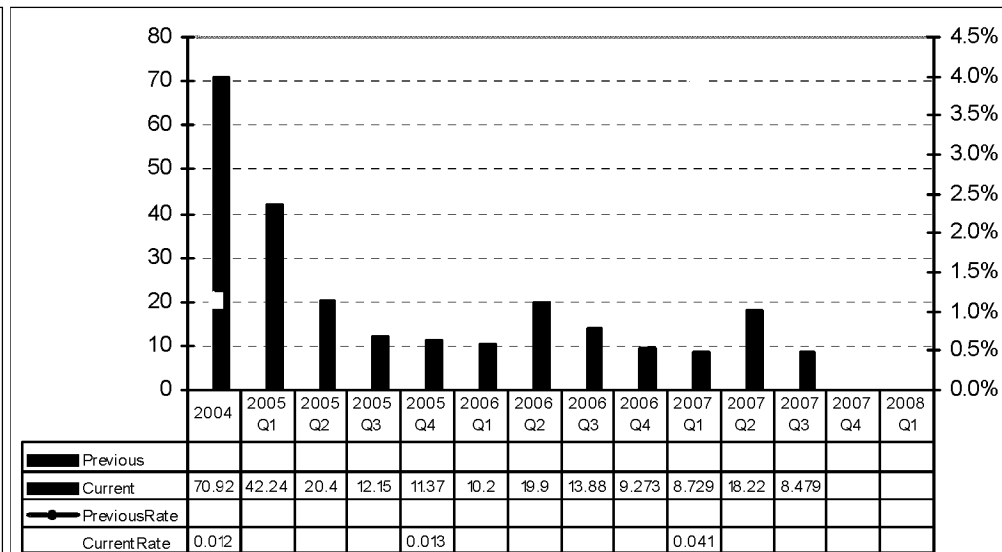
60+ after 3 months - \$ - Conventional



60+ after 6 months - # - Conventional

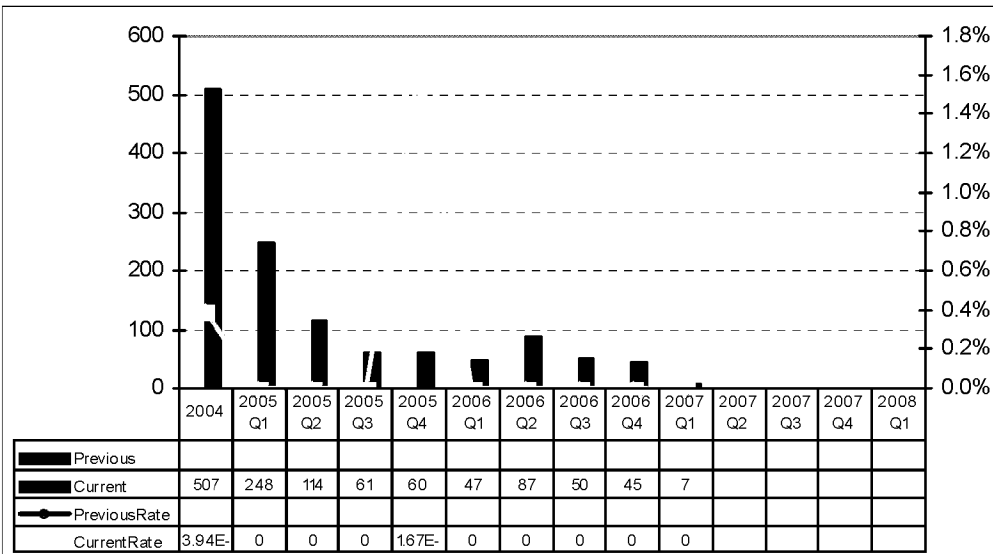


60+ after 6 months - \$ - Conventional

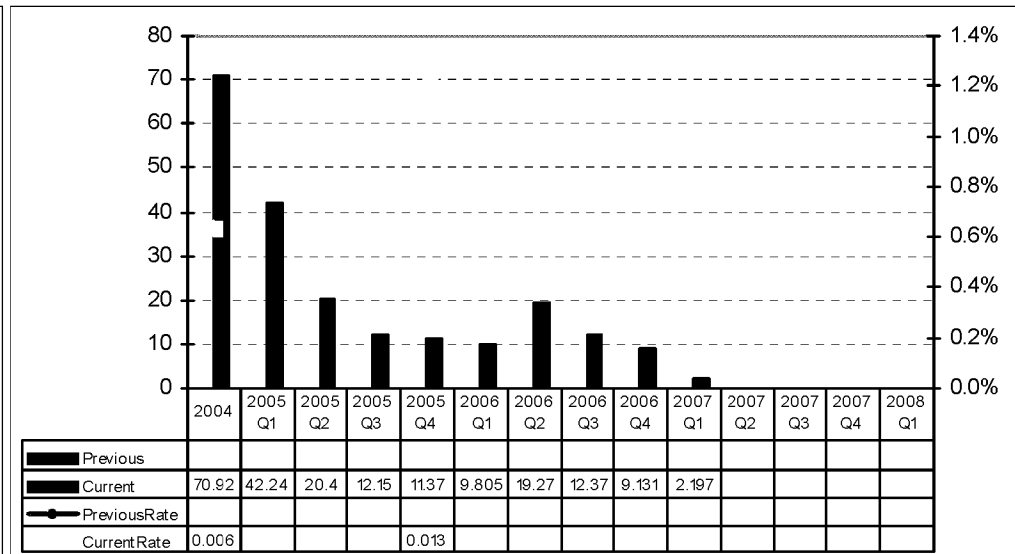


Aurora Performance - 60+ Vintage

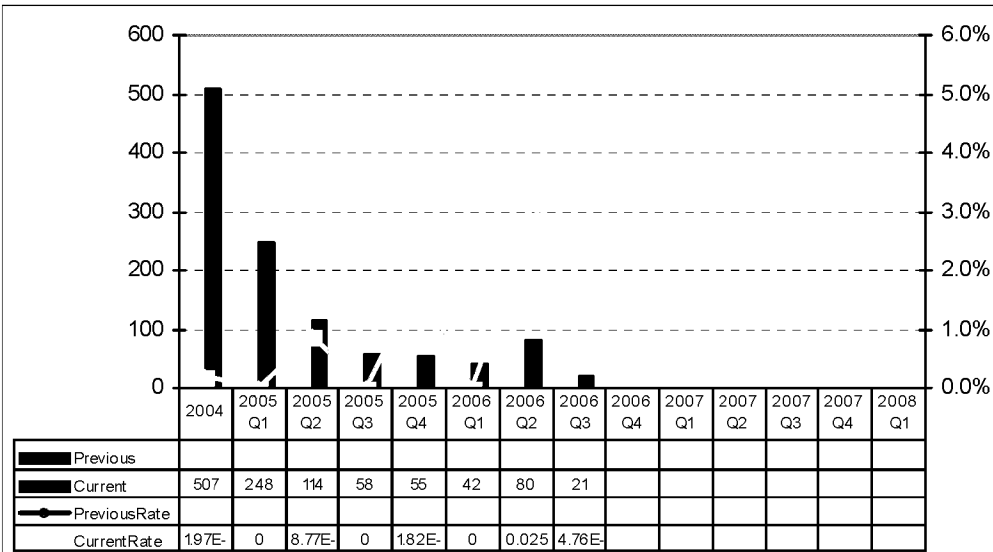
60+ after 12 months - # - Conventional



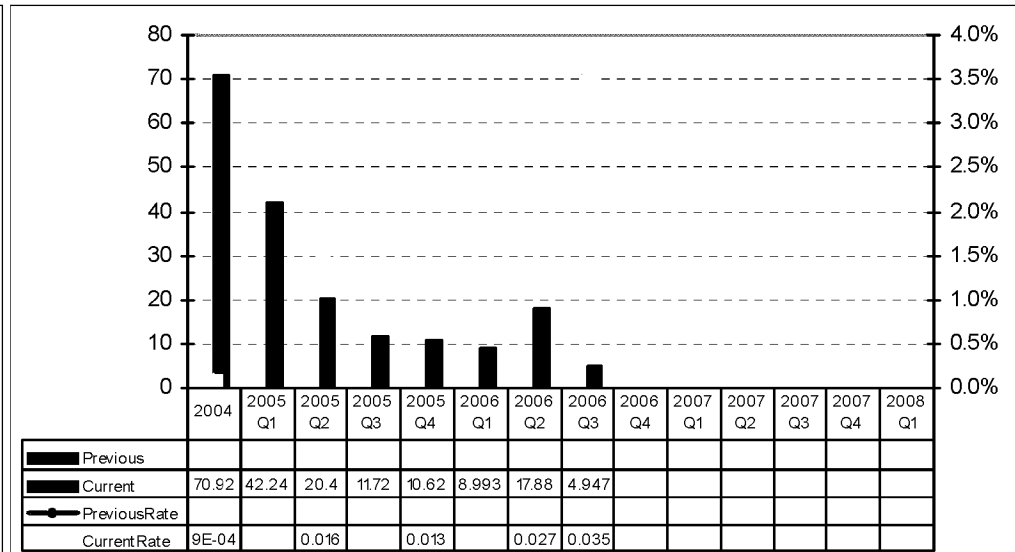
60+ after 12 months - \$ - Conventional



60+ after 18 months - # - Conventional

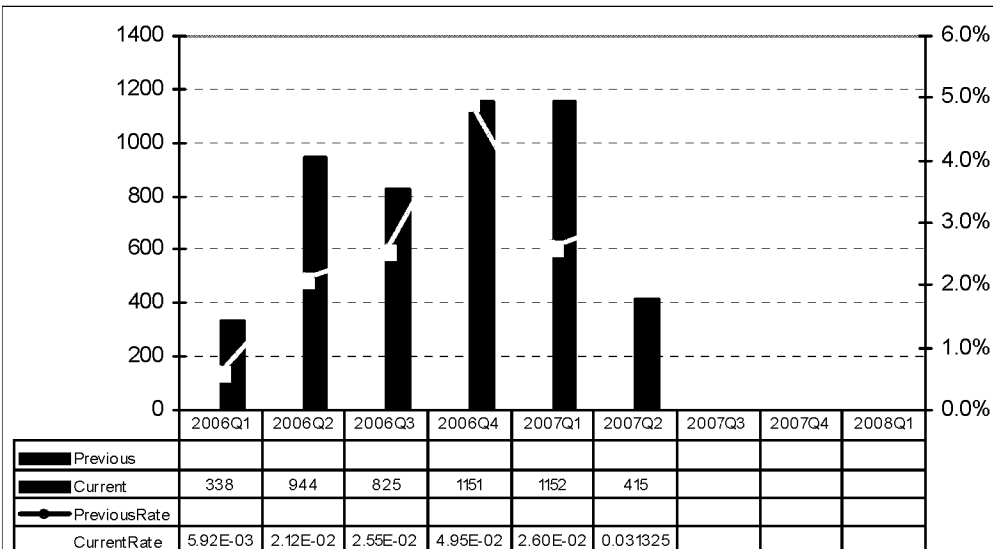


60+ after 18 months - \$ - Conventional

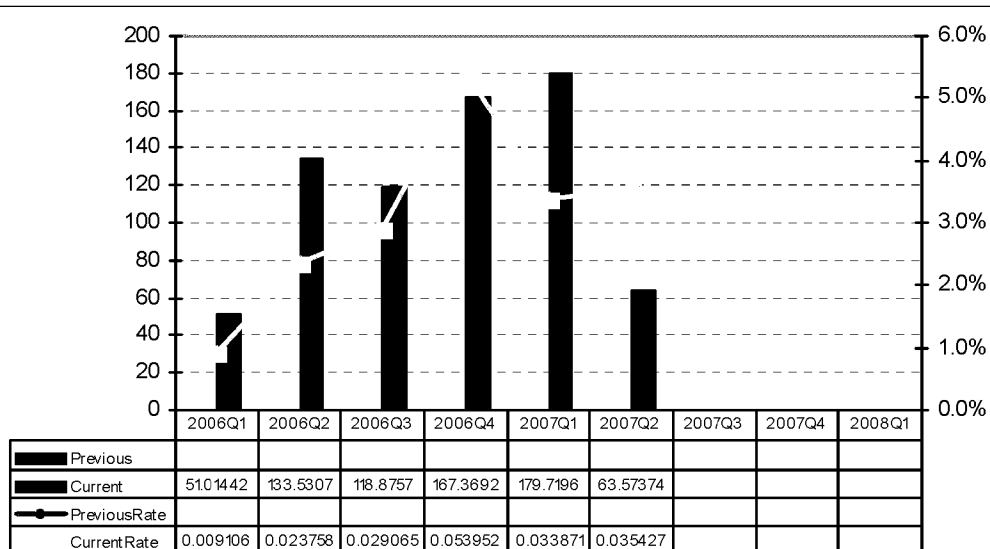


Aurora Performance - 60+ Vintage

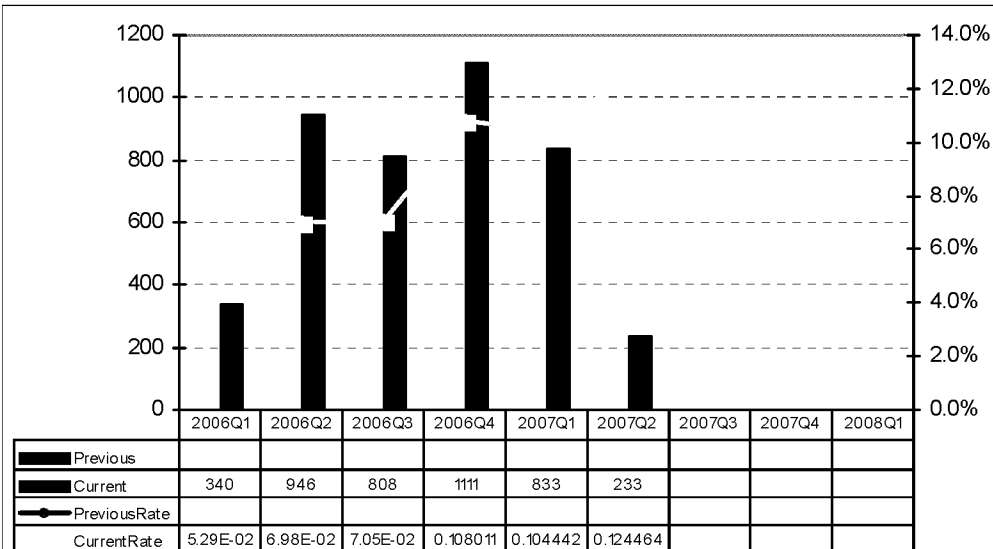
60+ after 3 months - # - Expanded Options



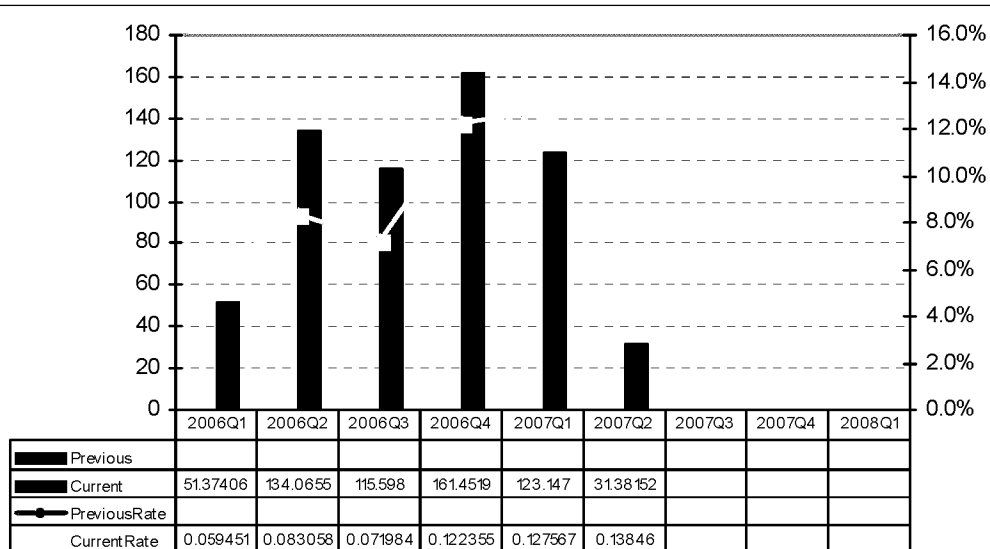
60+ after 3 months - \$ - Expanded Options



60+ after 6 months - # - Expanded Options

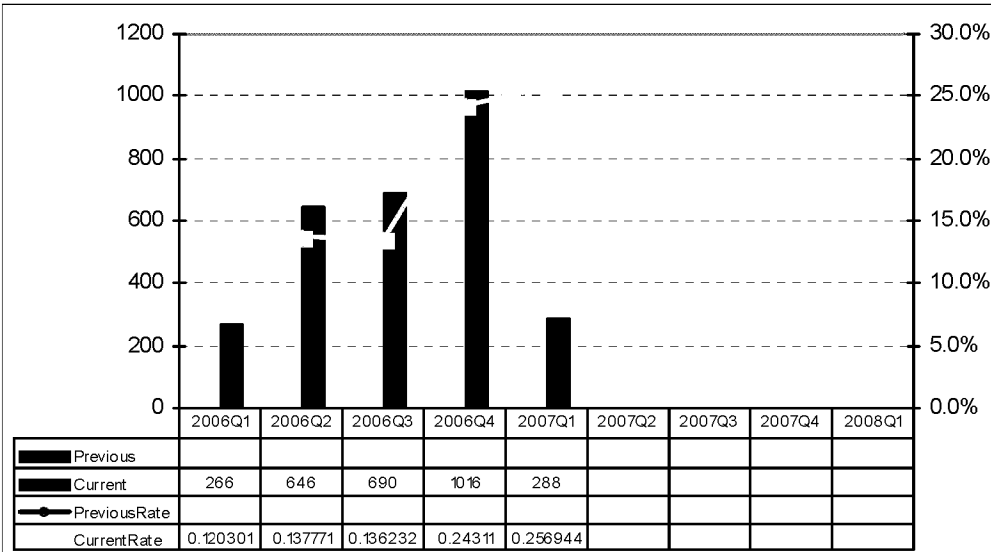


60+ after 6 months - \$ - Expanded Options

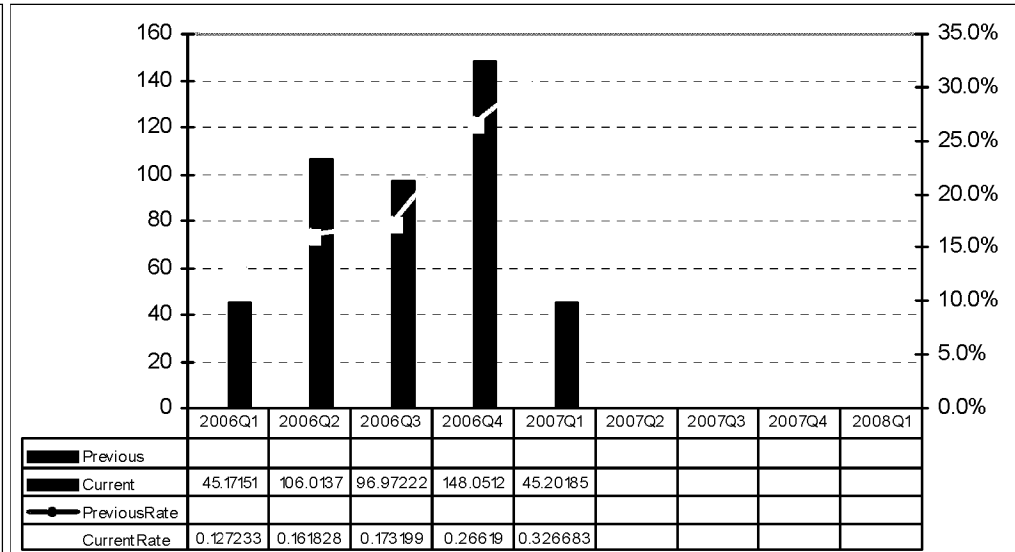


Aurora Performance - 60+ Vintage

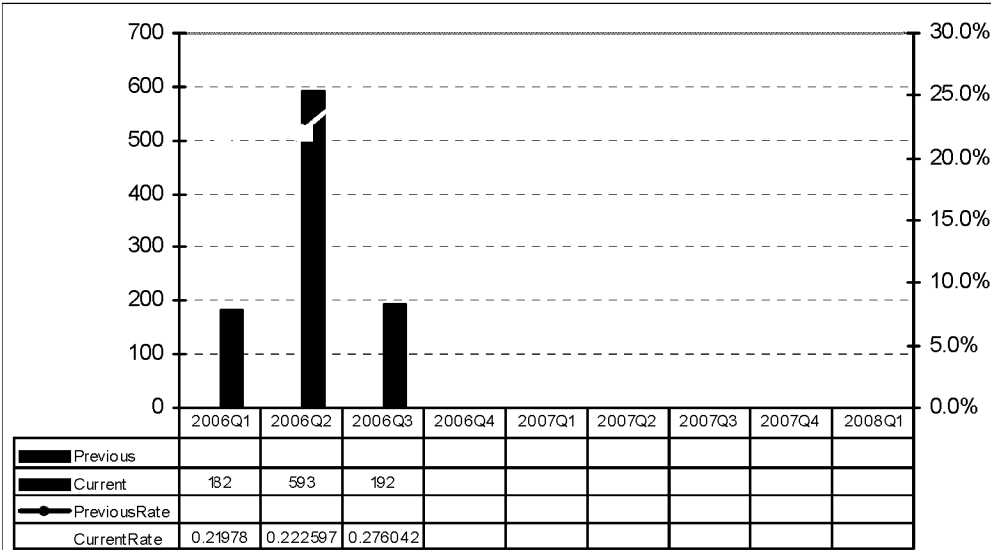
60+ after 12 months - # - Expanded Options



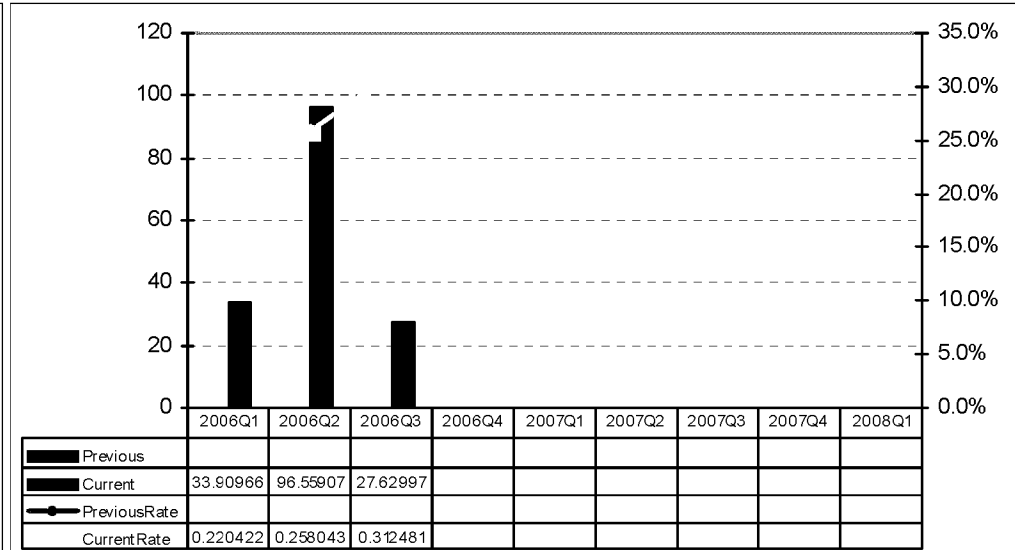
60+ after 12 months - \$ - Expanded Options



60+ after 18 months - # - Expanded Options

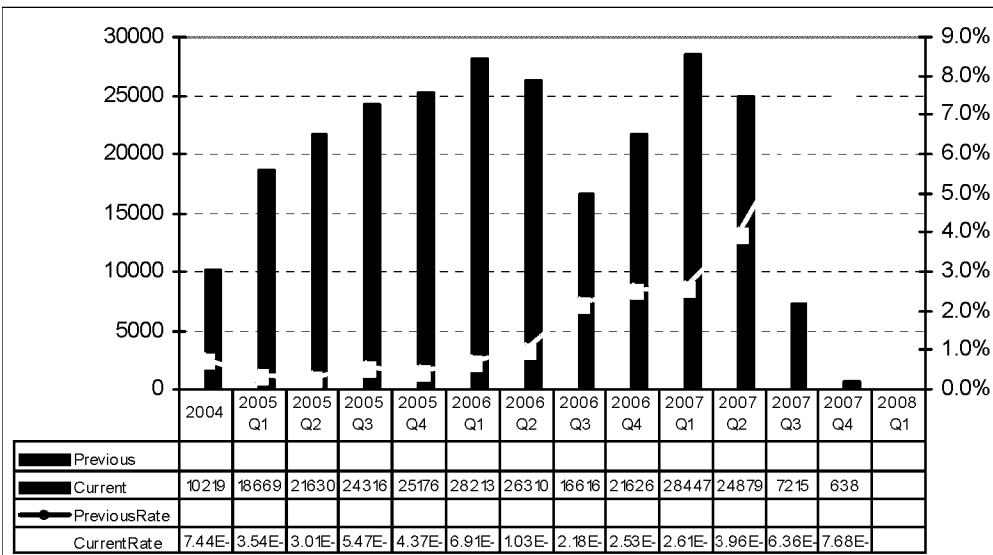


60+ after 18 months - \$ - Expanded Options

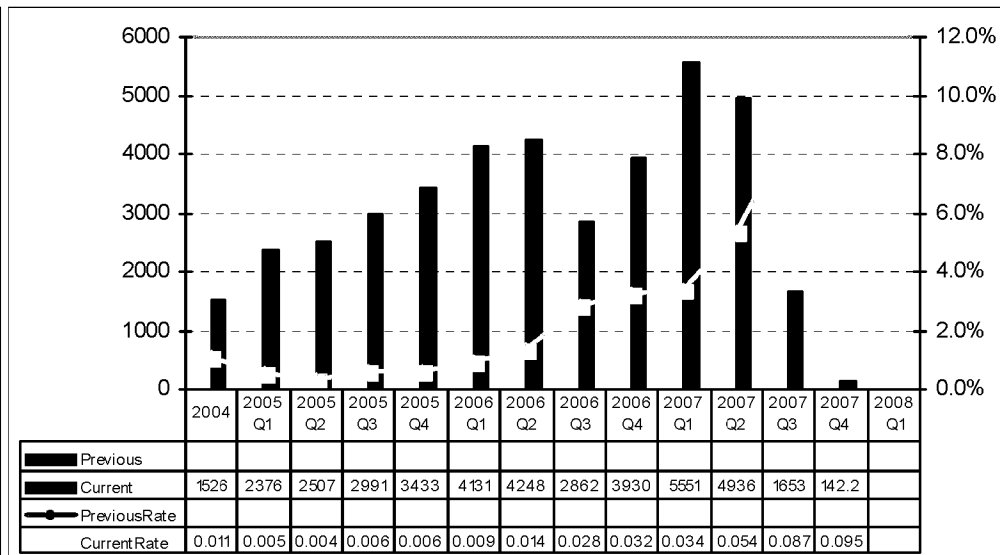


Aurora Performance - 60+ Vintage

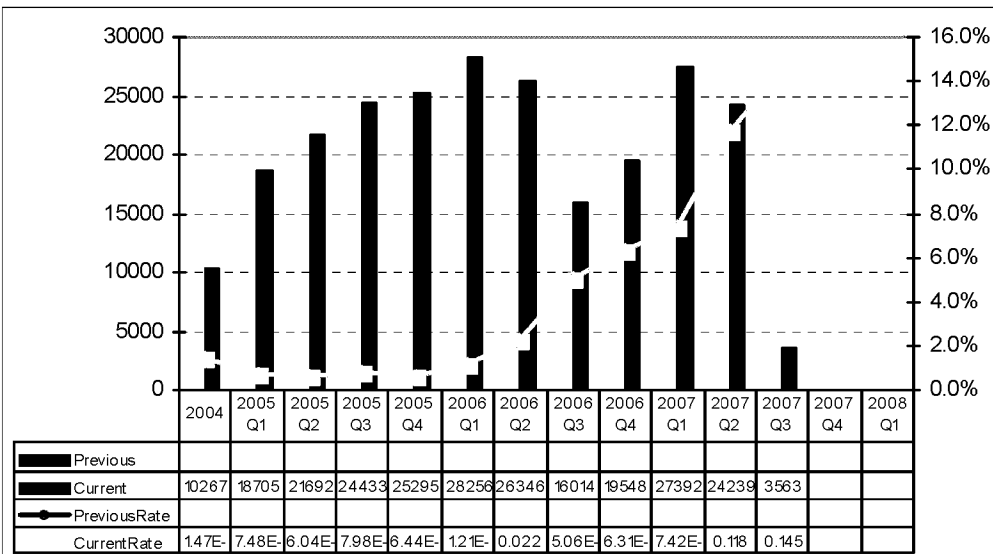
60+ after 3 months - # - Mortgage Maker



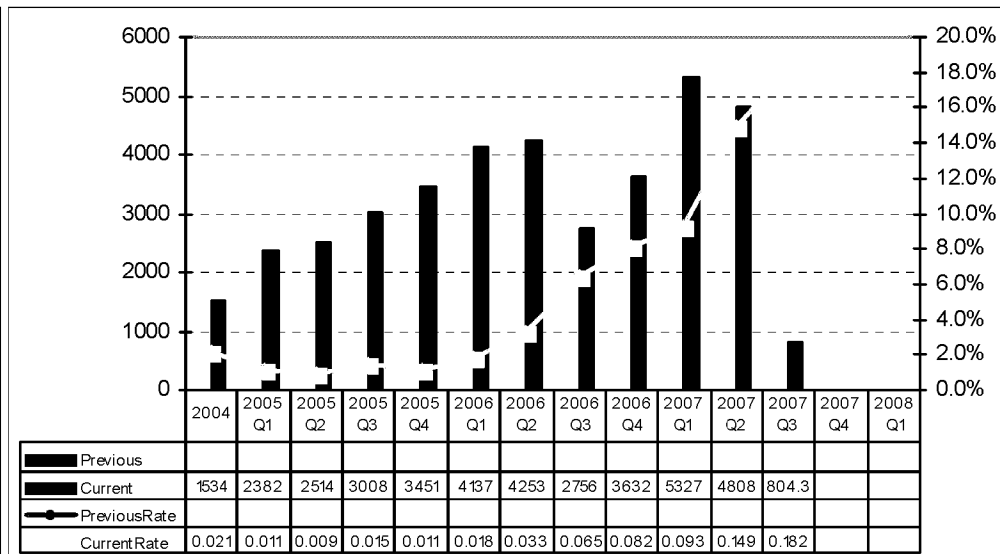
60+ after 3 months - \$ - Mortgage Maker



60+ after 6 months - # - Mortgage Maker

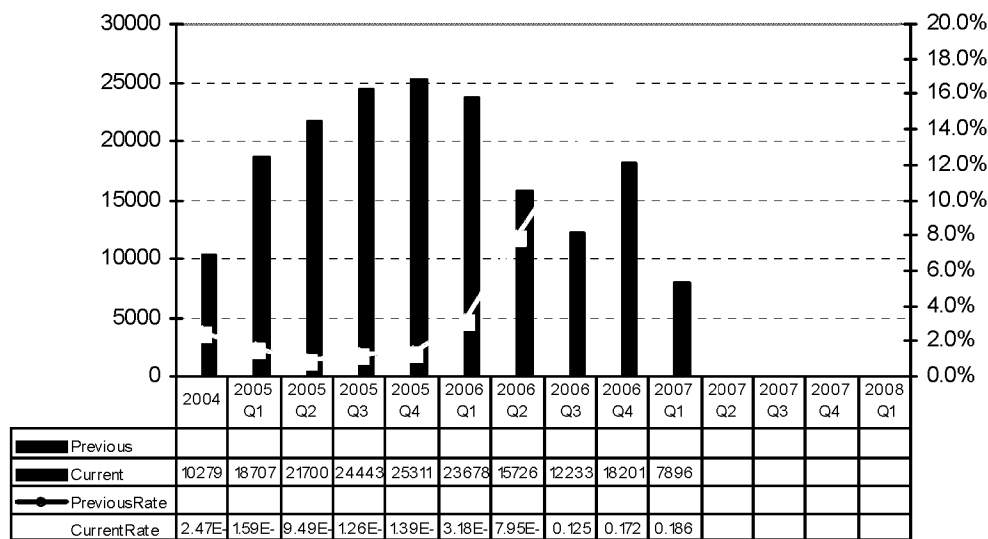


60+ after 6 months - \$ - Mortgage Maker

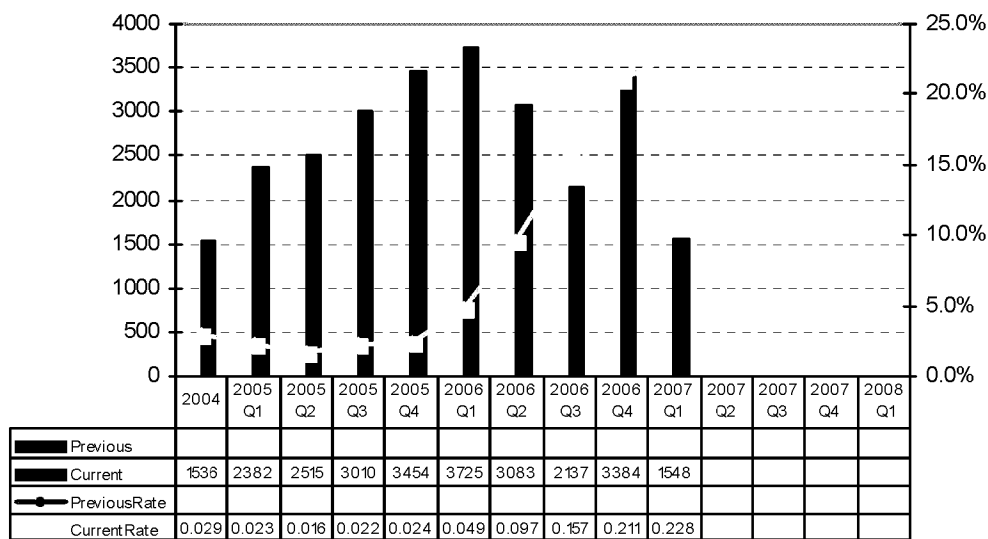


Aurora Performance - 60+ Vintage

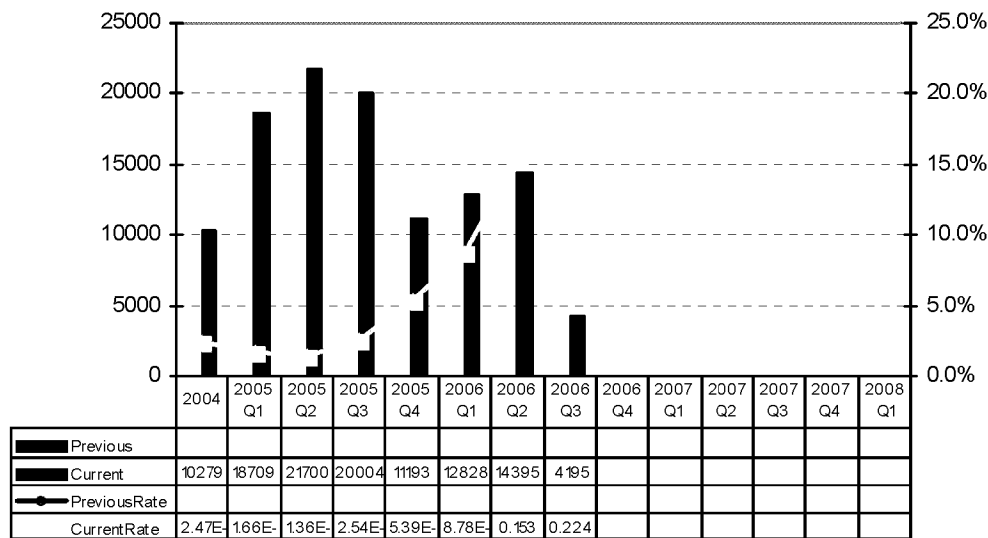
60+ after 12 months - # - Mortgage Maker



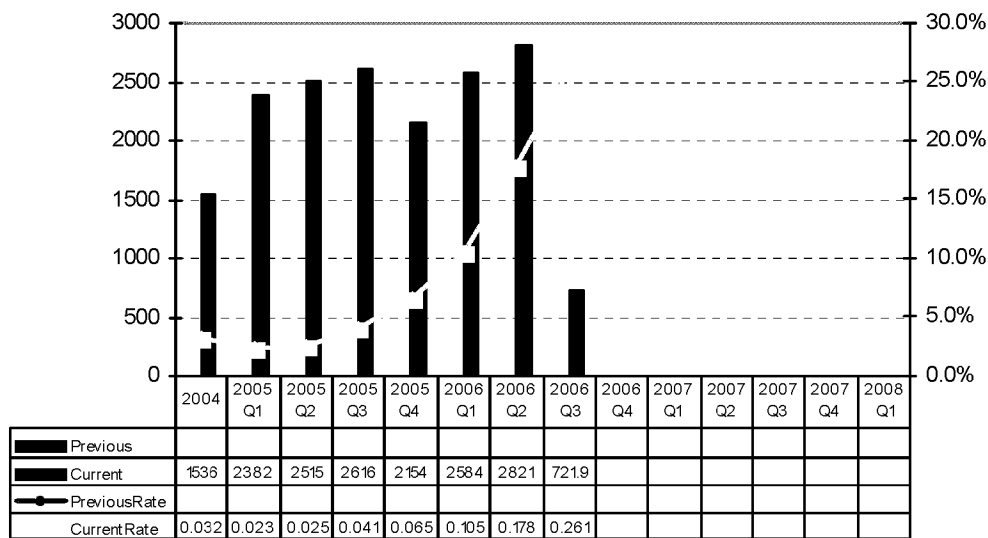
60+ after 12 months - \$ - Mortgage Maker



60+ after 18 months - # - Mortgage Maker

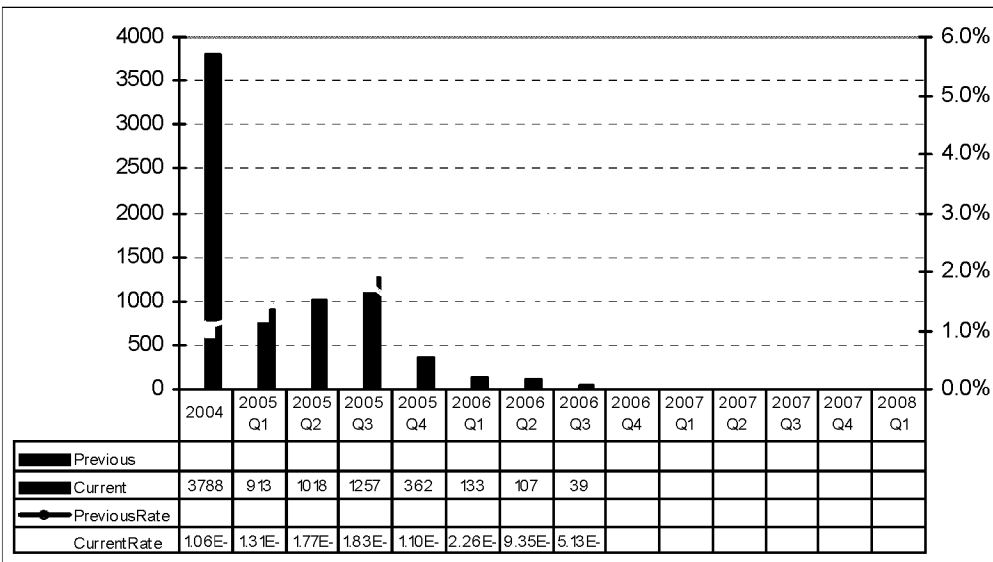


60+ after 18 months - \$ - Mortgage Maker

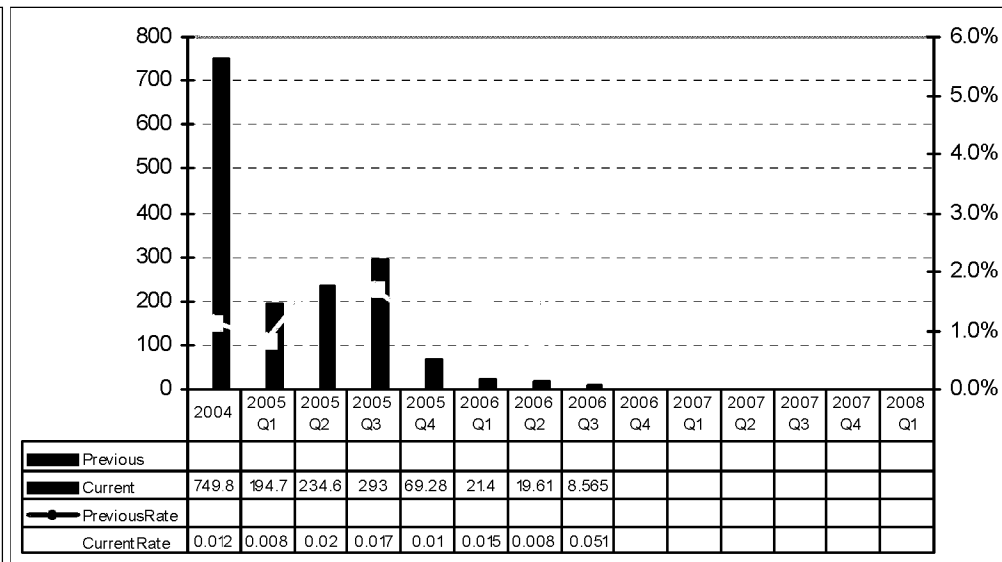


Aurora Performance - 60+ Vintage

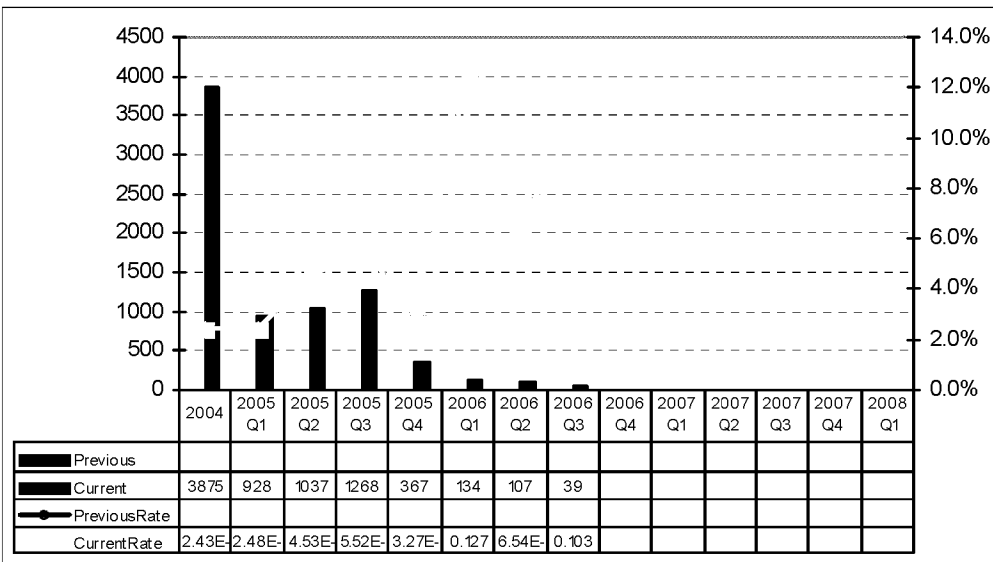
60+ after 3 months - # - Subprime



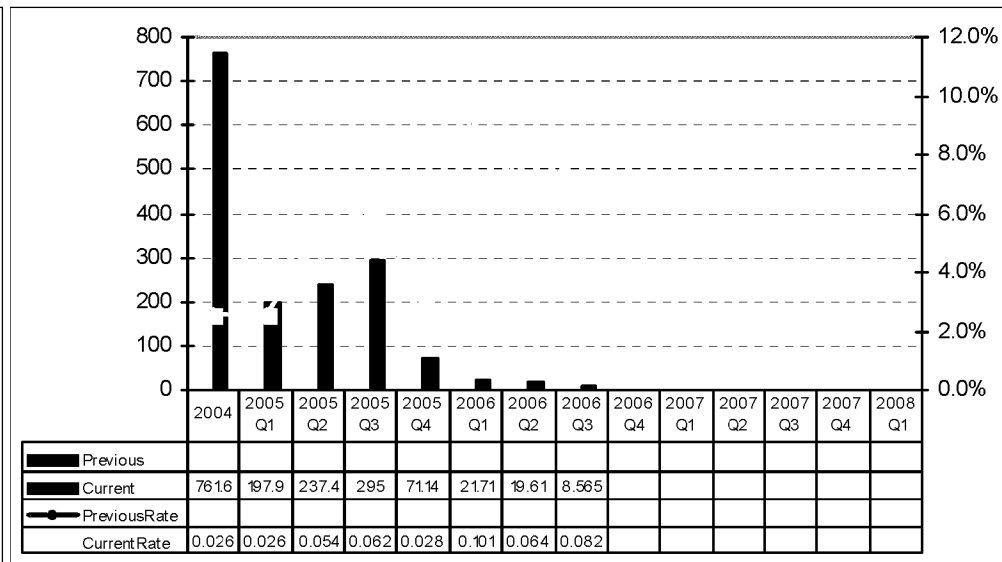
60+ after 3 months - \$ - Subprime



60+ after 6 months - # - Subprime

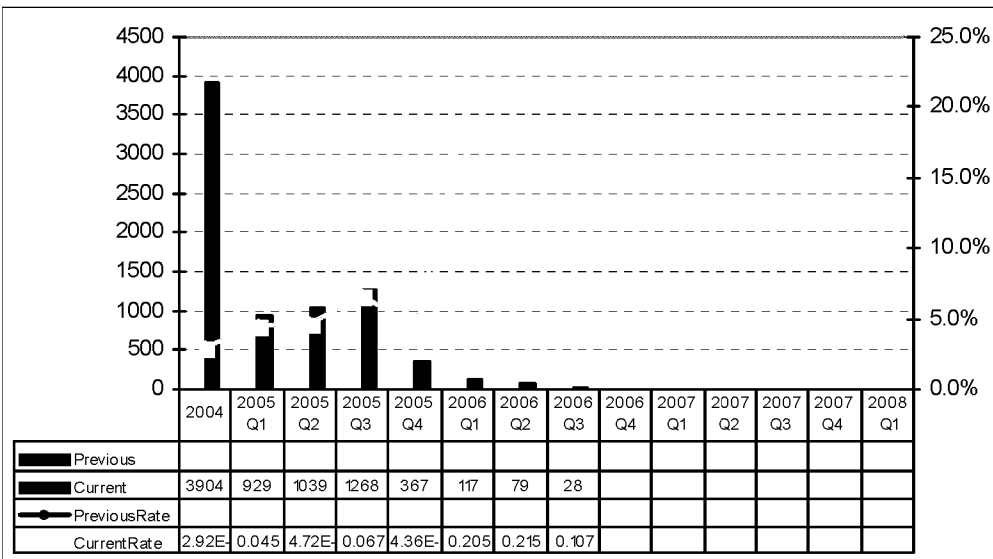


60+ after 6 months - \$ - Subprime

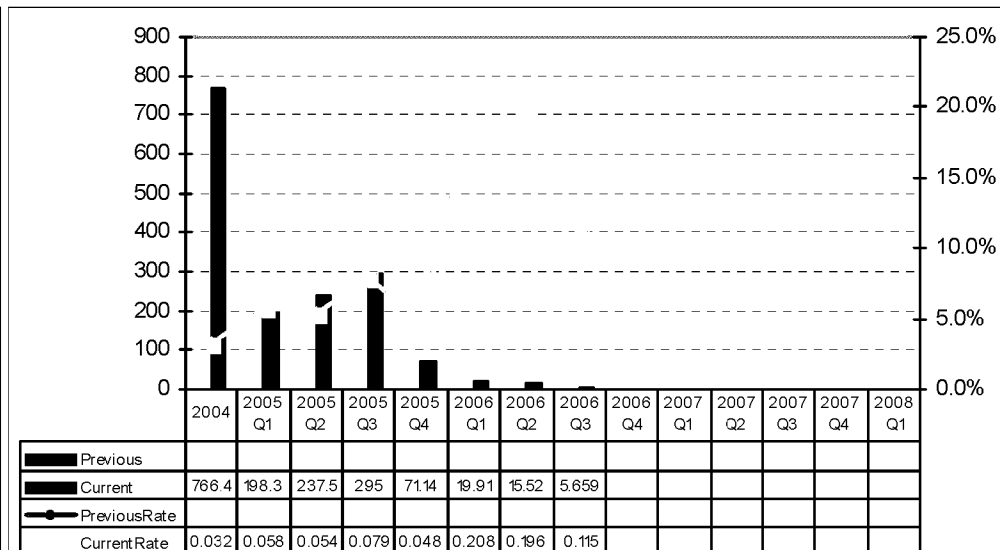


Aurora Performance - 60+ Vintage

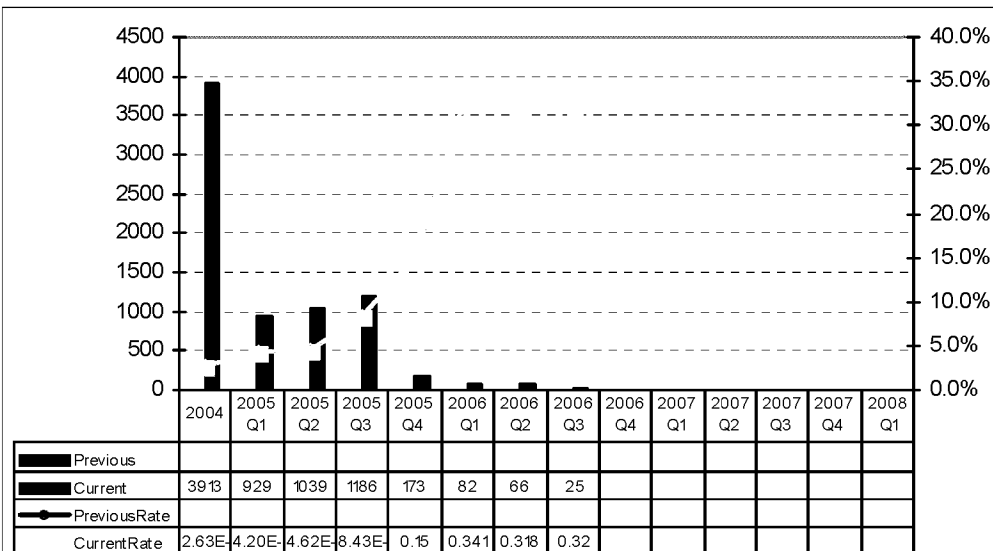
60+ after 12 months - # - Subprime



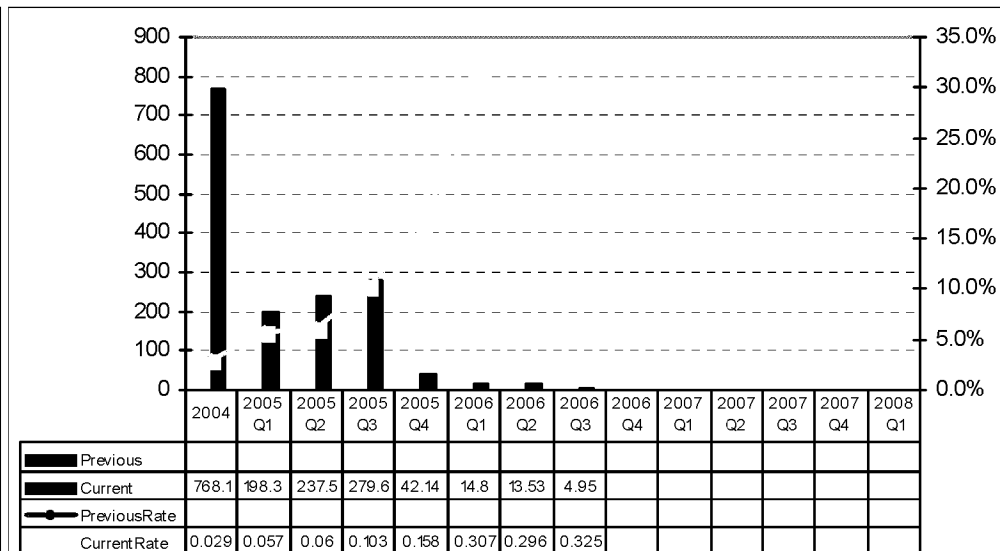
60+ after 12 months - \$ - Subprime



60+ after 18 months - # - Subprime

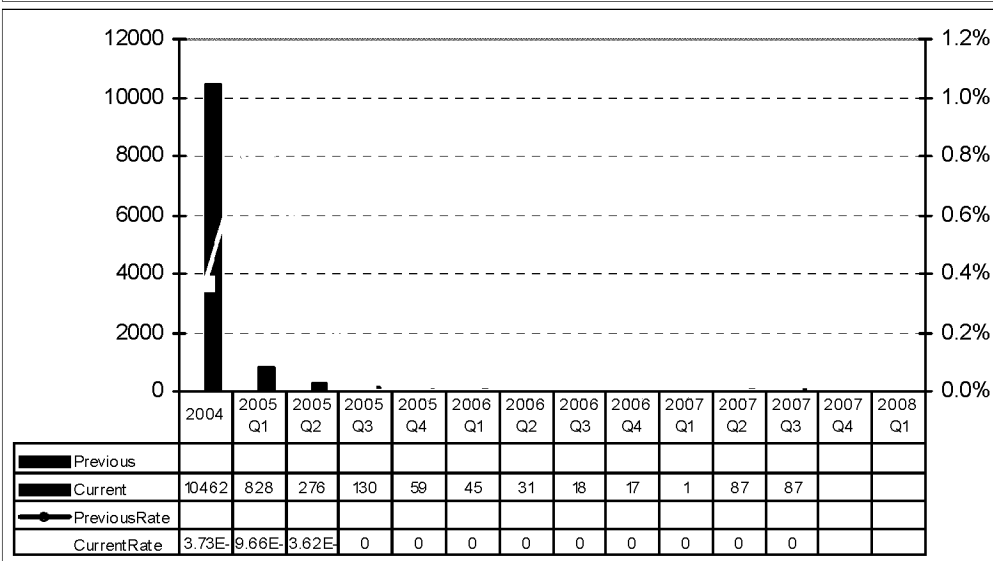


60+ after 18 months - \$ - Subprime

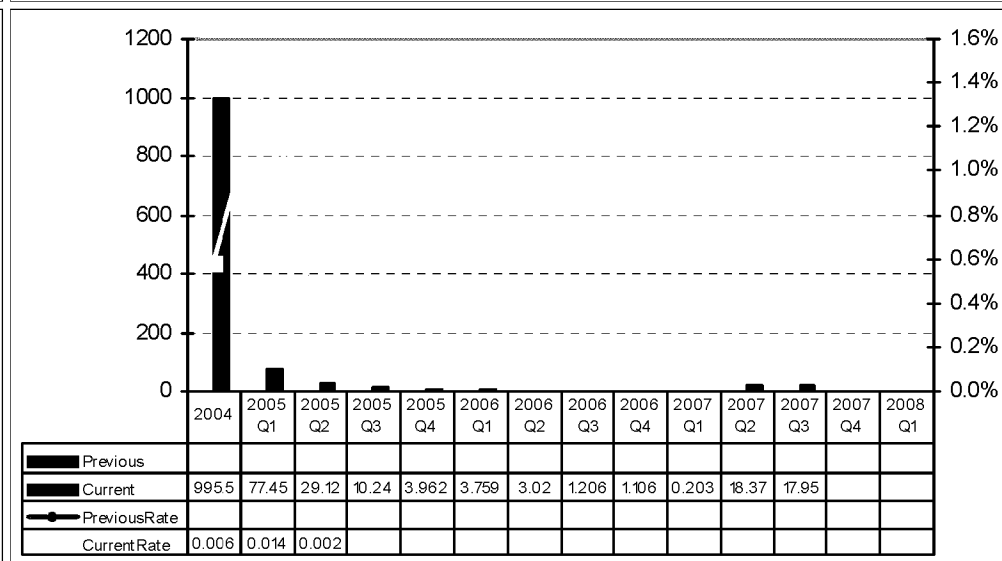


Aurora Performance - 60+ Vintage

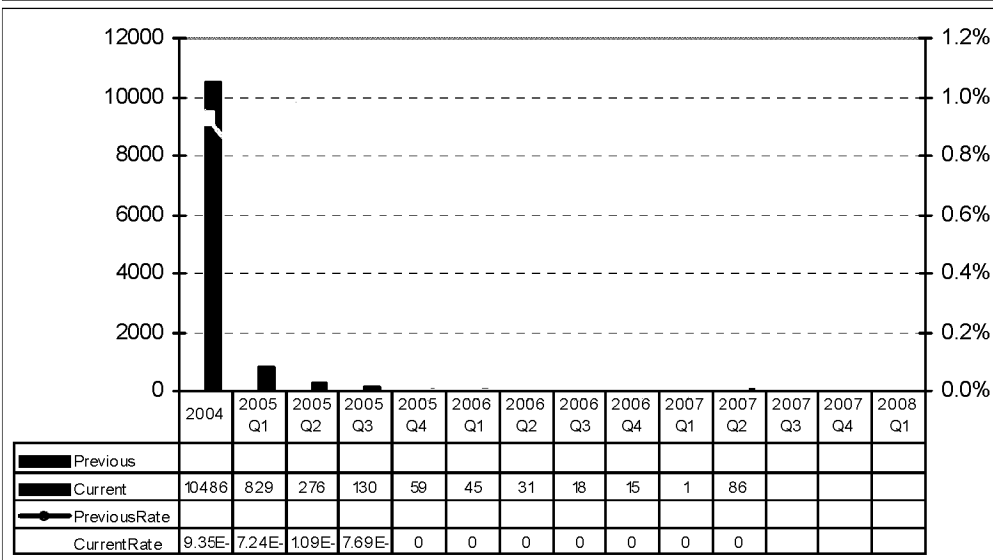
60+ after 3 months - # - Other



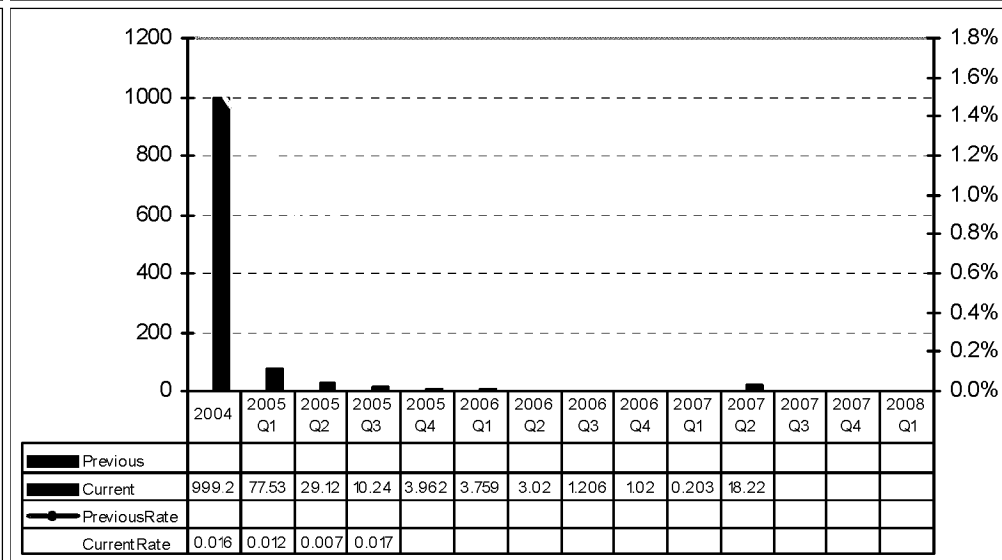
60+ after 3 months - \$ - Other



60+ after 6 months - # - Other

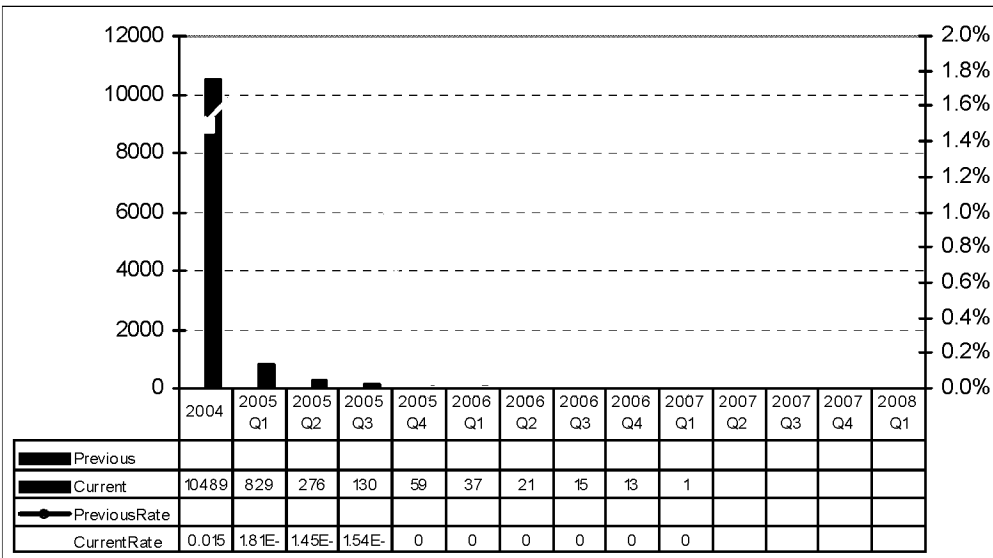


60+ after 6 months - \$ - Other

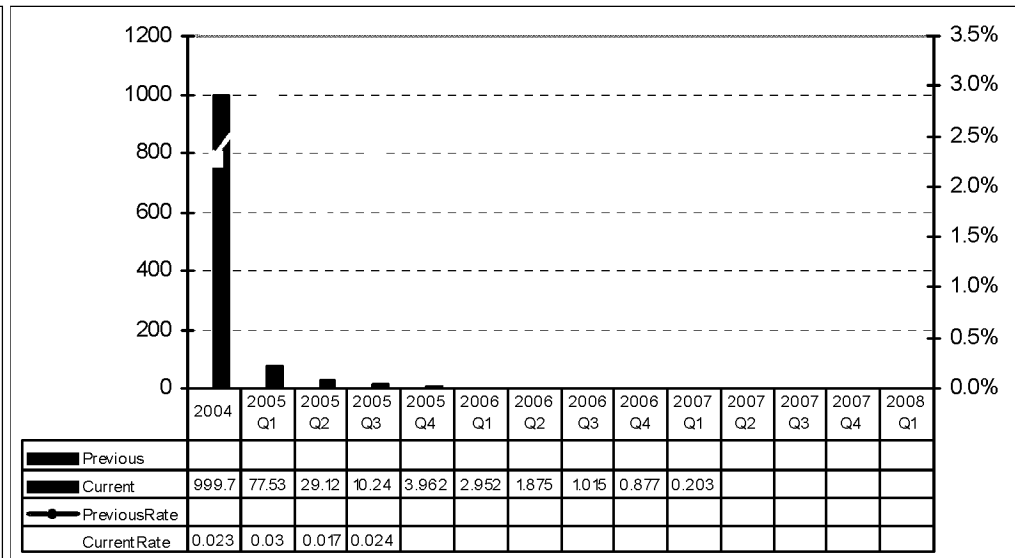


Aurora Performance - 60+ Vintage

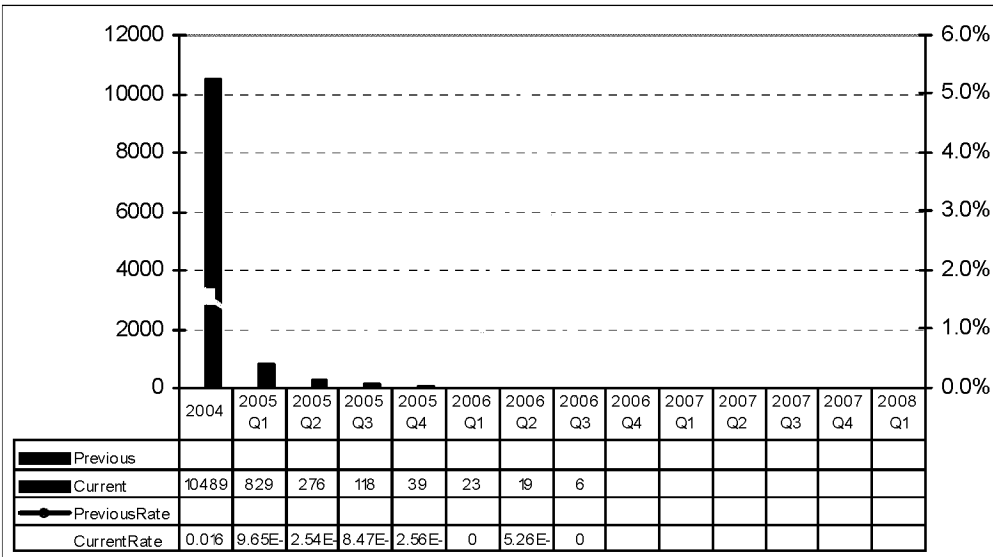
60+ after 12 months - # - Other



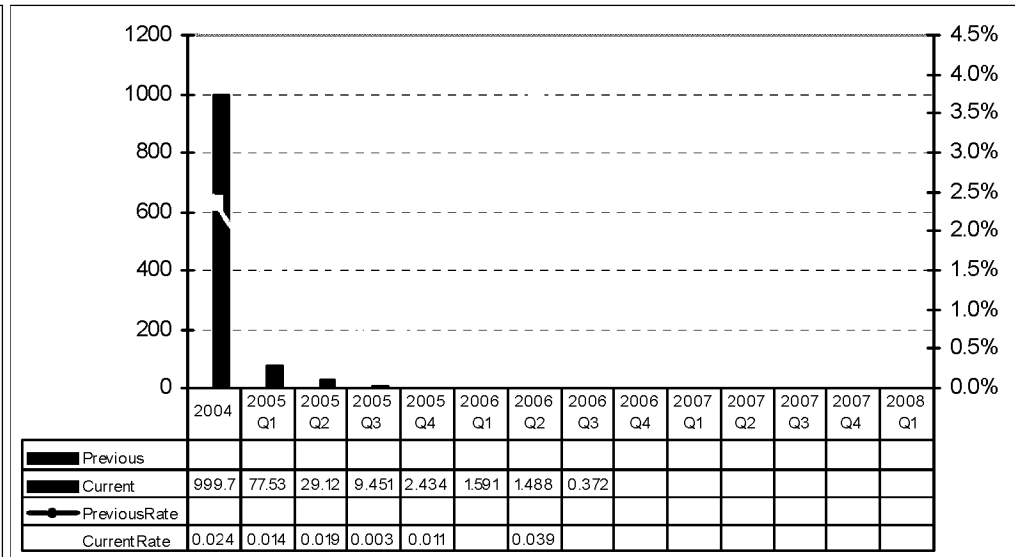
60+ after 12 months - \$ - Other



60+ after 18 months - # - Other

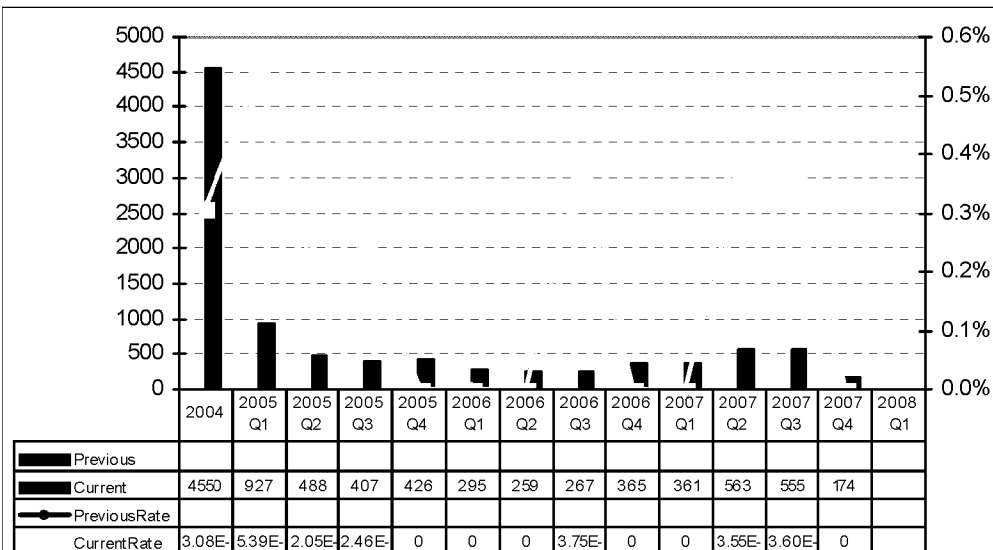


60+ after 18 months - \$ - Other

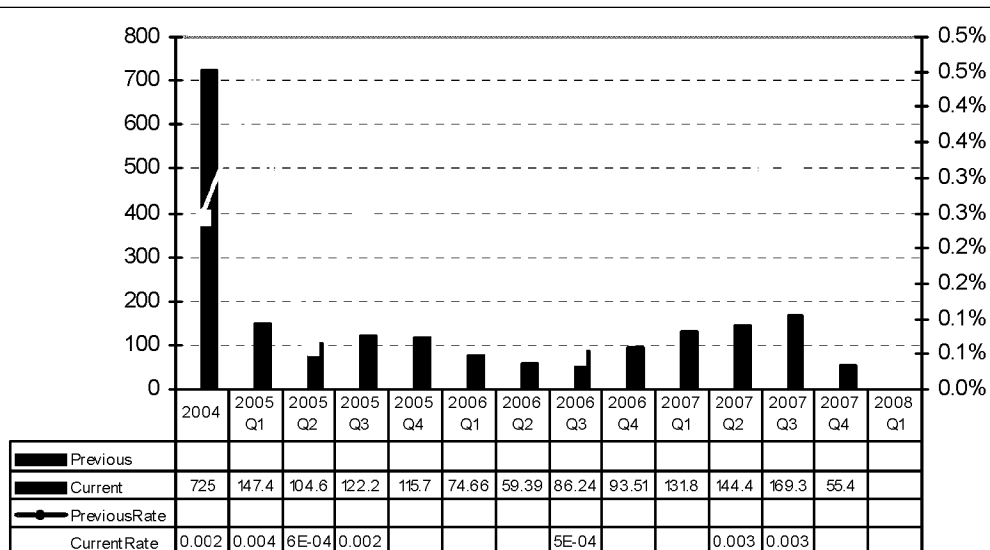


Aurora Performance - 60+ Vintage

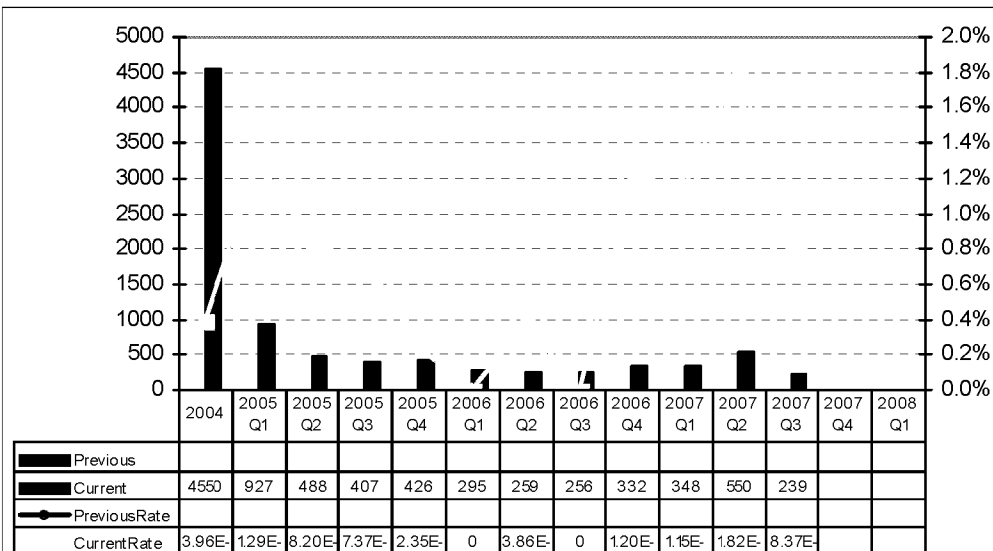
60+ after 3 months - # - Retail



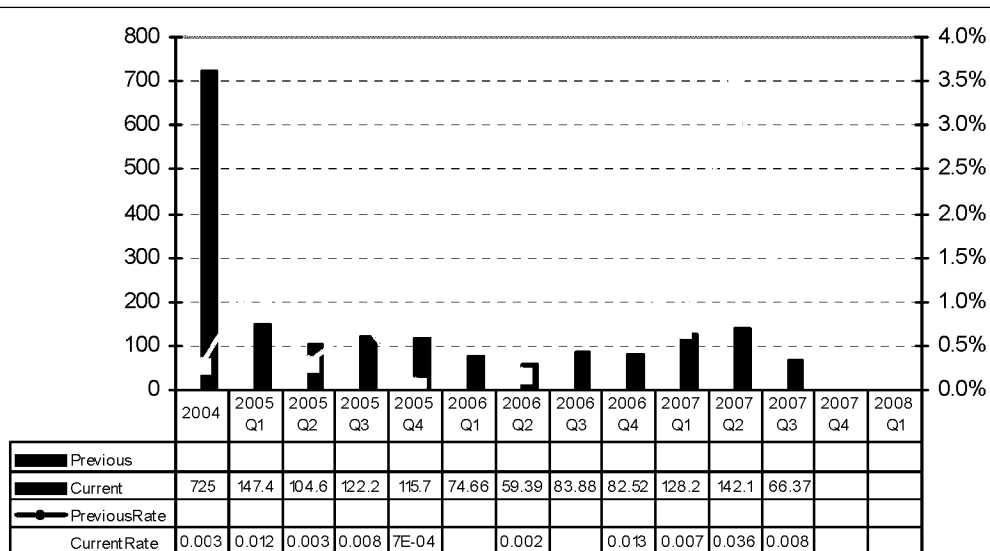
60+ after 3 months - \$ - Retail



60+ after 6 months - # - Retail

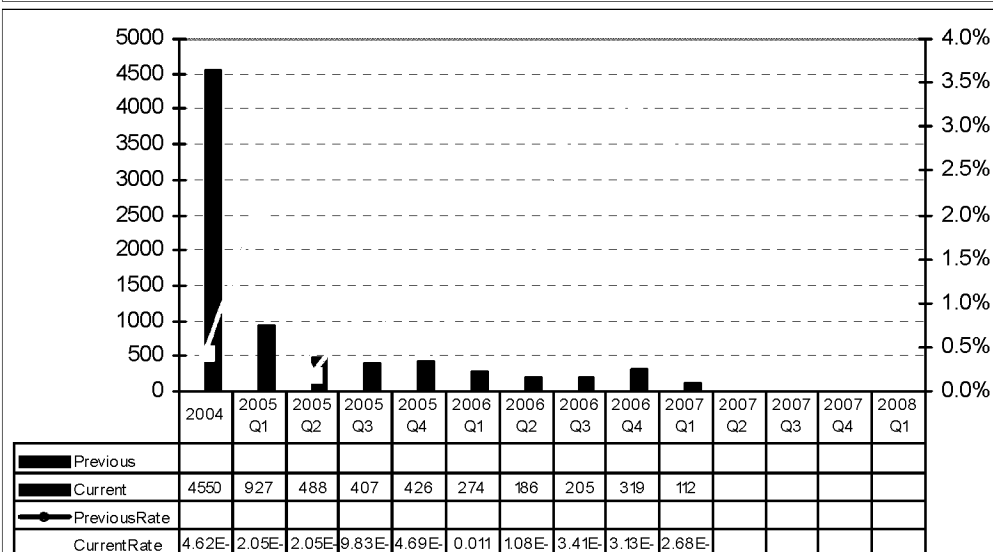


60+ after 6 months - \$ - Retail

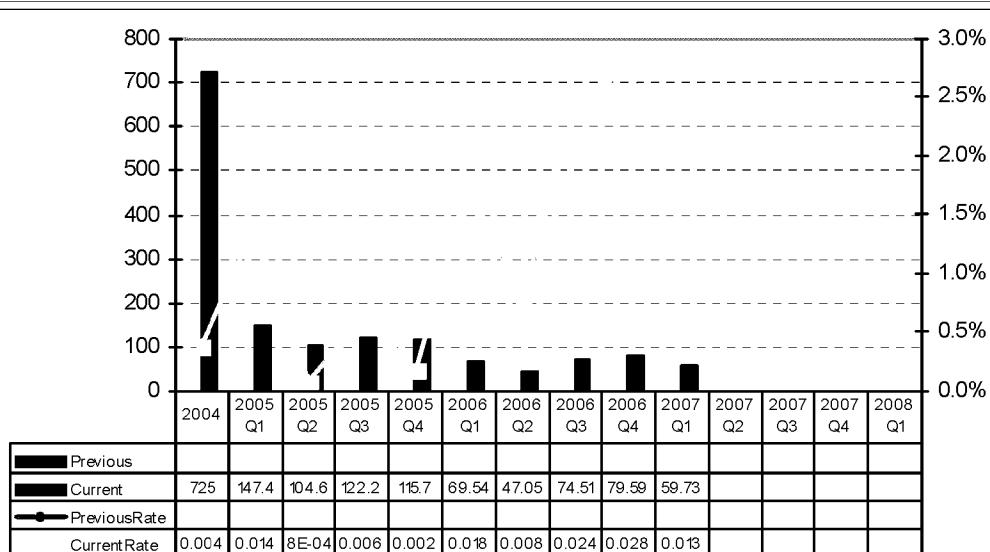


Aurora Performance - 60+ Vintage

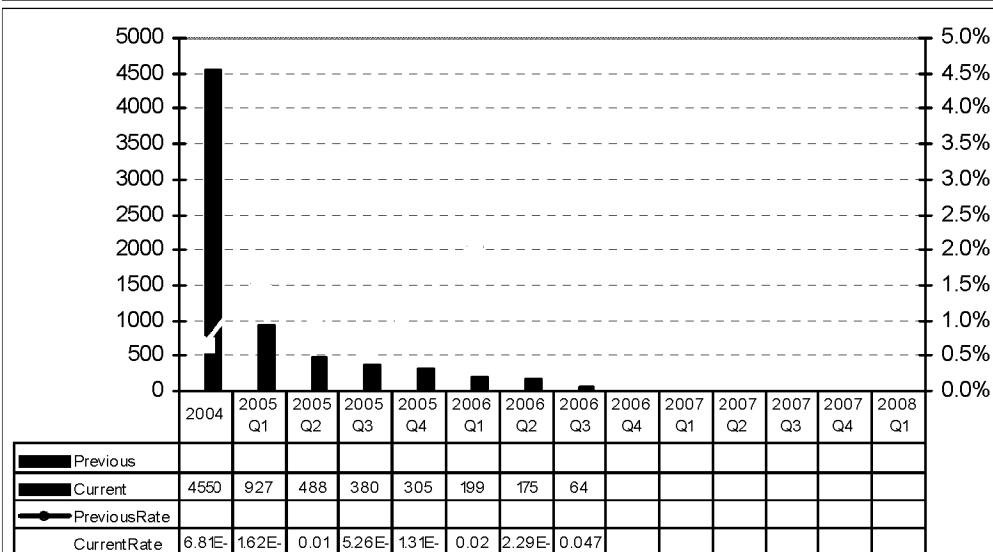
60+ after 12 months - # - Retail



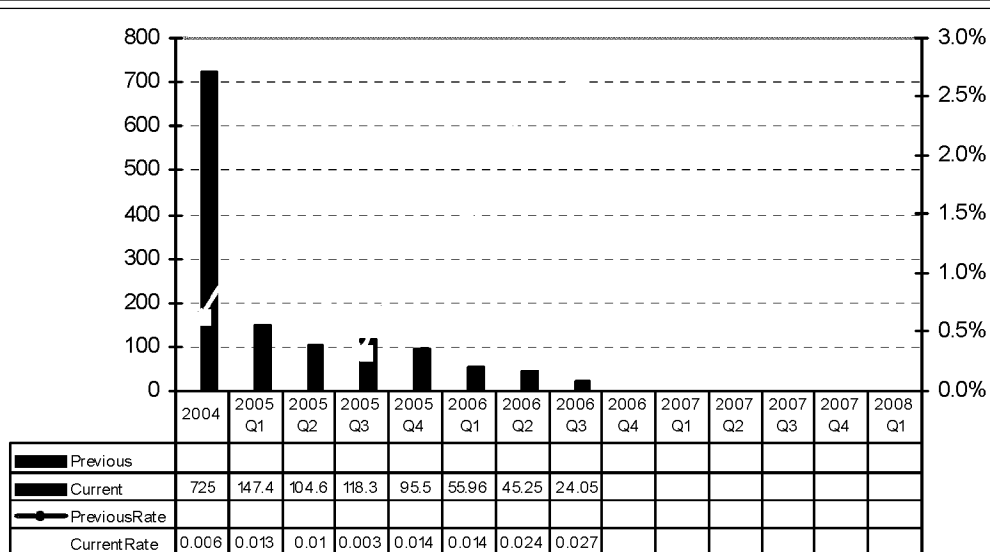
60+ after 12 months - \$ - Retail



60+ after 18 months - # - Retail

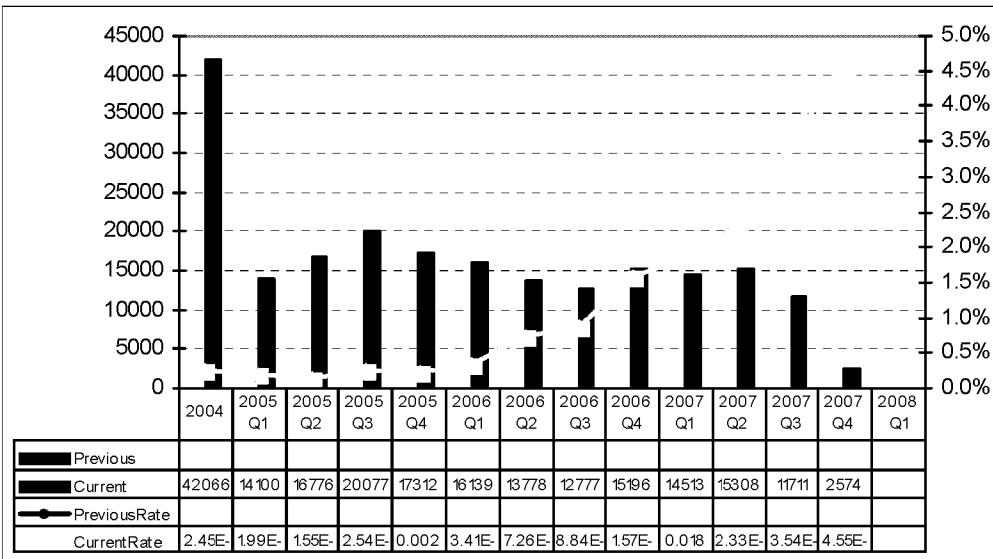


60+ after 18 months - \$ - Retail

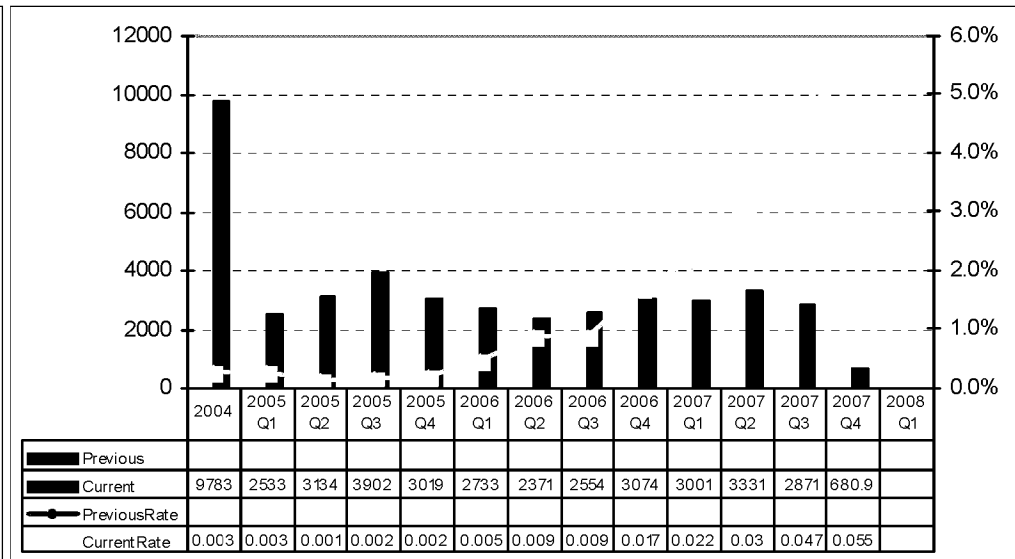


Aurora Performance - 60+ Vintage

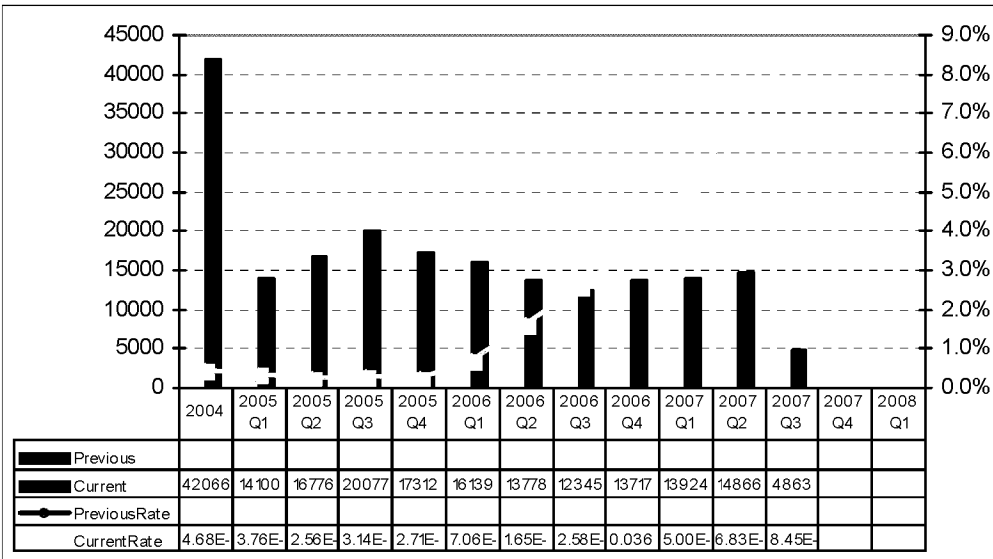
60+ after 3 months - # - Wholesale



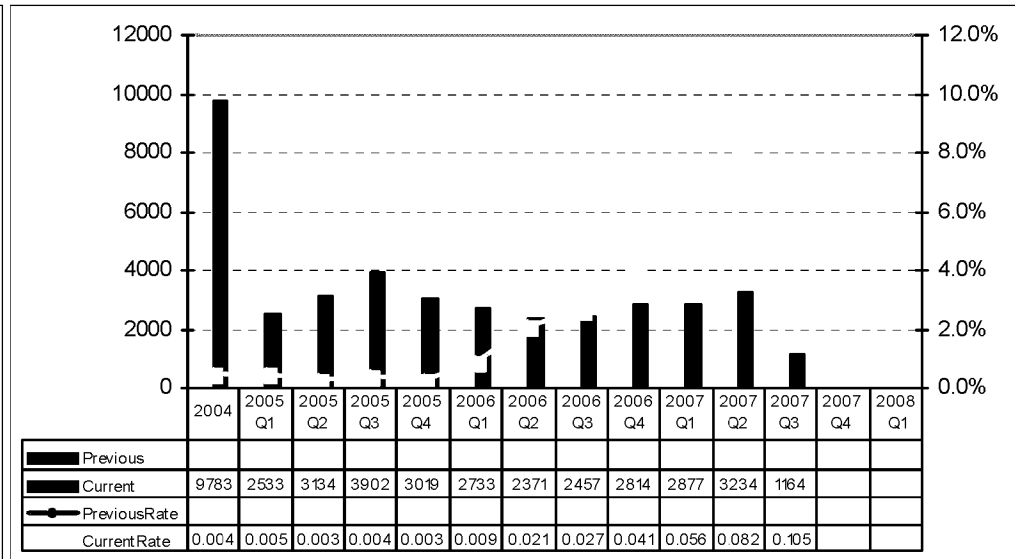
60+ after 3 months - \$ - Wholesale



60+ after 6 months - # - Wholesale

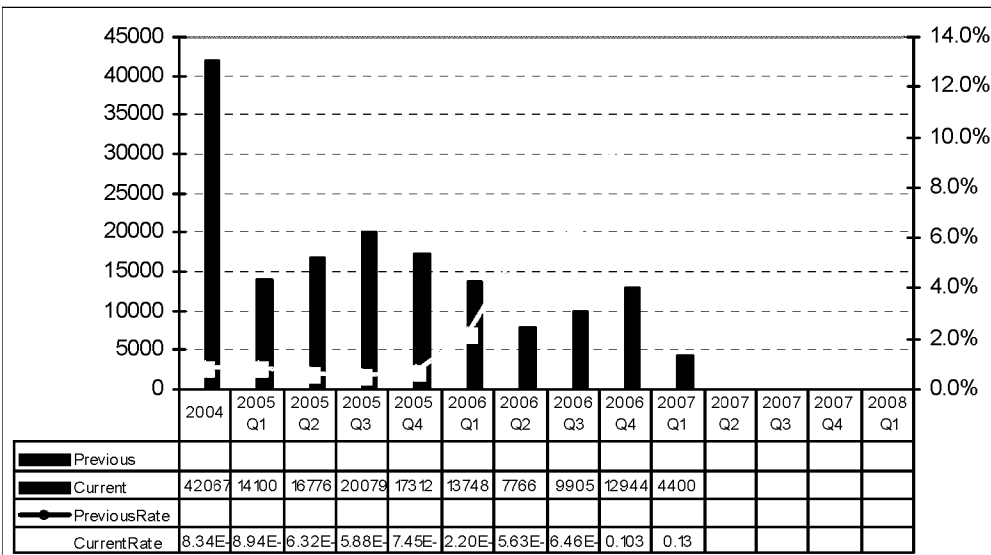


60+ after 6 months - \$ - Wholesale

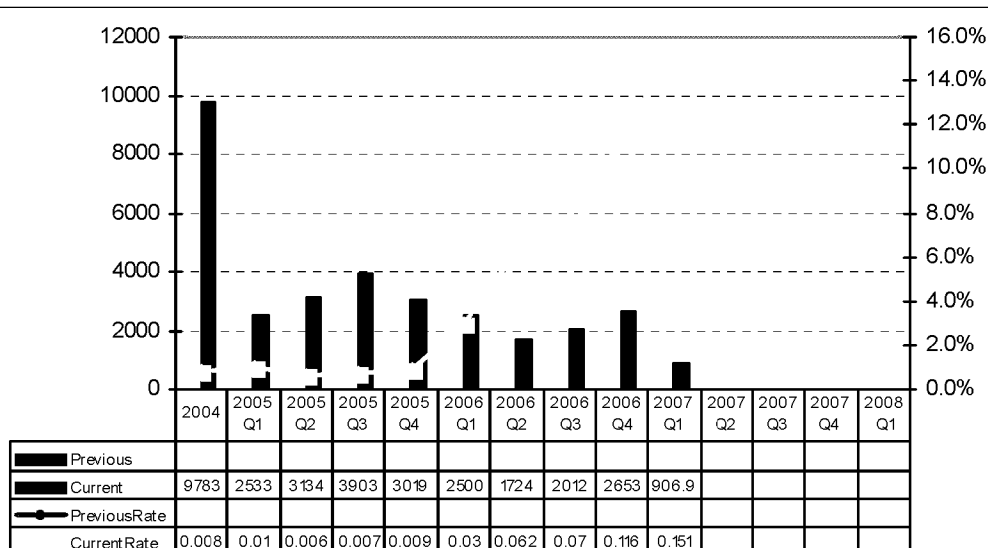


Aurora Performance - 60+ Vintage

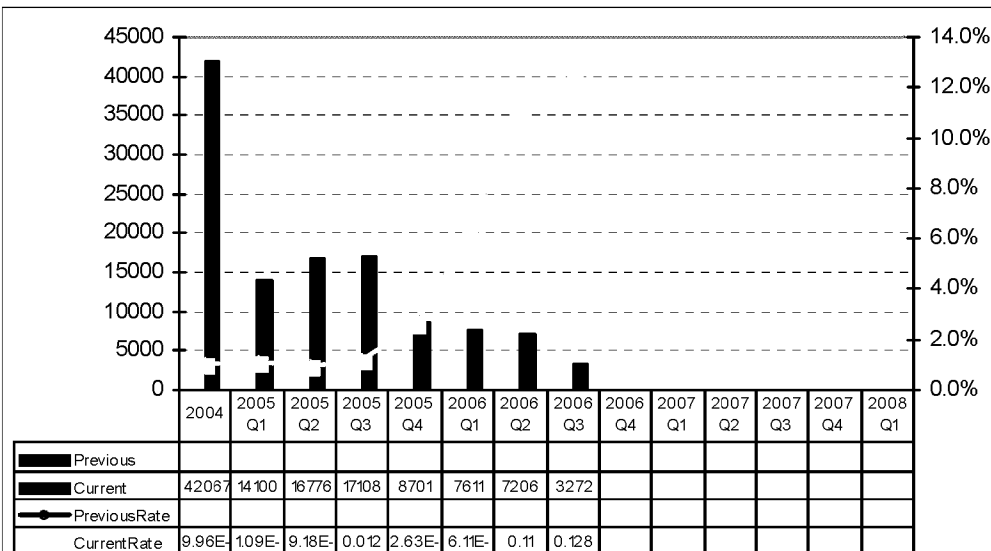
60+ after 12 months - # - Wholesale



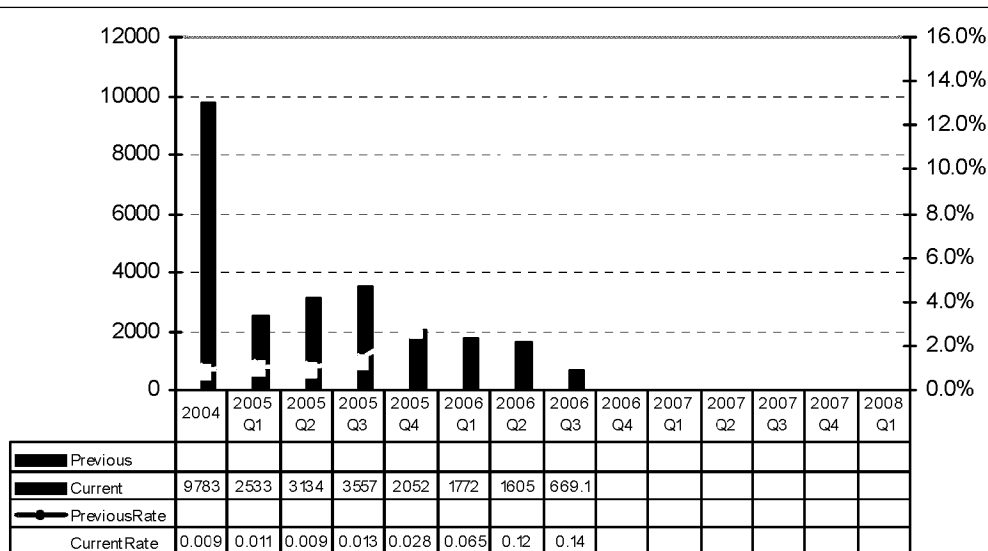
60+ after 12 months - \$ - Wholesale



60+ after 18 months - # - Wholesale

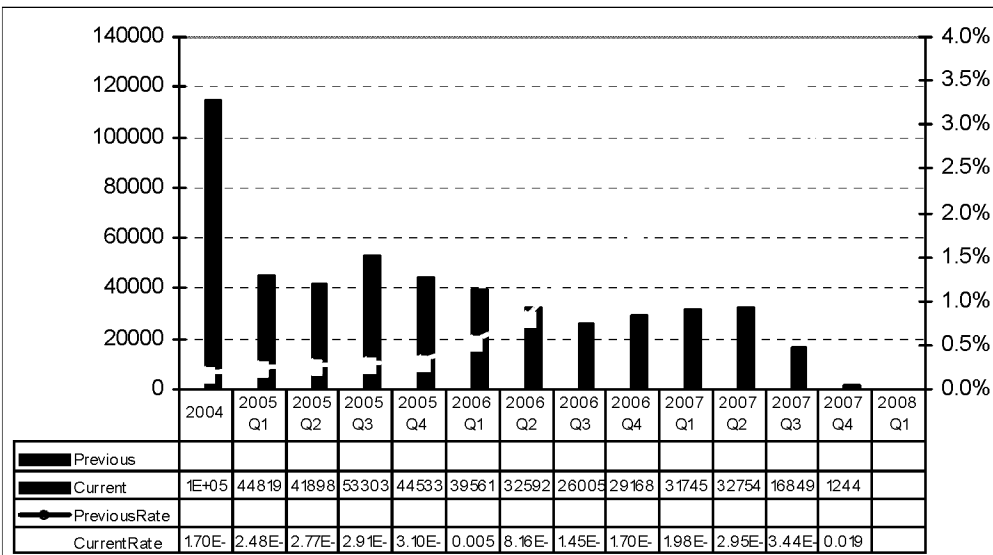


60+ after 18 months - \$ - Wholesale

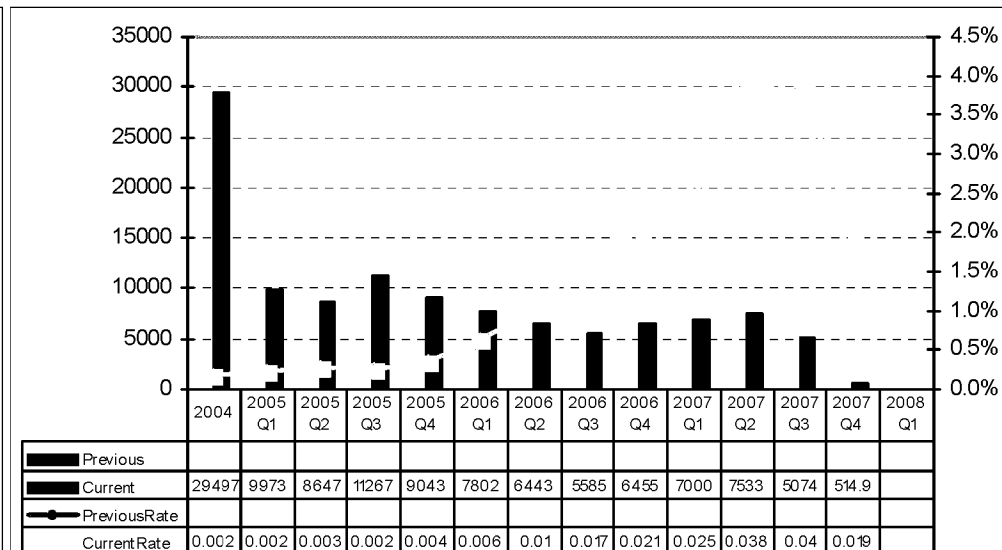


Aurora Performance - 60+ Vintage

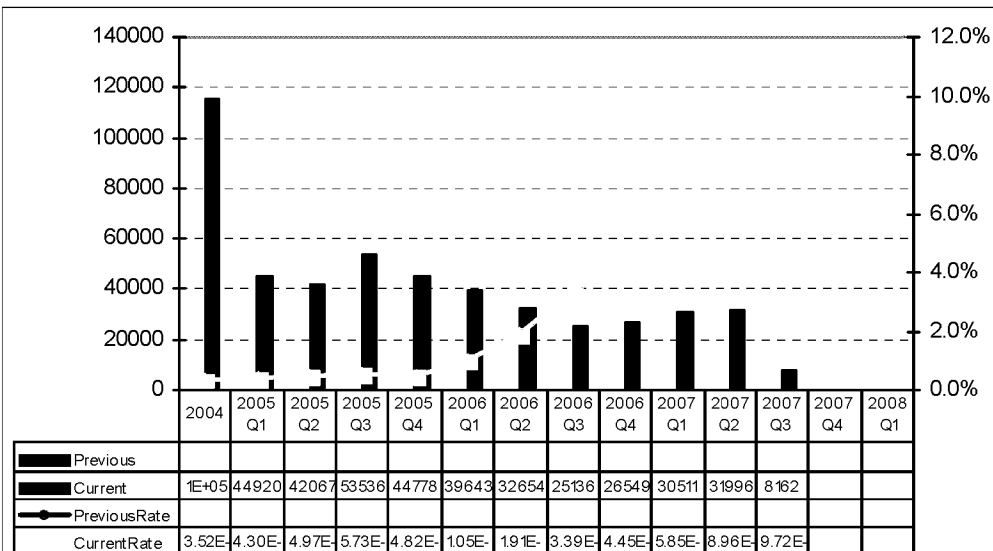
60+ after 3 months - # - Conduit



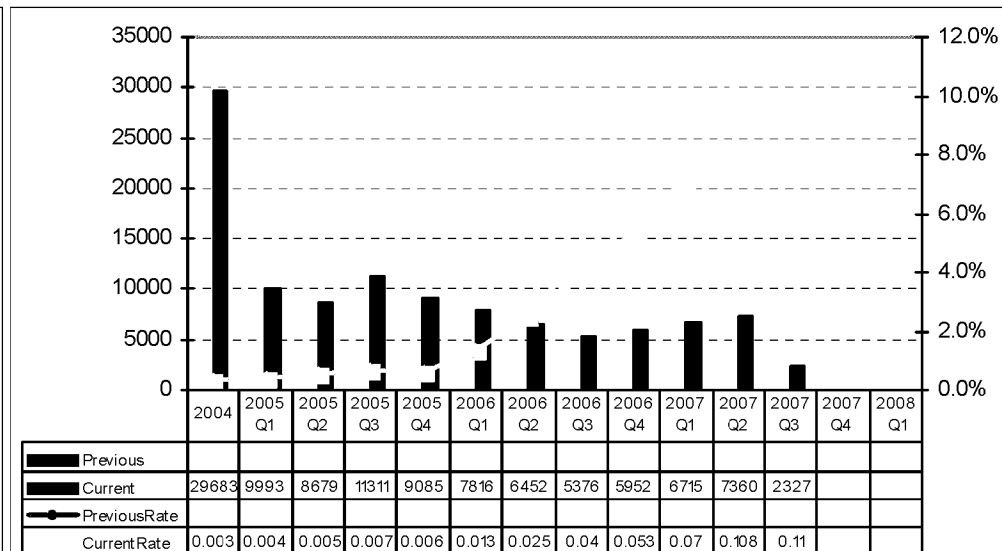
60+ after 3 months - \$ - Conduit



60+ after 6 months - # - Conduit

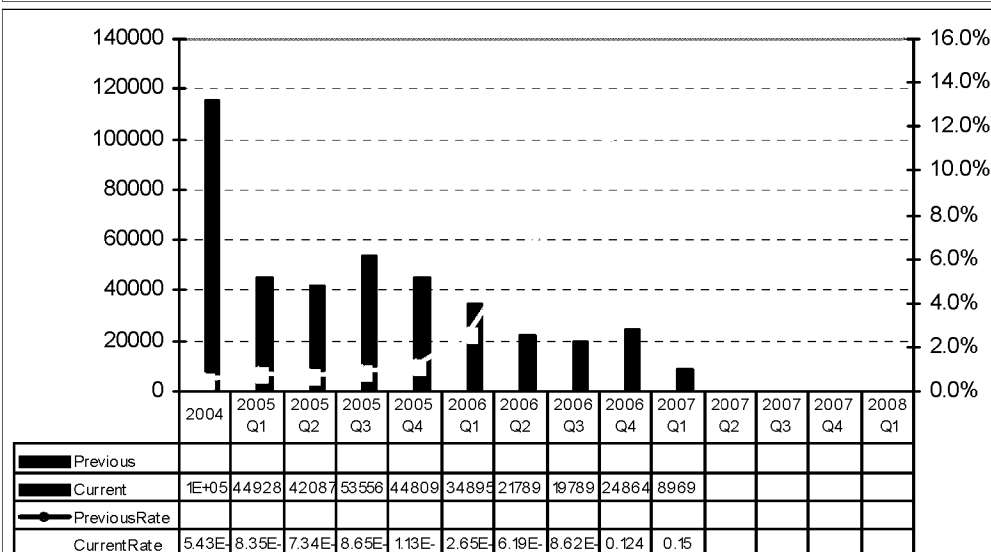


60+ after 6 months - \$ - Conduit

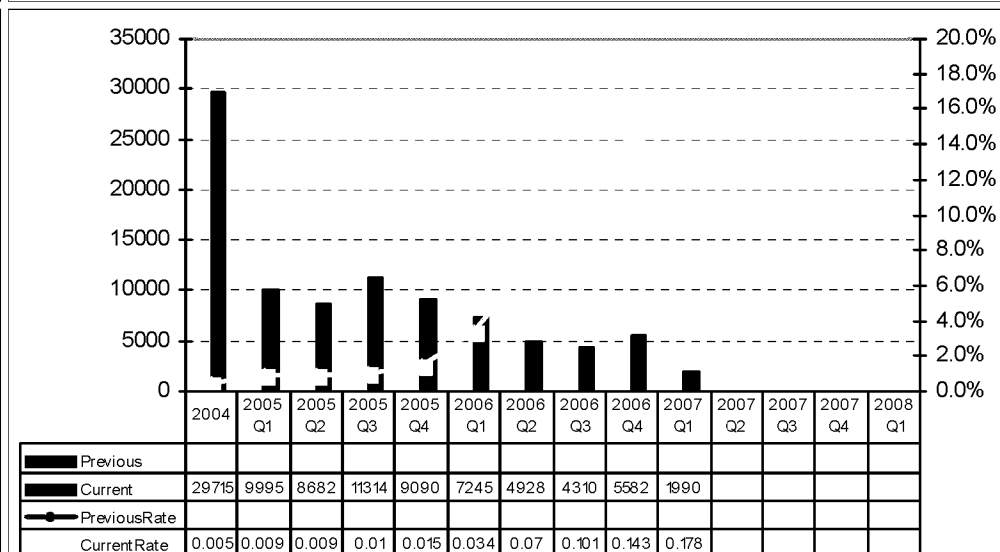


Aurora Performance - 60+ Vintage

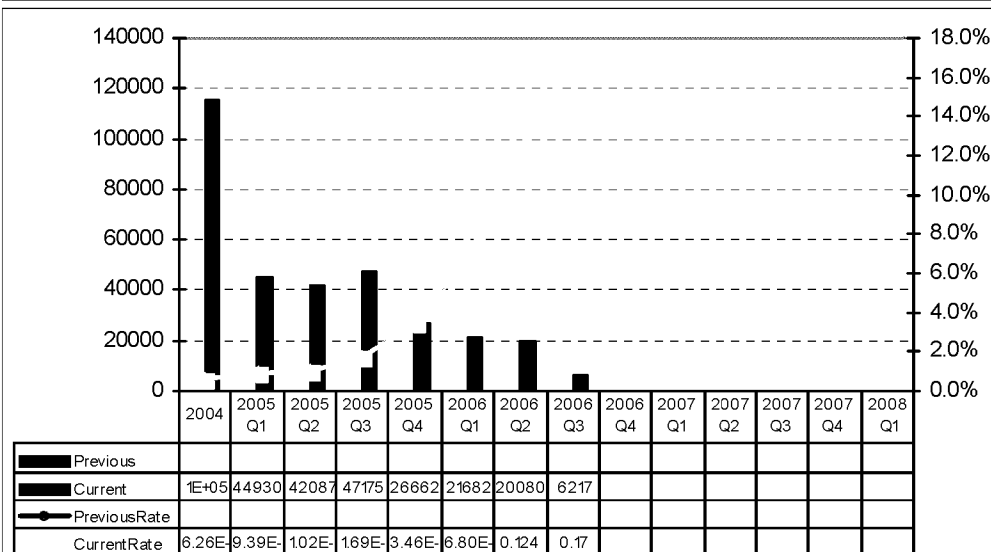
60+ after 12 months - # - Conduit



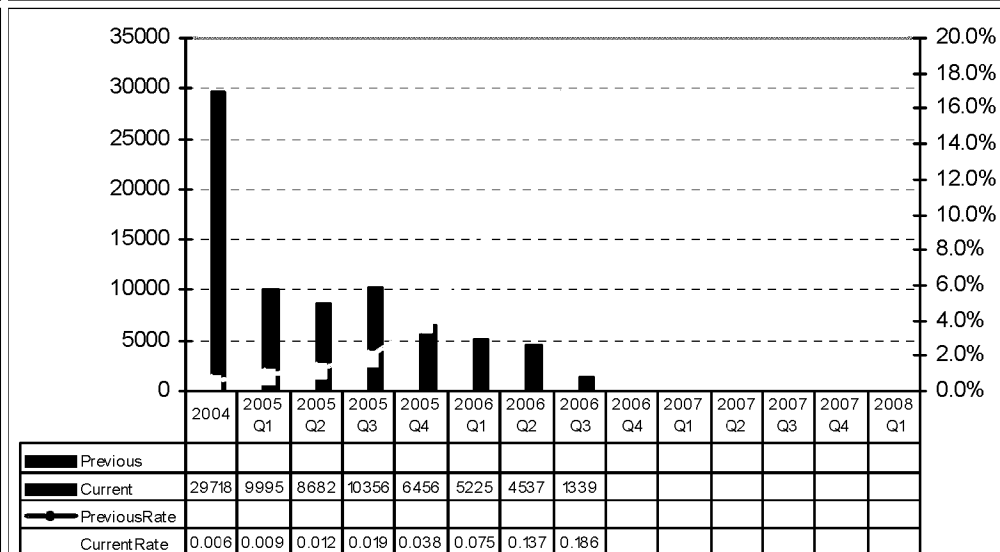
60+ after 12 months - \$ - Conduit



60+ after 18 months - # - Conduit

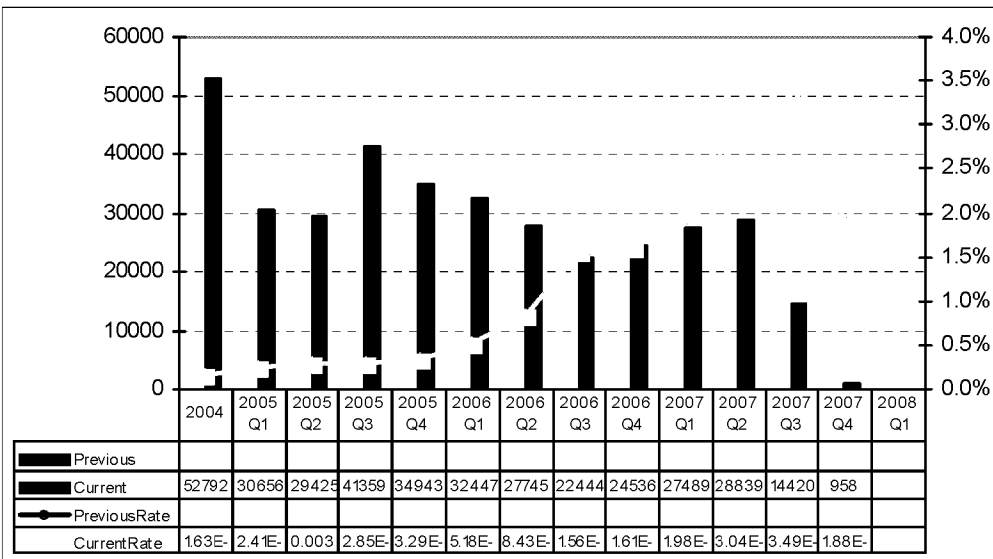


60+ after 18 months - \$ - Conduit

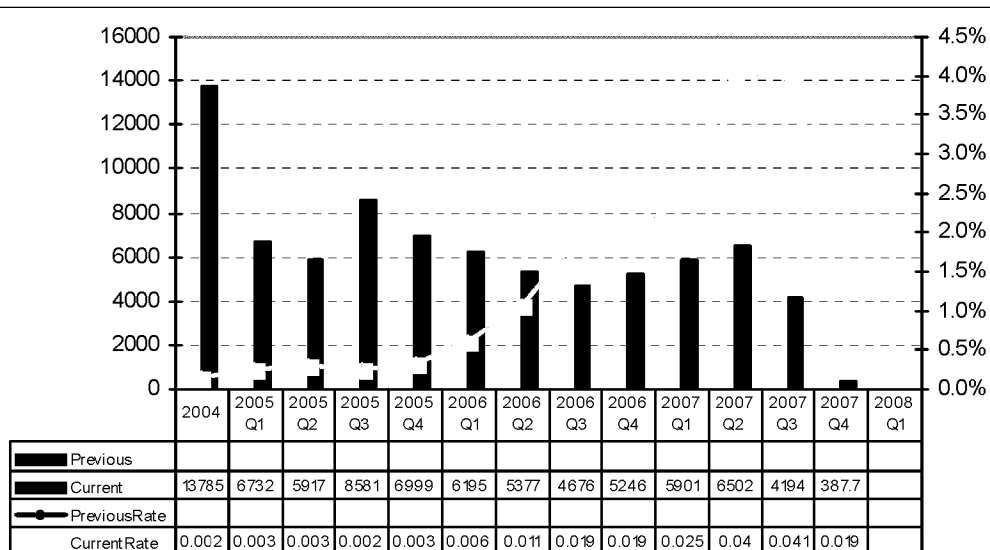


Aurora Performance - 60+ Vintage

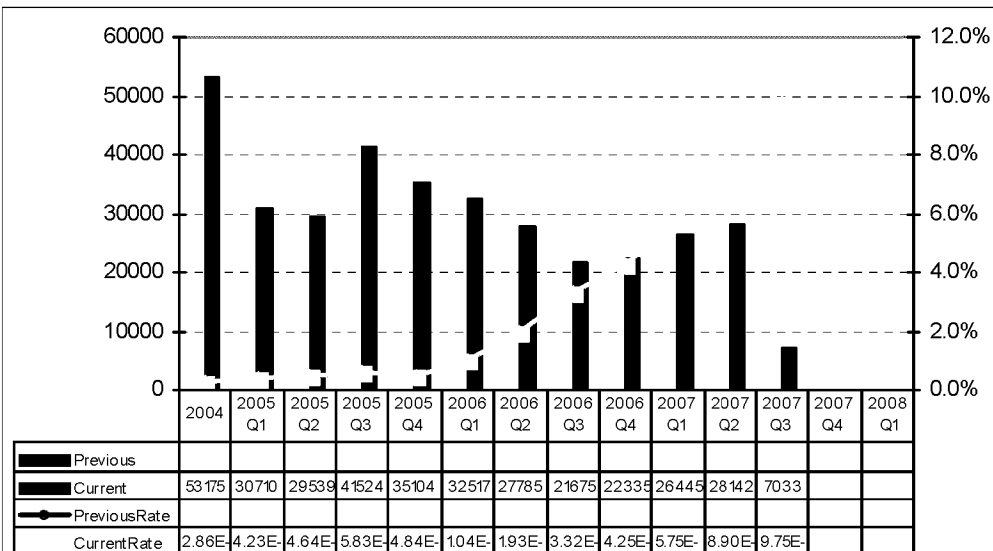
60+ after 3 months - # - Delegated



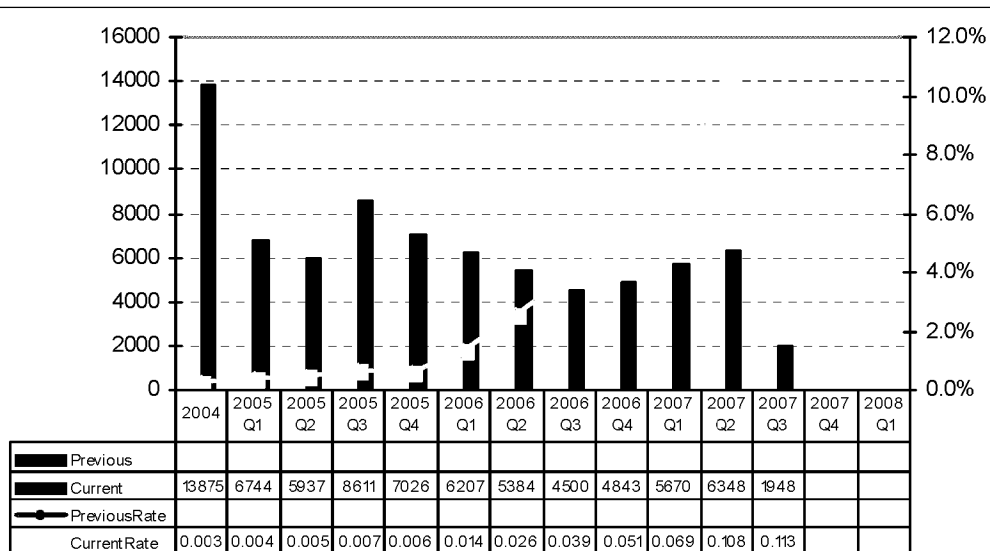
60+ after 3 months - \$ - Delegated



60+ after 6 months - # - Delegated

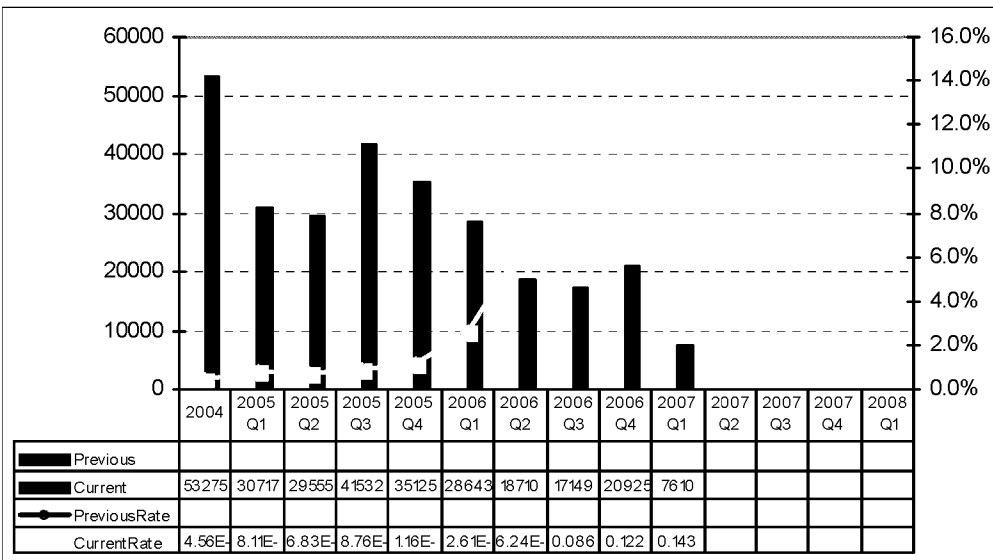


60+ after 6 months - \$ - Delegated

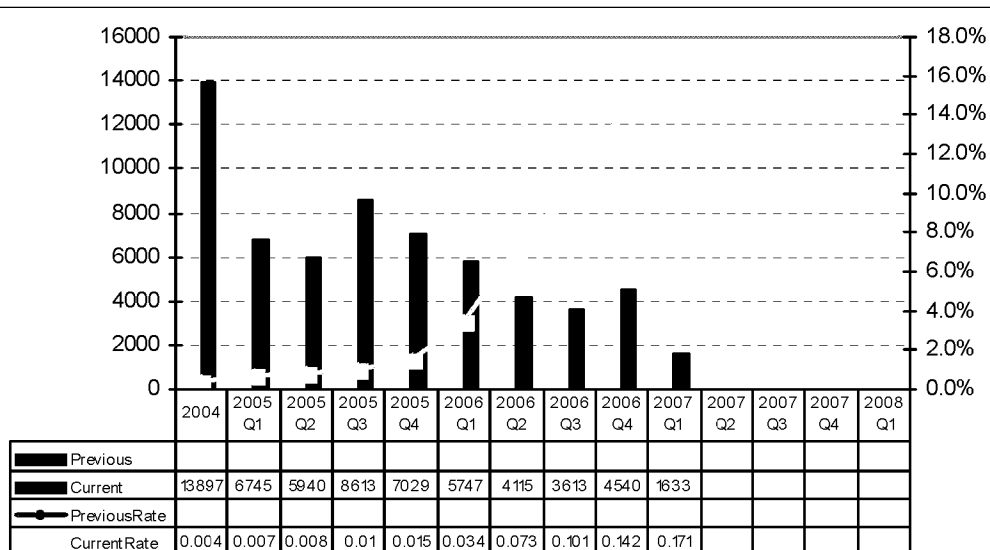


Aurora Performance - 60+ Vintage

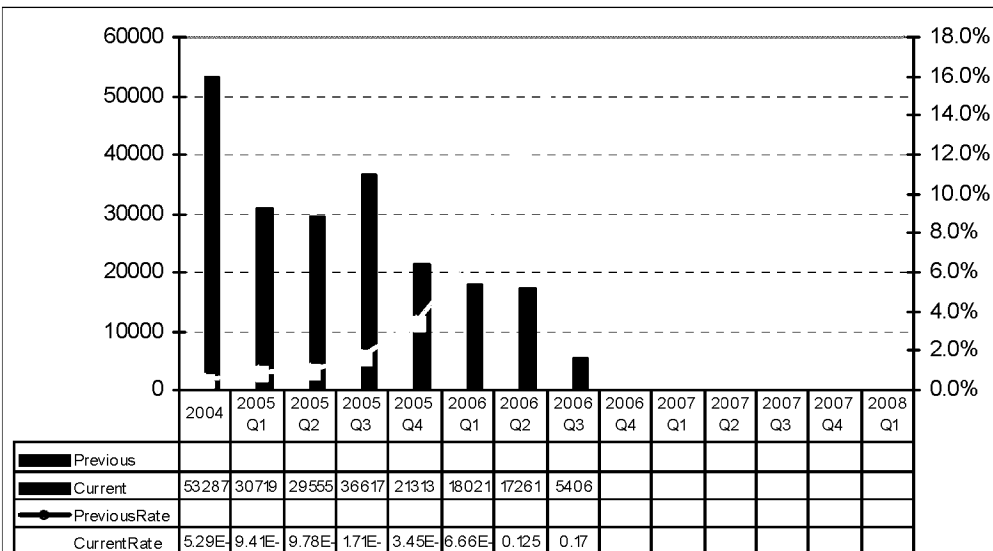
60+ after 12 months - # - Delegated



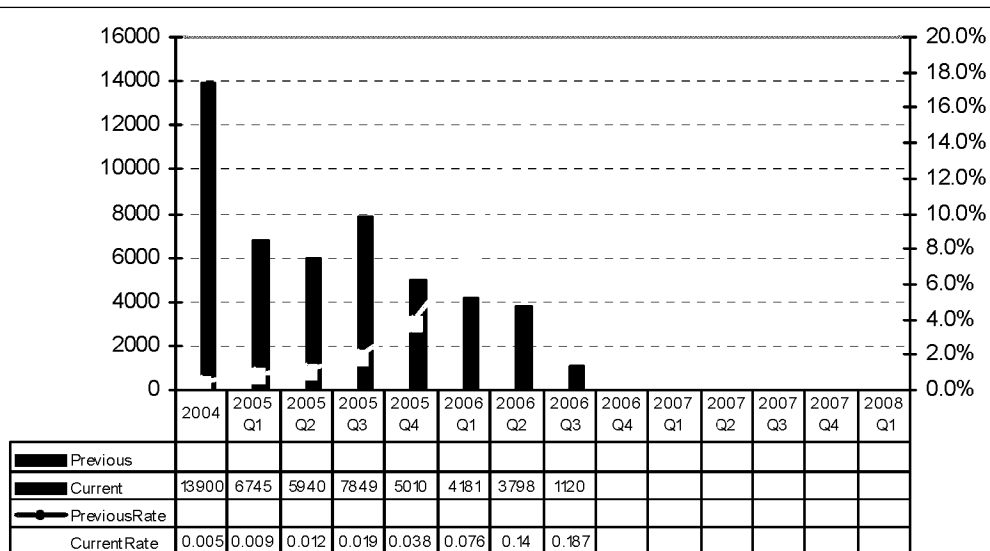
60+ after 12 months - \$ - Delegated



60+ after 18 months - # - Delegated

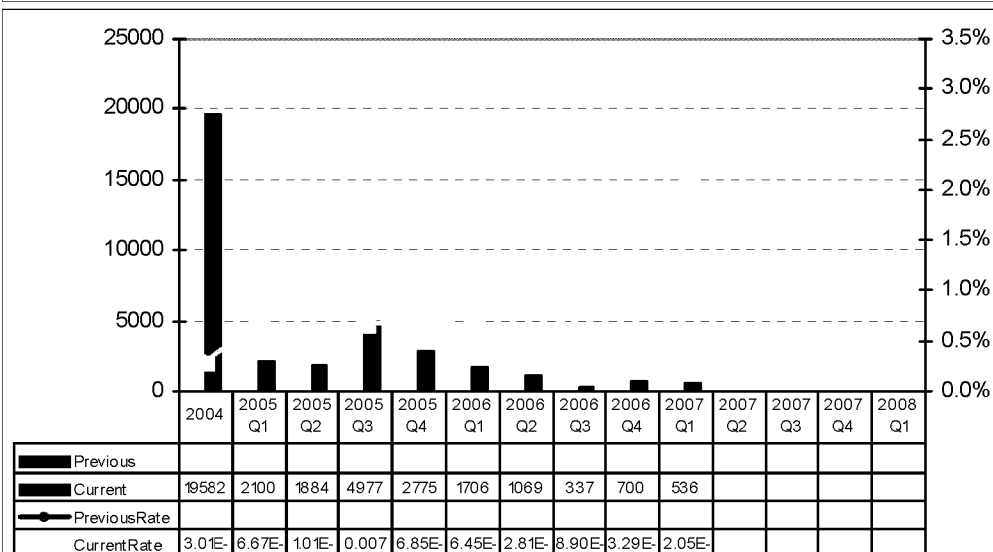


60+ after 18 months - \$ - Delegated

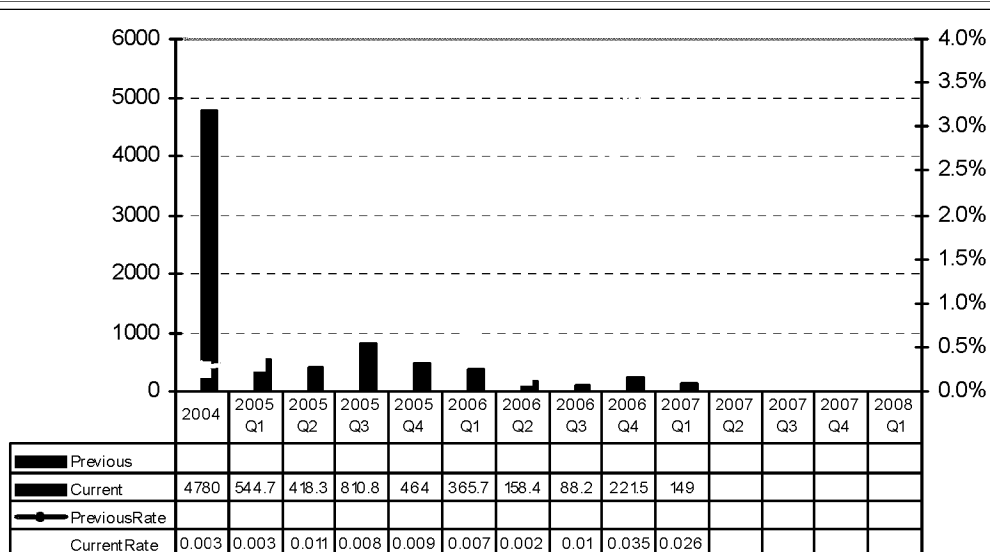


Aurora Performance - 60+ Vintage

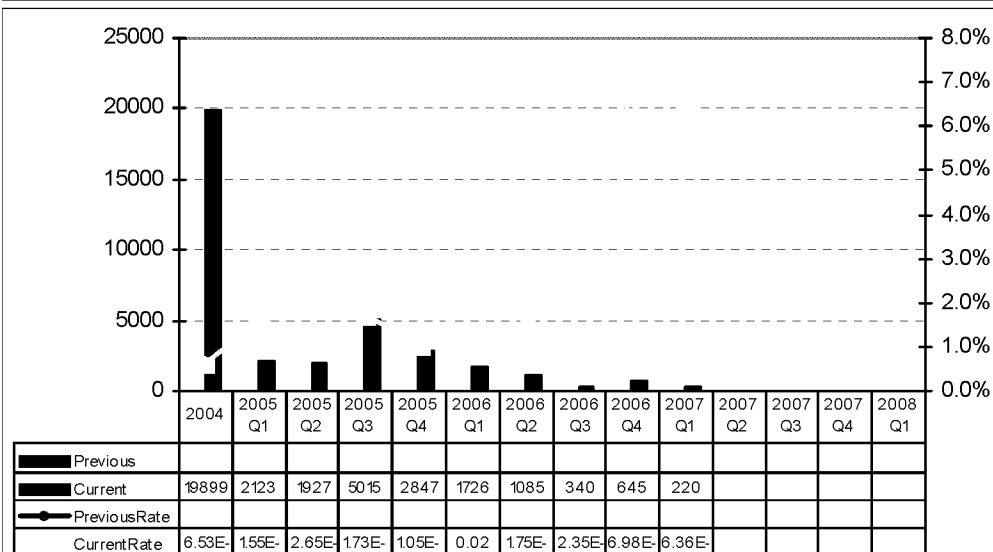
60+ after 3 months - # - Bulk



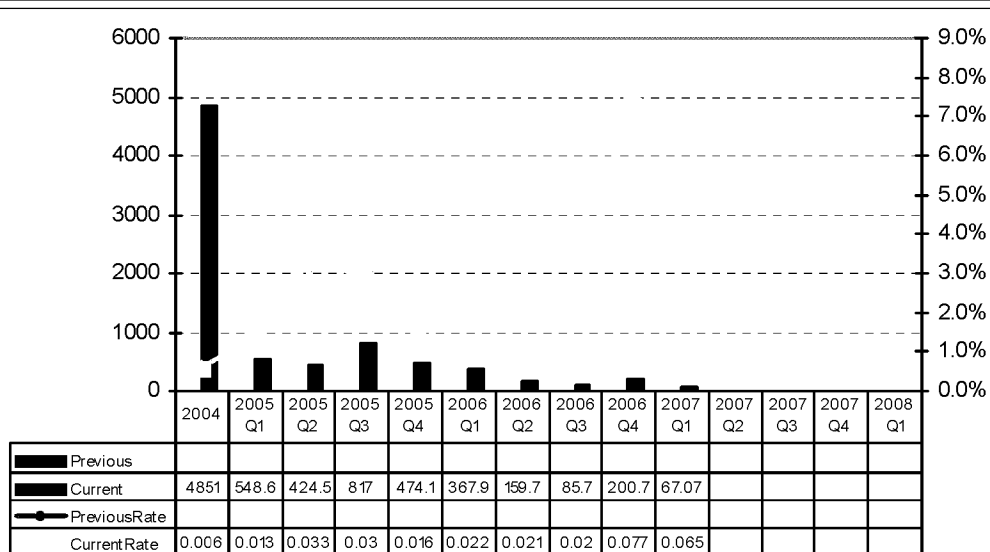
60+ after 3 months - \$ - Bulk



60+ after 6 months - # - Bulk

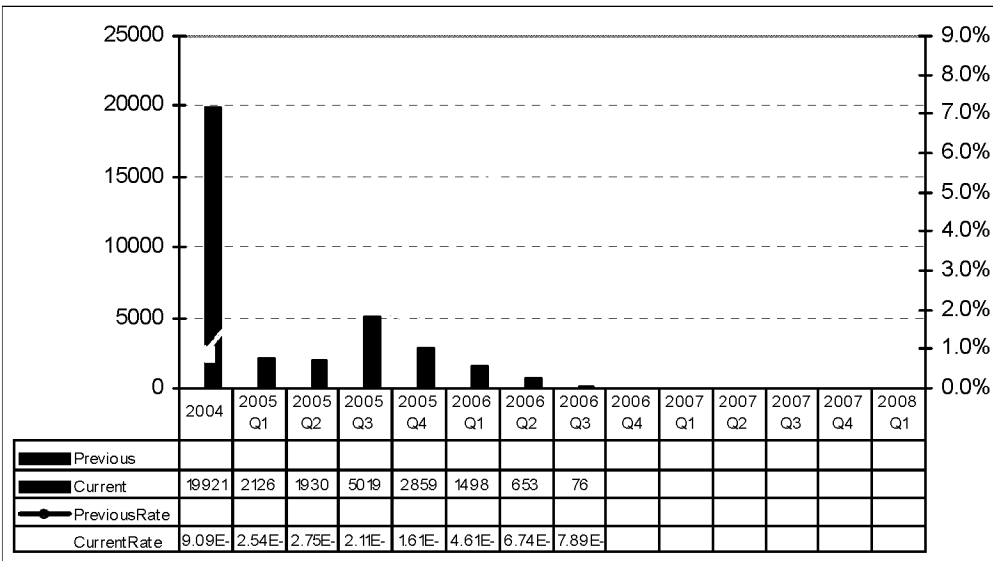


60+ after 6 months - \$ - Bulk

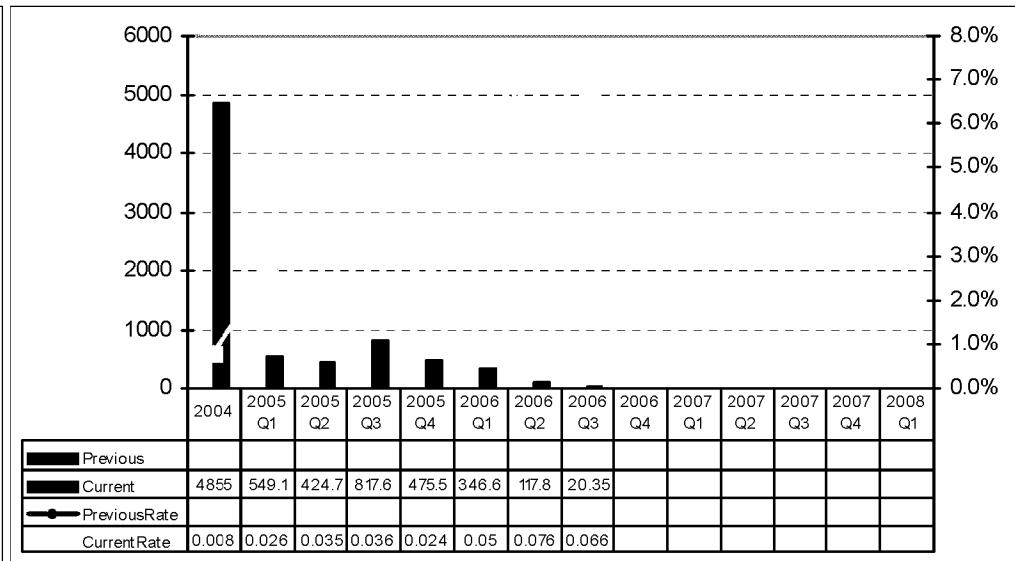


Aurora Performance - 60+ Vintage

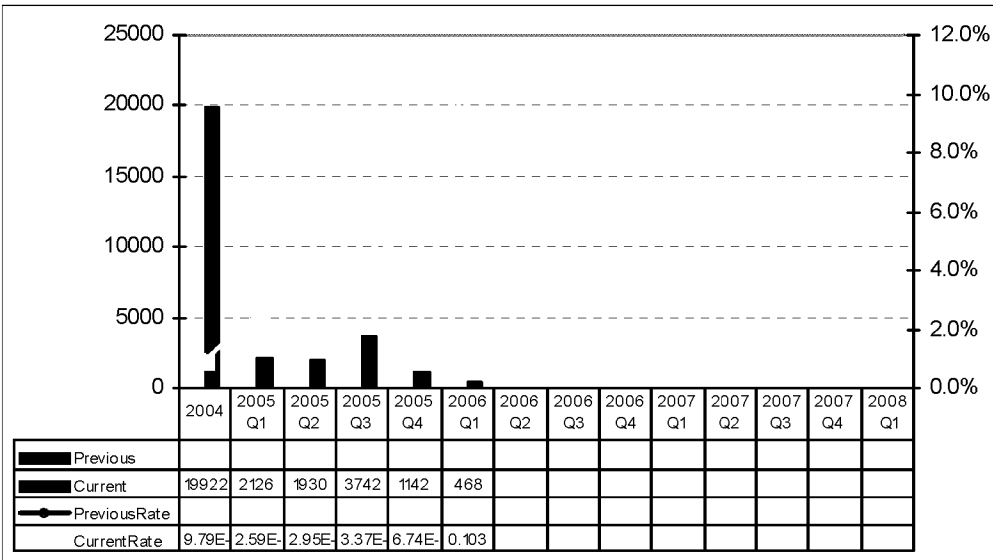
60+ after 12 months - # - Bulk



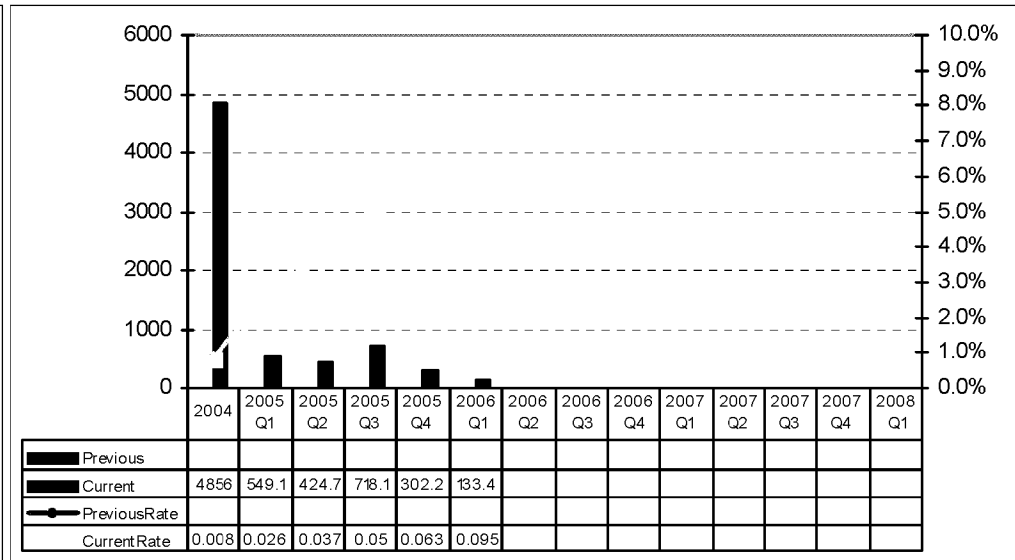
60+ after 12 months - \$ - Bulk



60+ after 18 months - # - Bulk

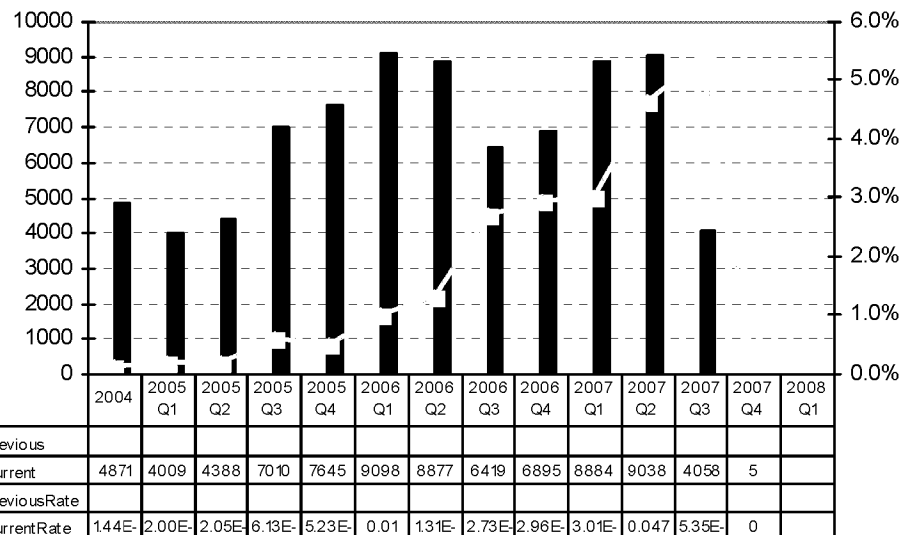


60+ after 18 months - \$ - Bulk

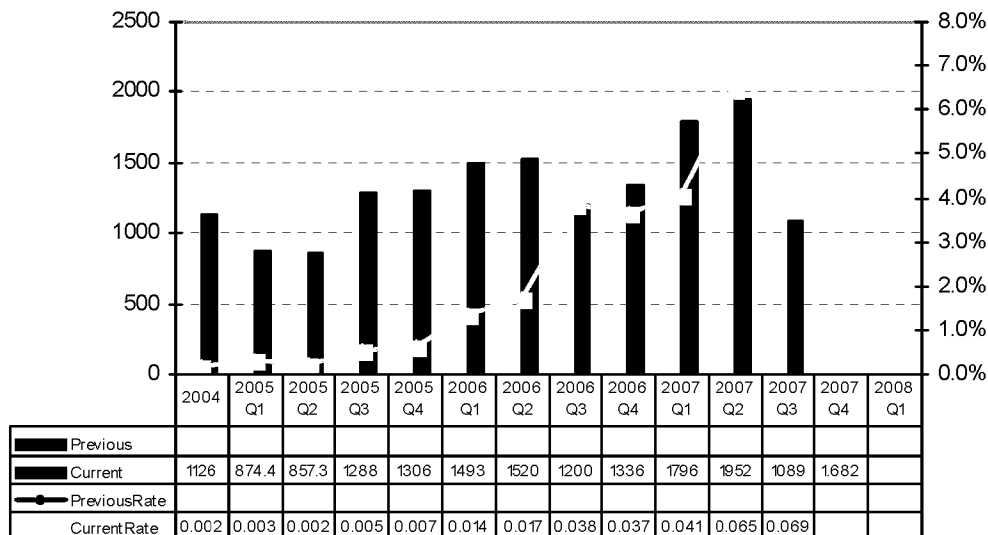


Aurora Performance - 60+ Vintage

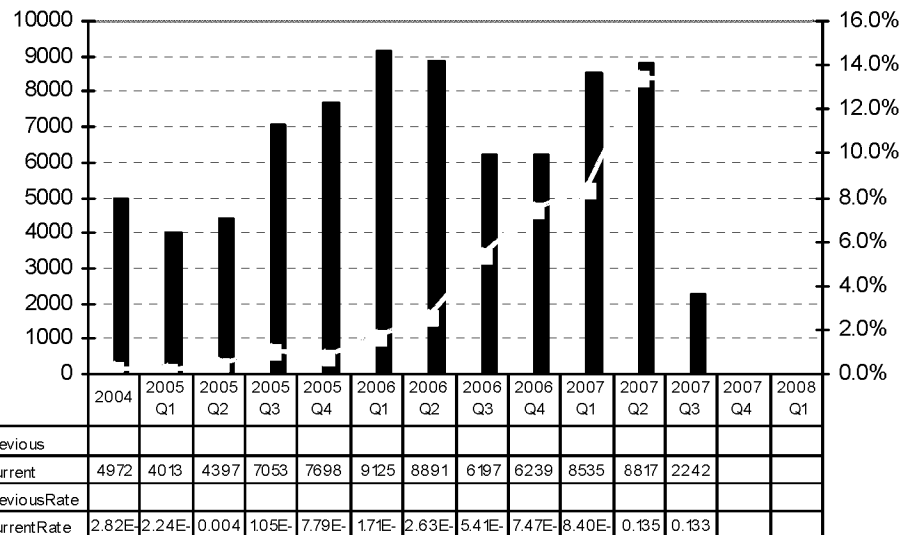
60+ after 3 months - # - First Magnus



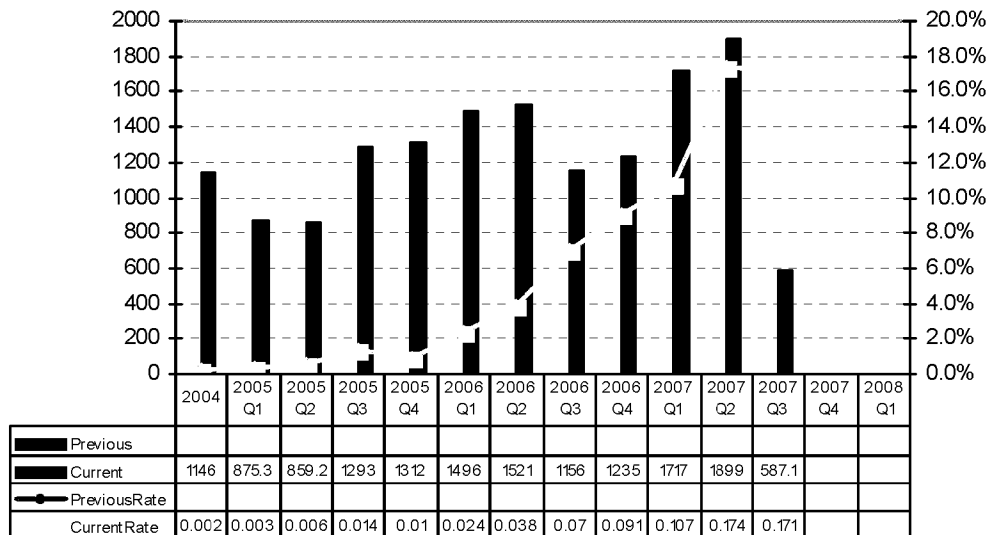
60+ after 3 months - \$ - First Magnus



60+ after 6 months - # - First Magnus

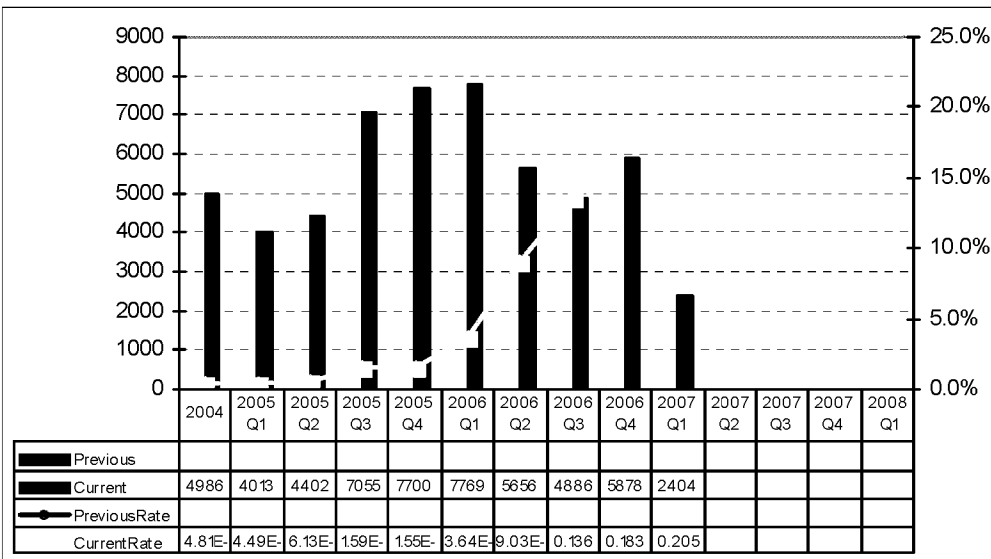


60+ after 6 months - \$ - First Magnus

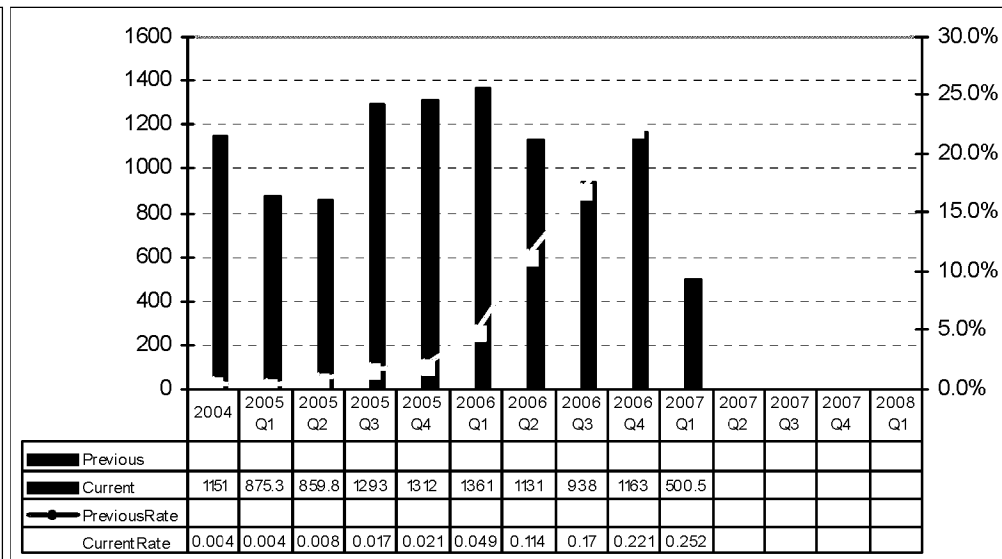


Aurora Performance - 60+ Vintage

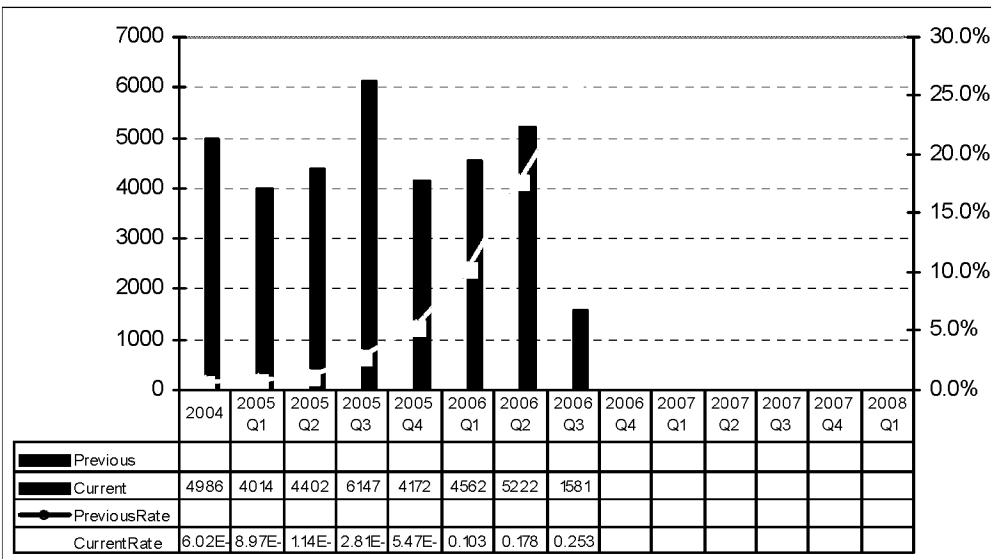
60+ after 12 months - # - First Magnus



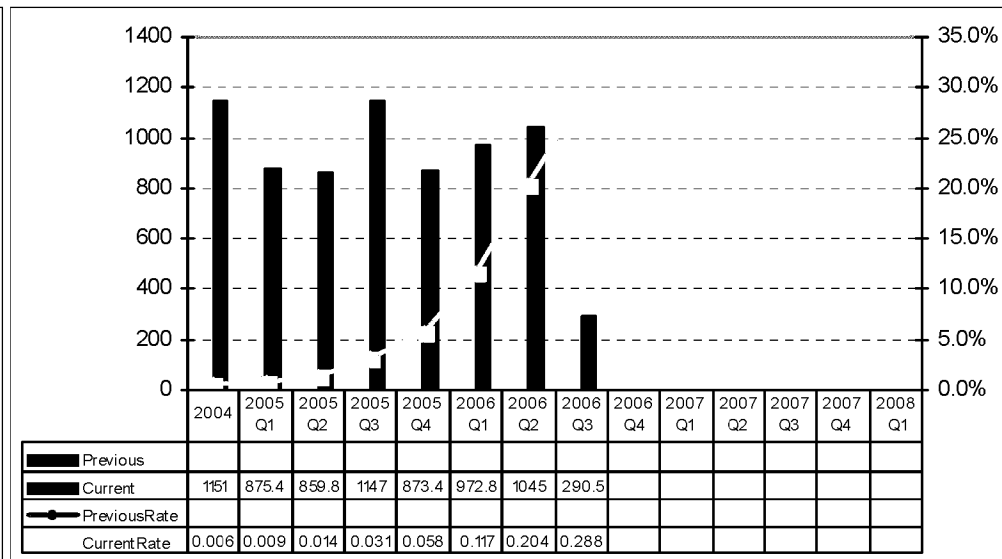
60+ after 12 months - \$ - First Magnus



60+ after 18 months - # - First Magnus

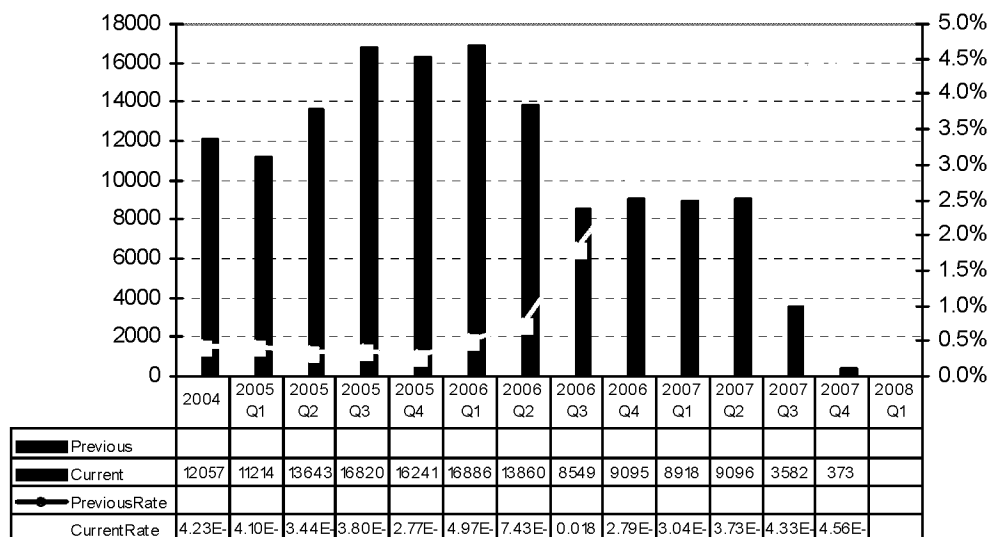


60+ after 18 months - \$ - First Magnus

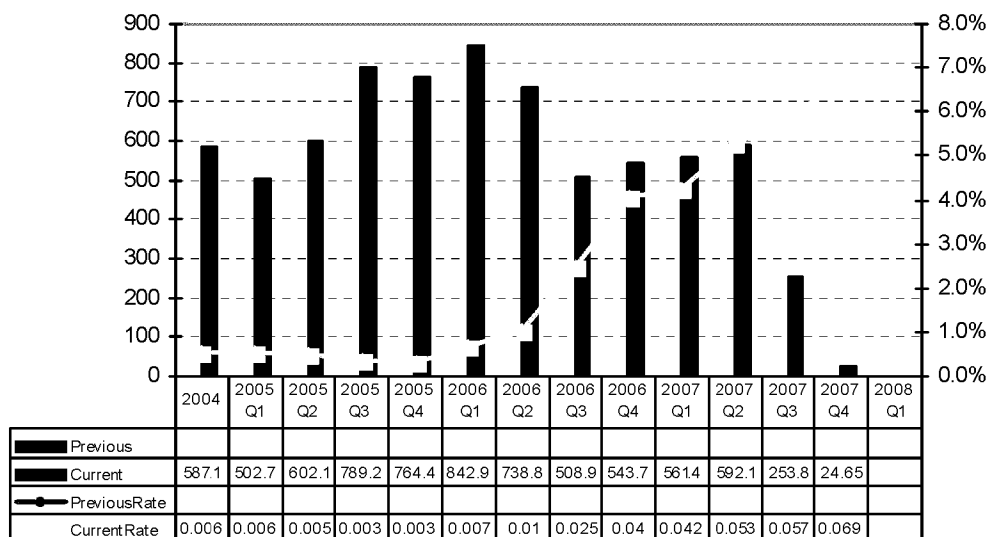


Aurora Performance - 60+ Vintage

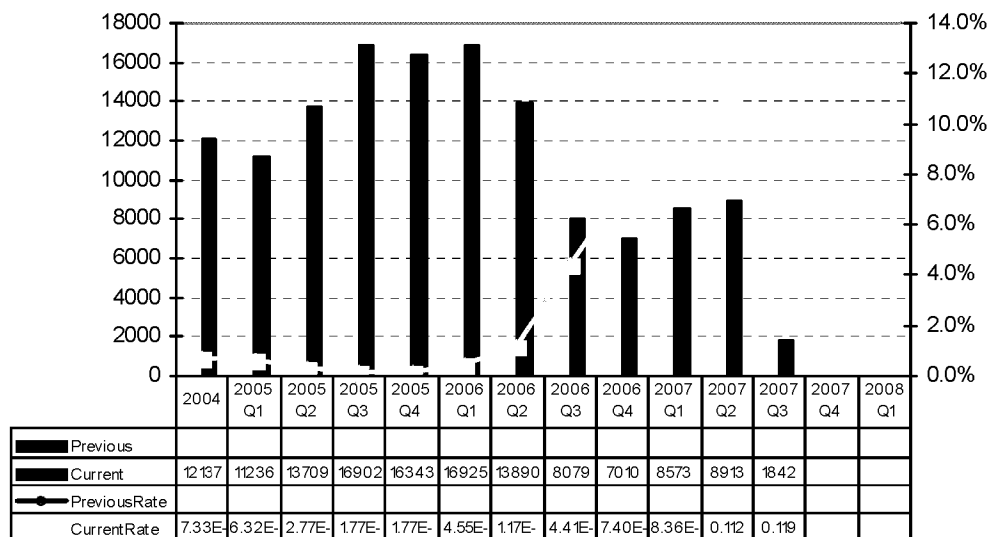
60+ after 3 months - # - 2nds



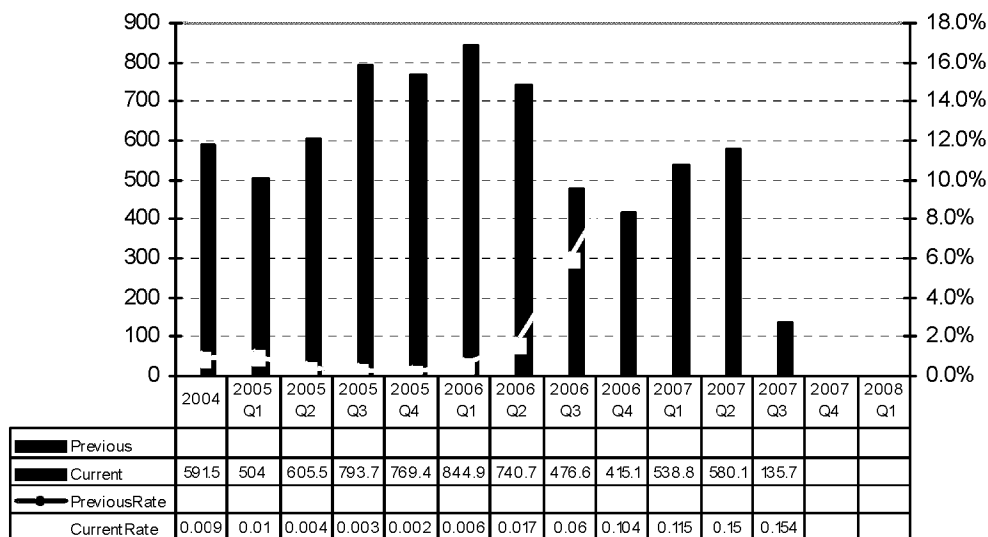
60+ after 3 months - \$ - 2nds



60+ after 6 months - # - 2nds

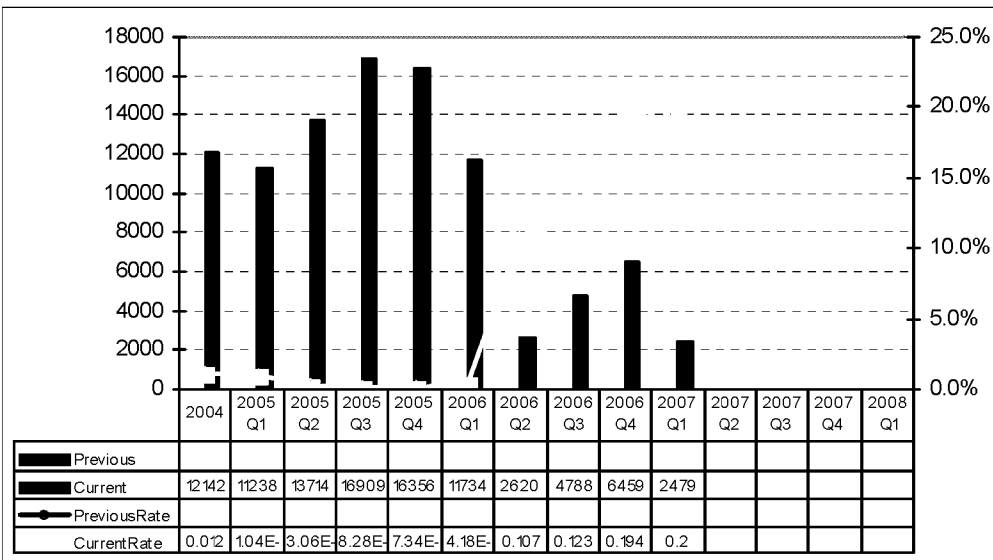


60+ after 6 months - \$ - 2nds

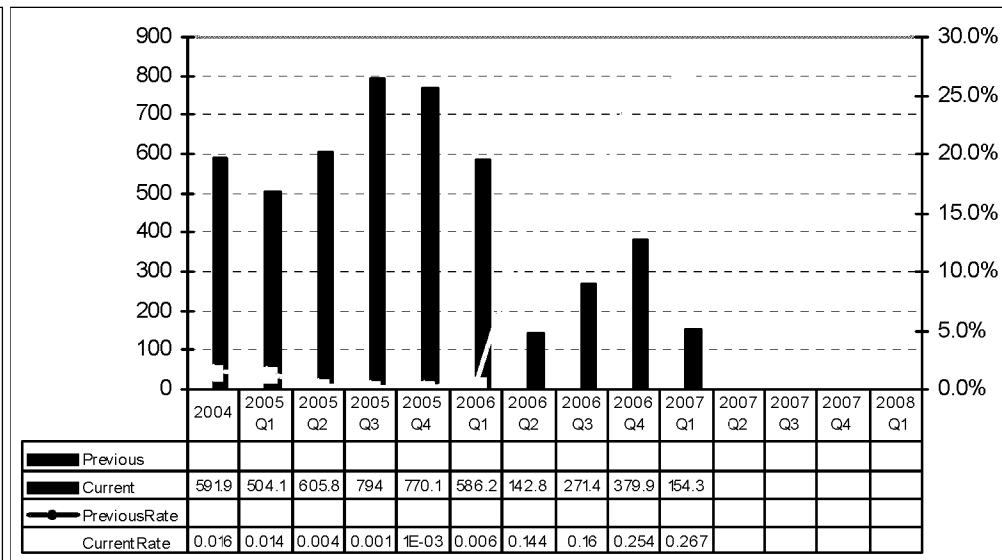


Aurora Performance - 60+ Vintage

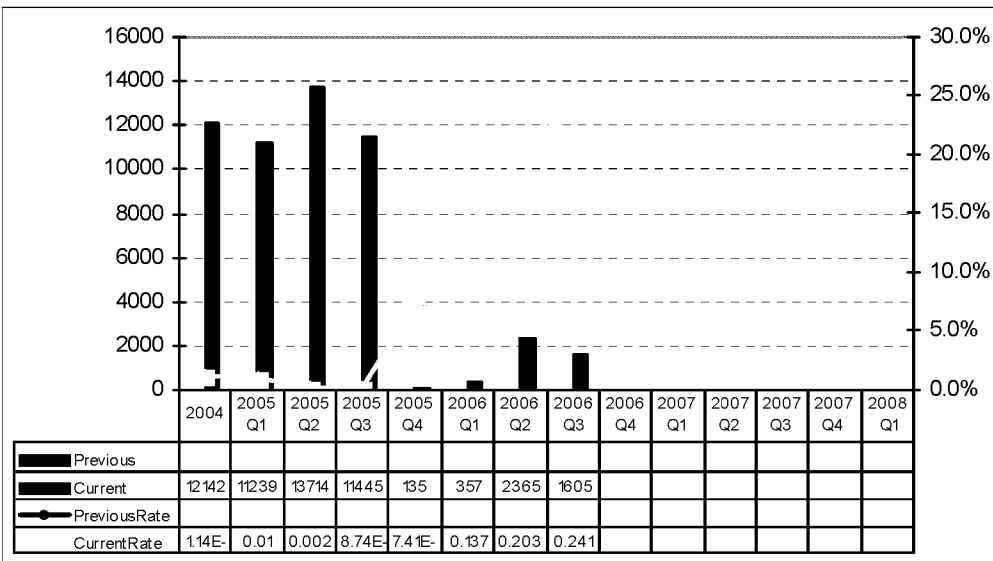
60+ after 12 months - # - 2nds



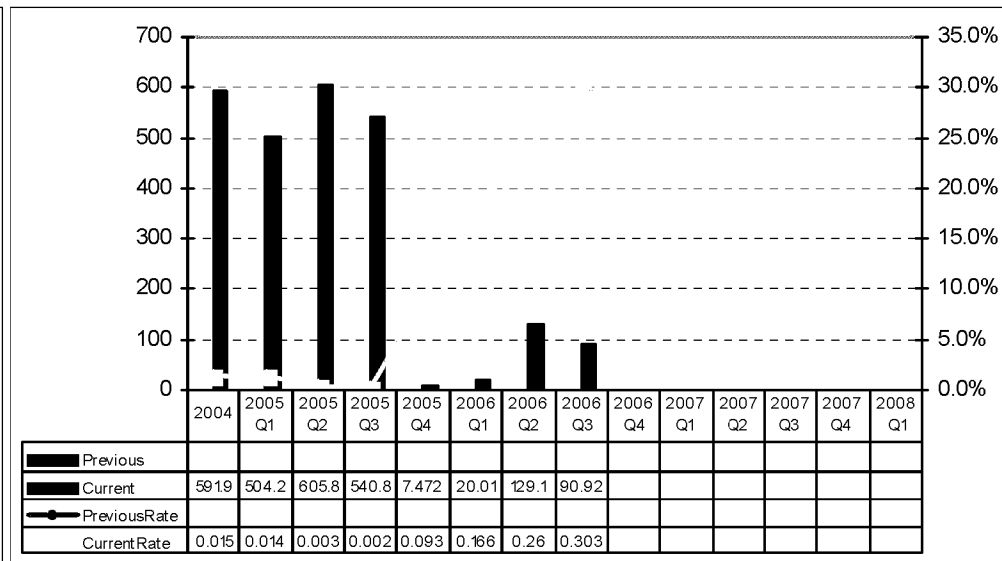
60+ after 12 months - \$ - 2nds



60+ after 18 months - # - 2nds



60+ after 18 months - \$ - 2nds

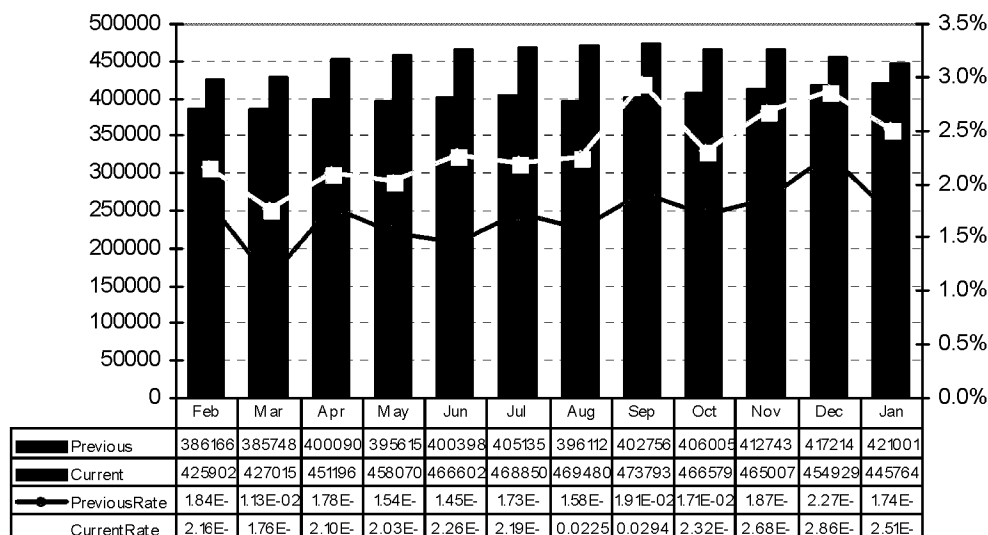


Performance - Rollrates

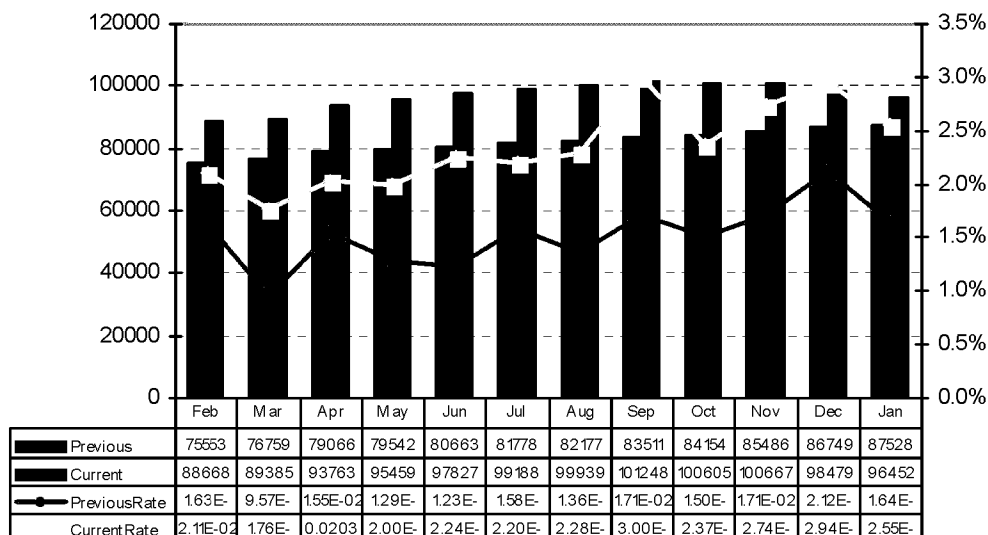
LEHMAN BROTHERS

Aurora Performance - Rollrates

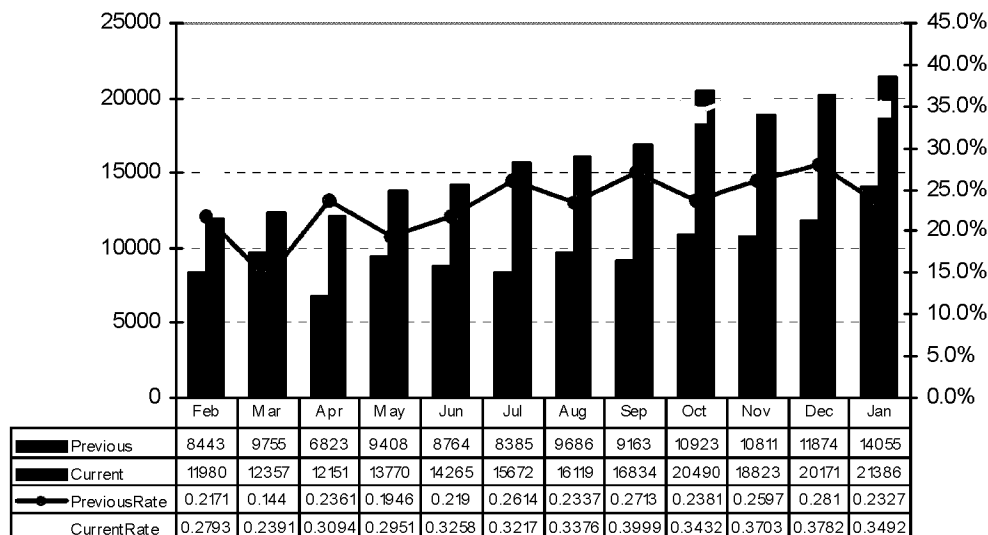
Rollrates - Current - Units



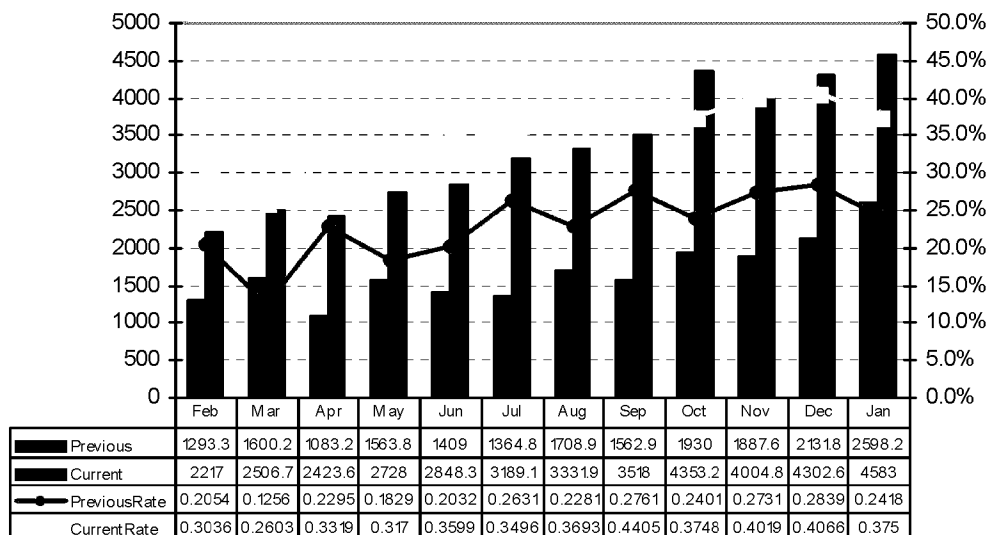
Rollrates - Current - \$



Rollrates - 30s - Units

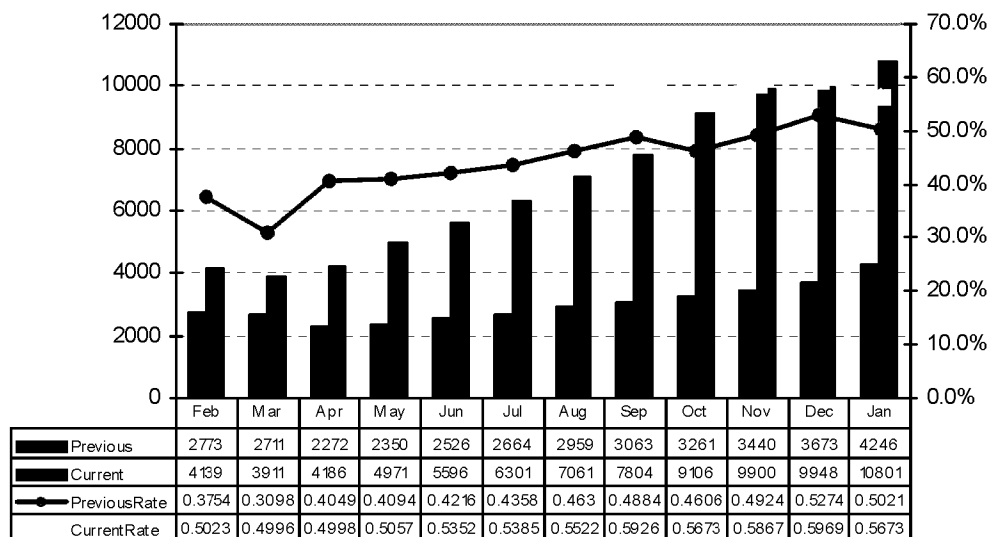


Rollrates - 30s - \$

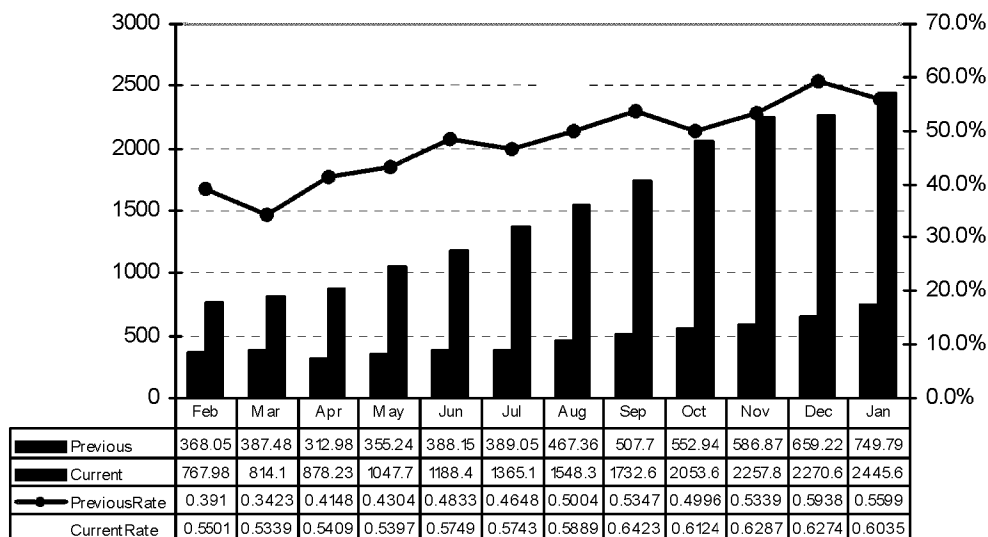


Aurora Performance - Rollrates

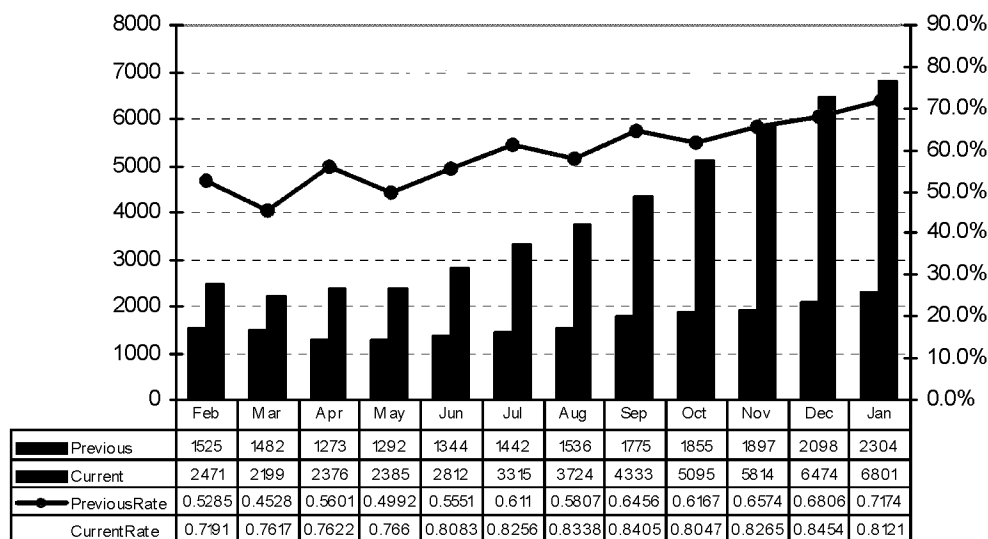
Rollrates - 60s - Units



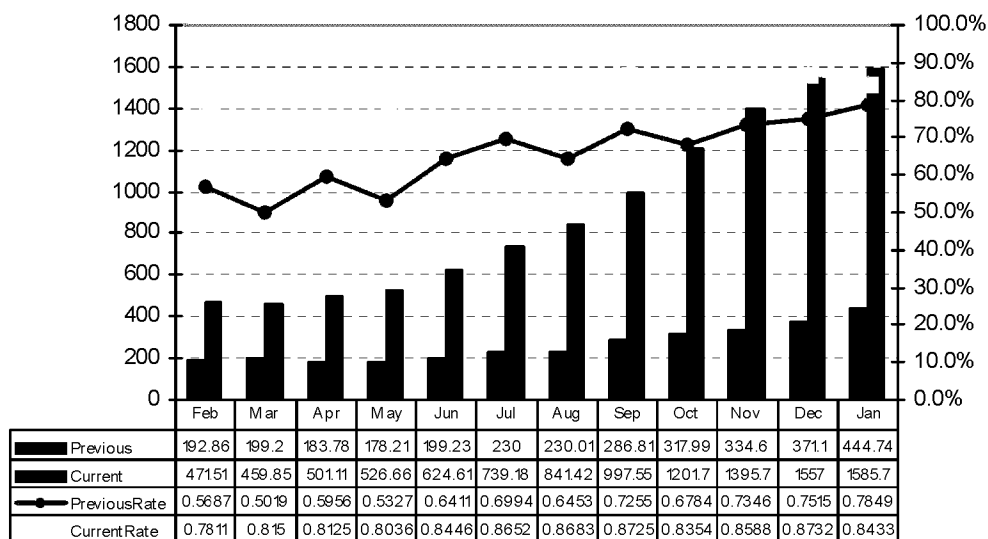
Rollrates - 60s - \$



Rollrates - 90s - Units



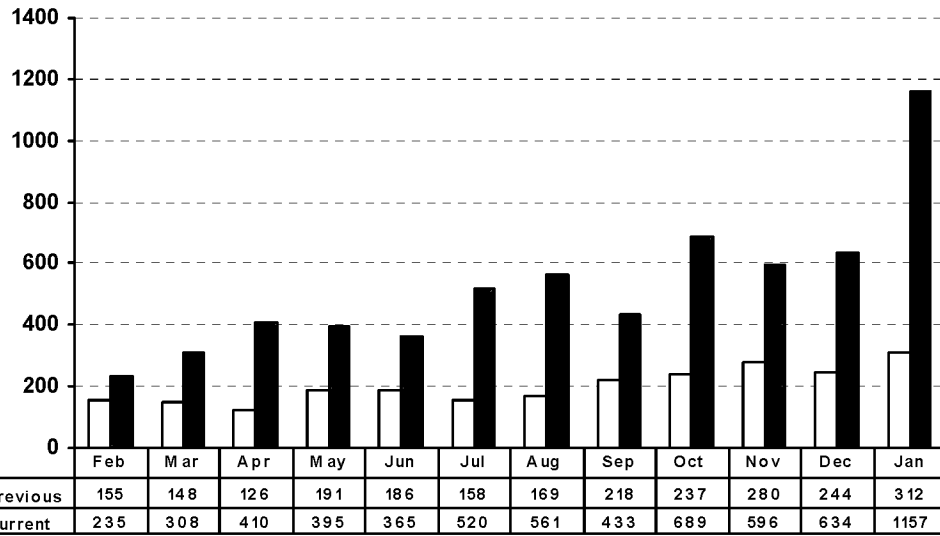
Rollrates - 90s - \$



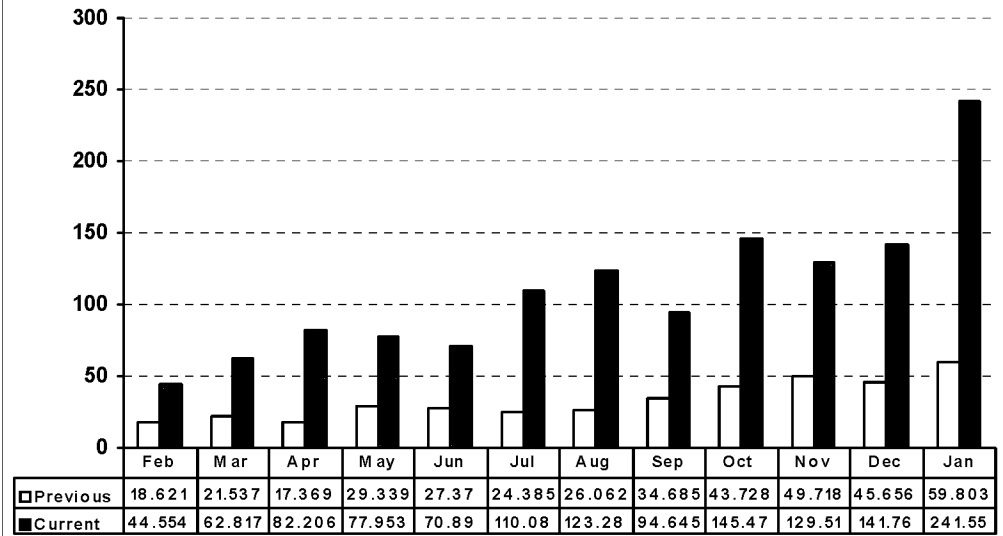
Performance - Defaults

Aurora Performance - Defaults

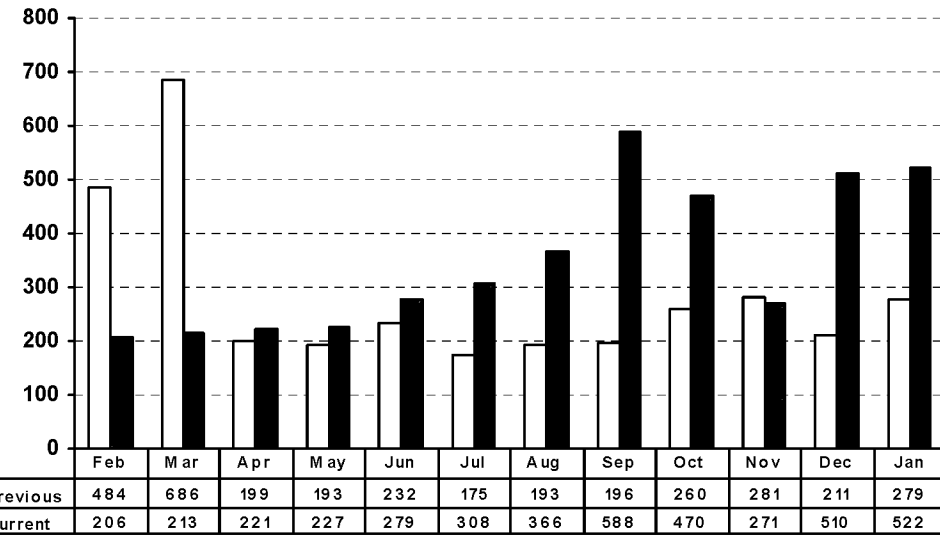
New Bankruptcies - Units



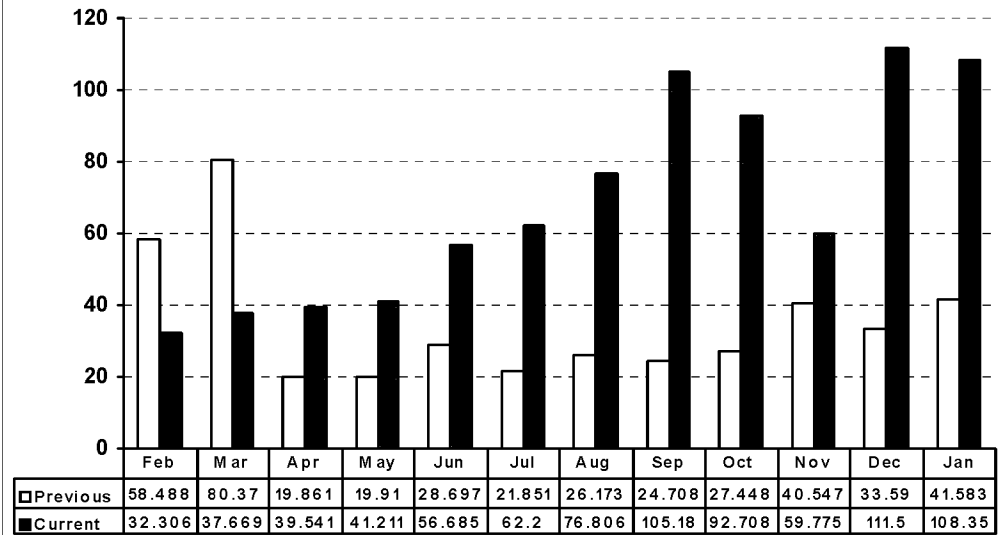
New Bankruptcies - \$



Resolved Bankruptcies - Units

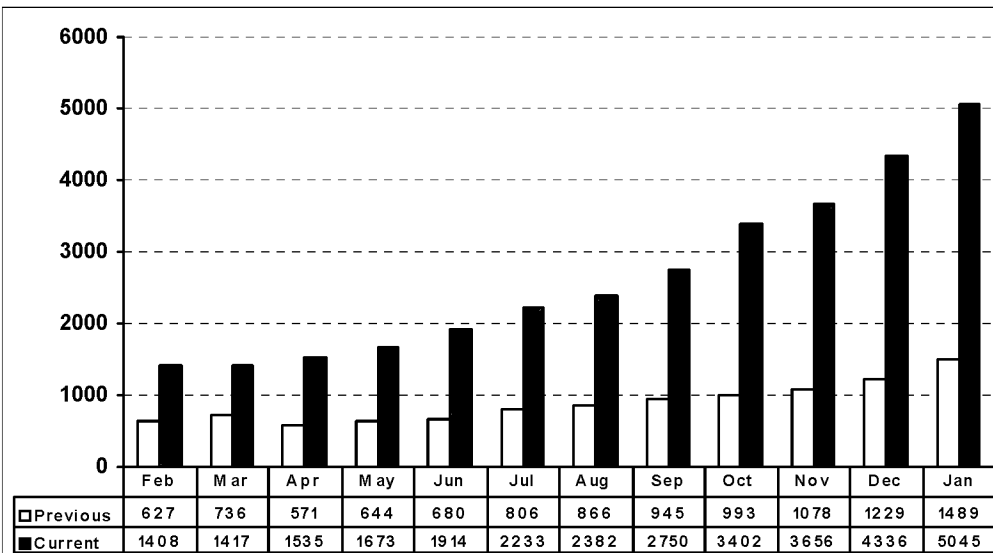


Resolved Bankruptcies - \$

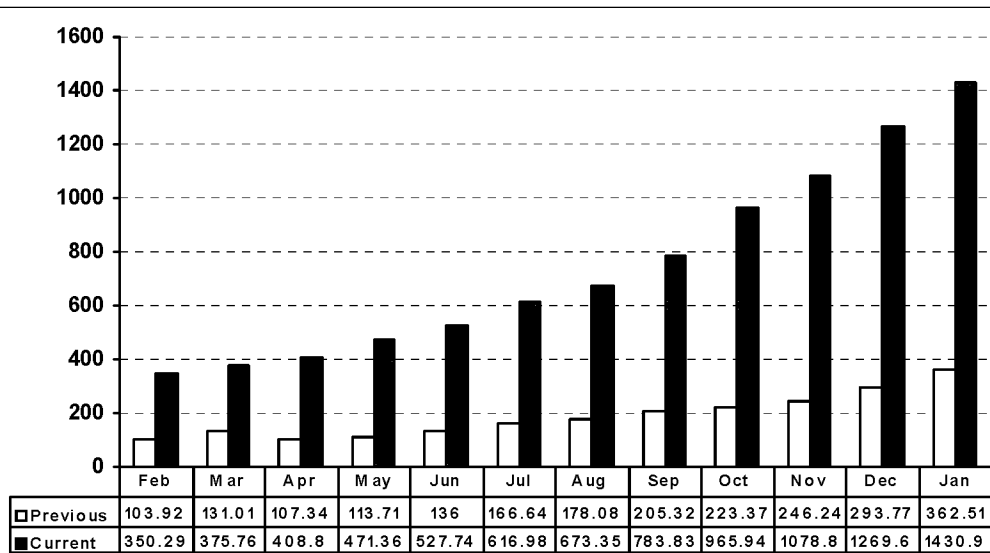


Aurora Performance - Defaults

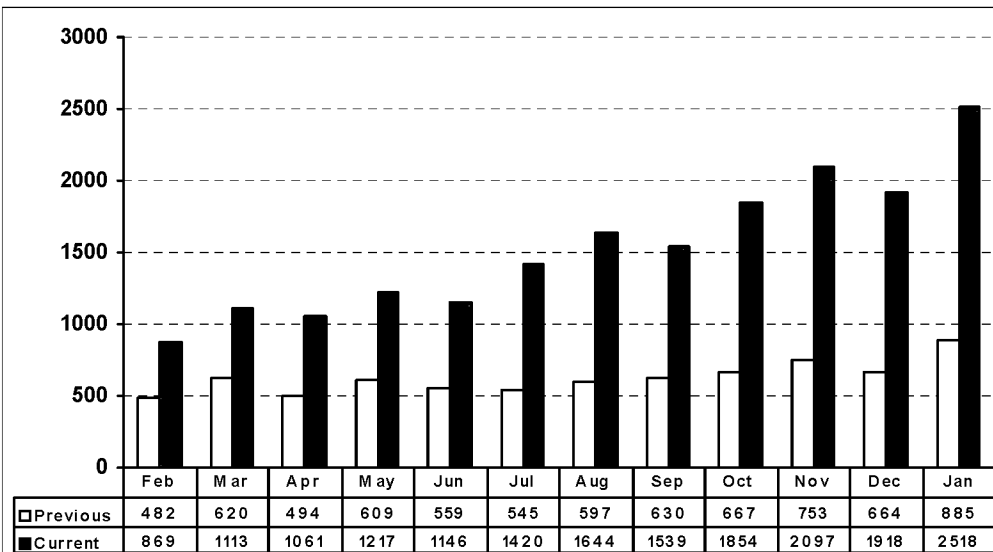
New Foreclosures - Units



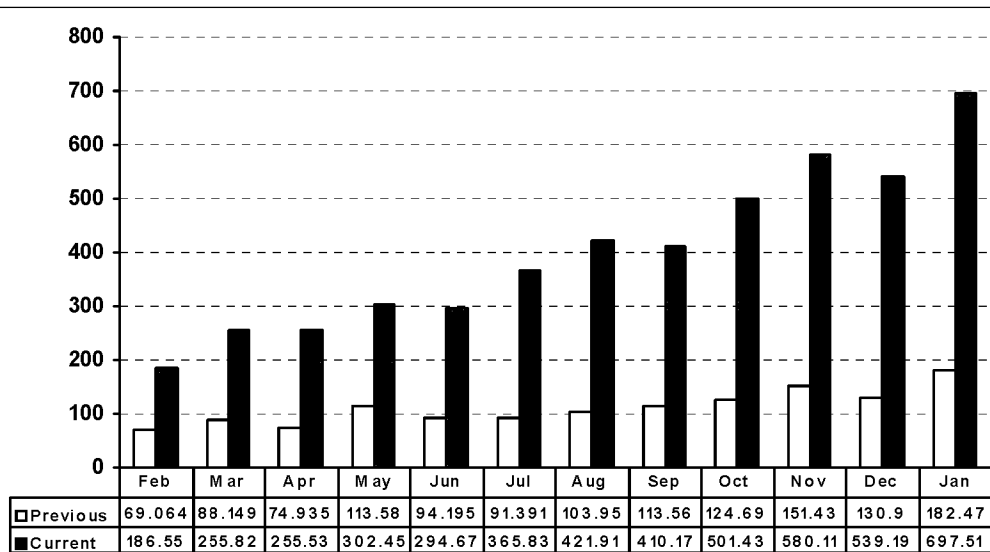
New Foreclosures - \$



Resolved Foreclosures - Units

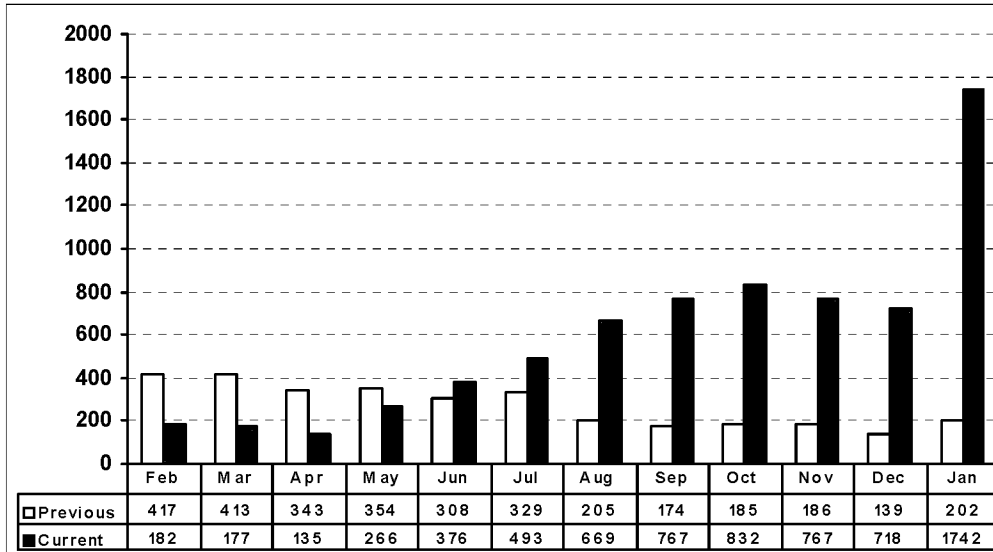


Resolved Foreclosures - \$

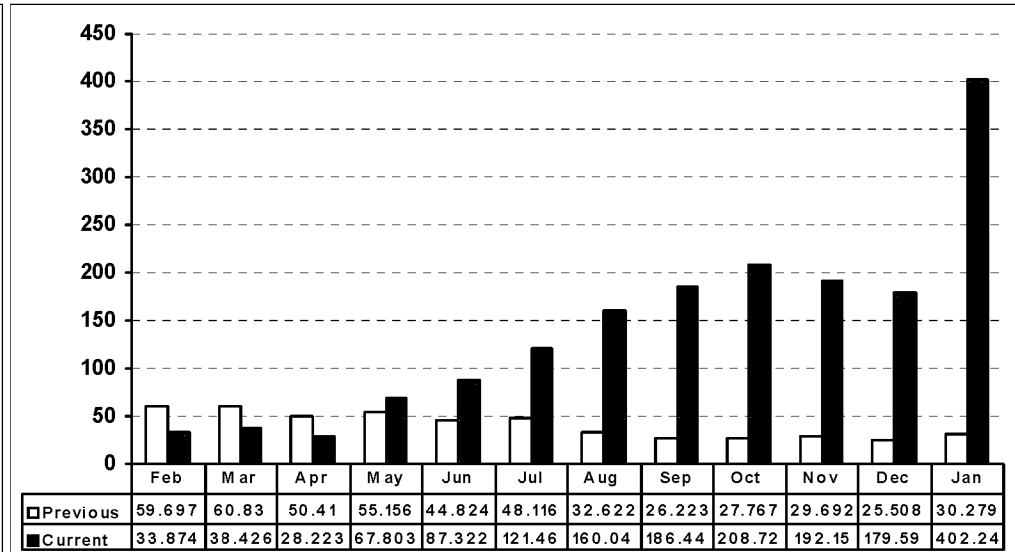


Aurora Performance - Defaults

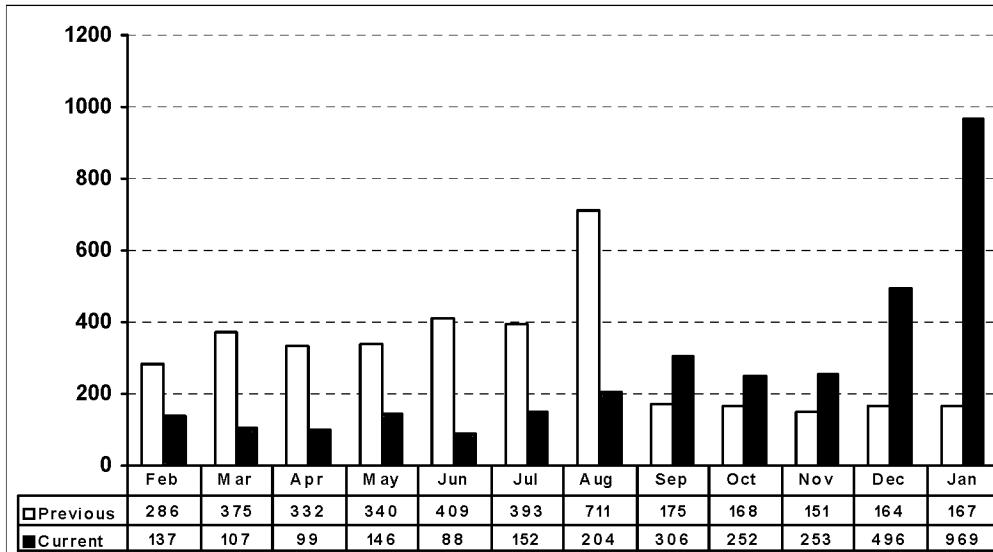
New Loss Mit - Units



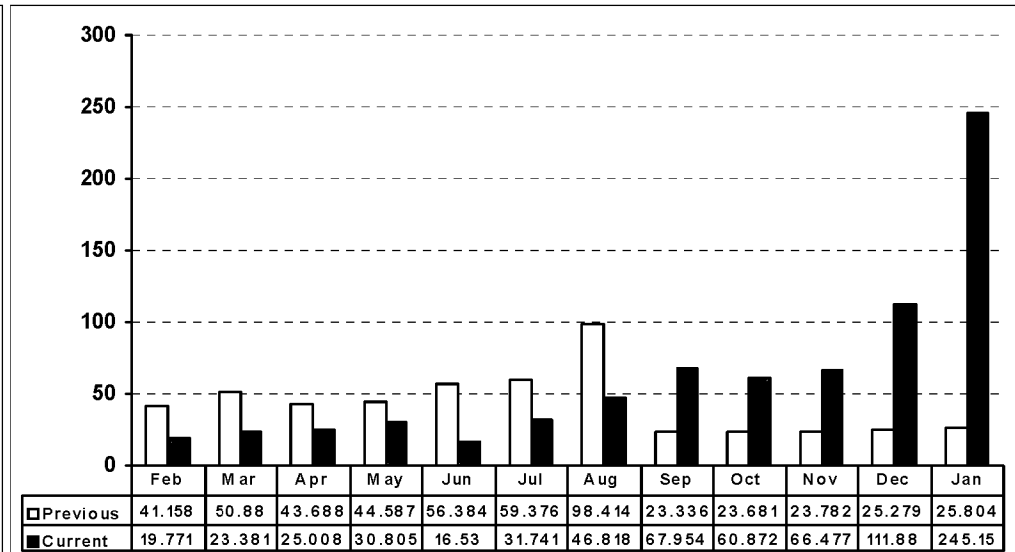
New Loss Mit - \$



Resolved Loss Mit - Units

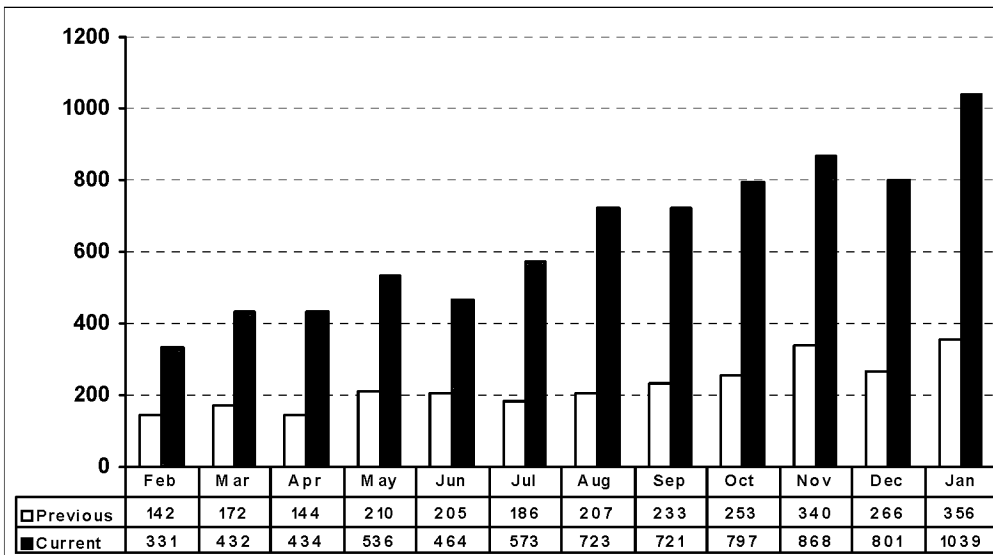


Resolved Loss Mit - \$

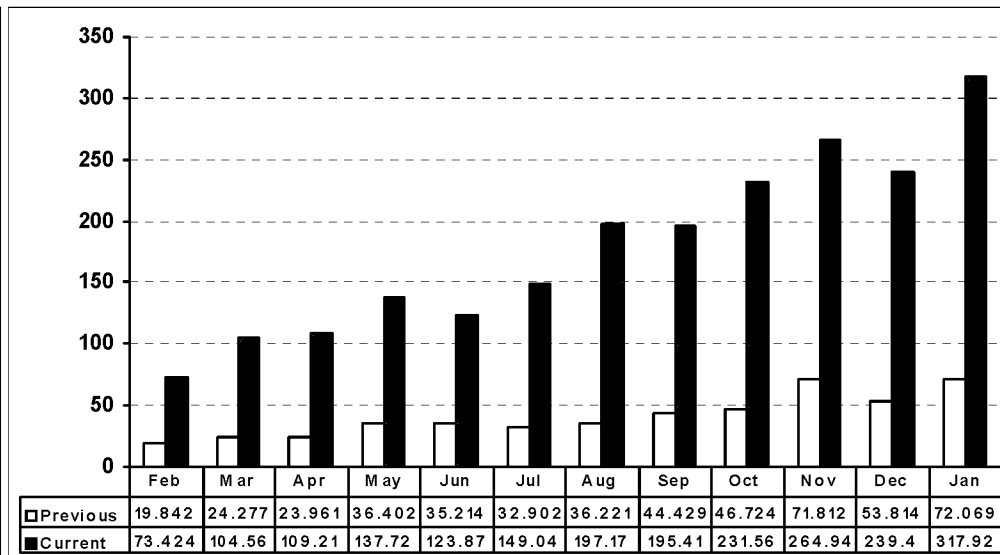


Aurora Performance - Defaults

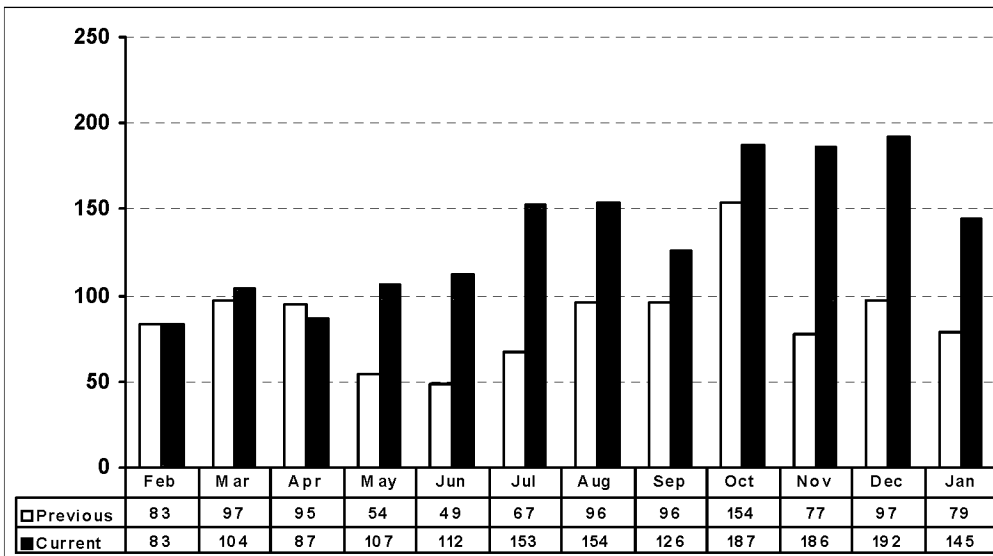
New REOs - Units



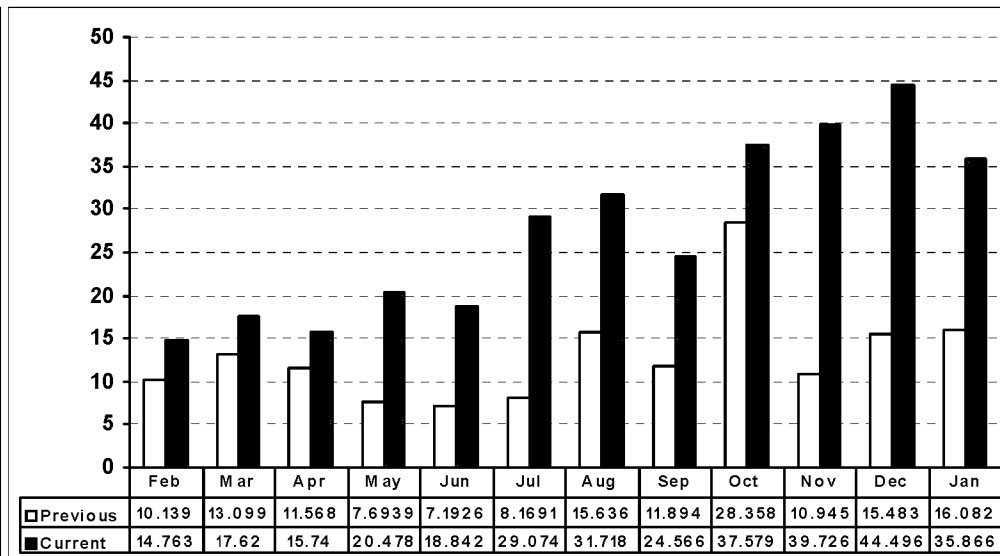
New REOs - \$



Resolved REOs - Units



Resolved REOs - \$

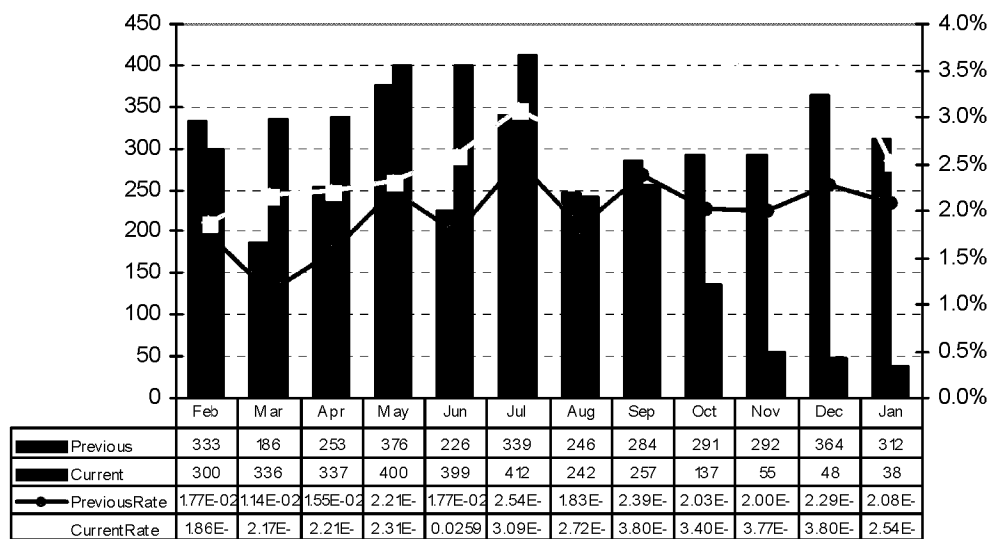


First Payment Defaults

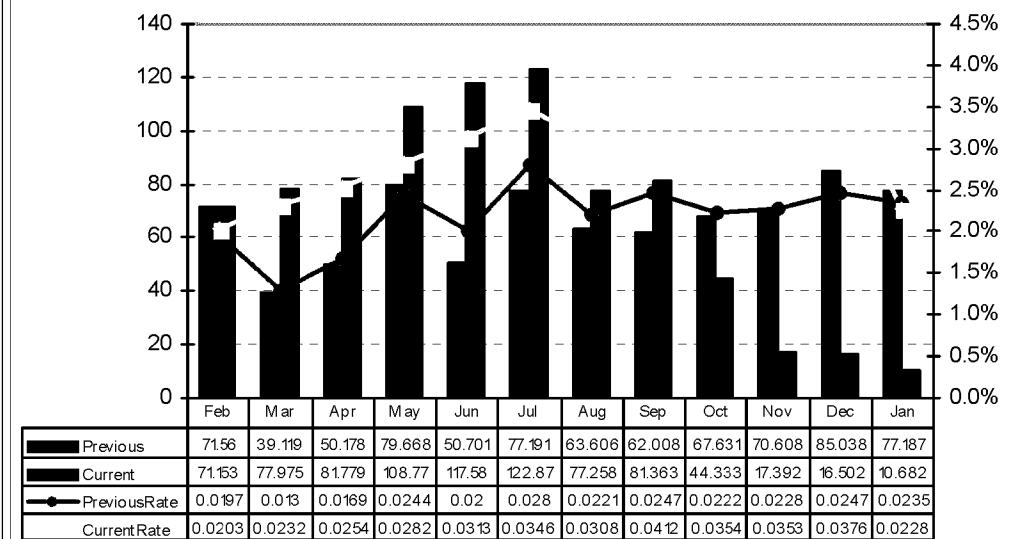
LEHMAN BROTHERS

Aurora First Payment Defaults - All

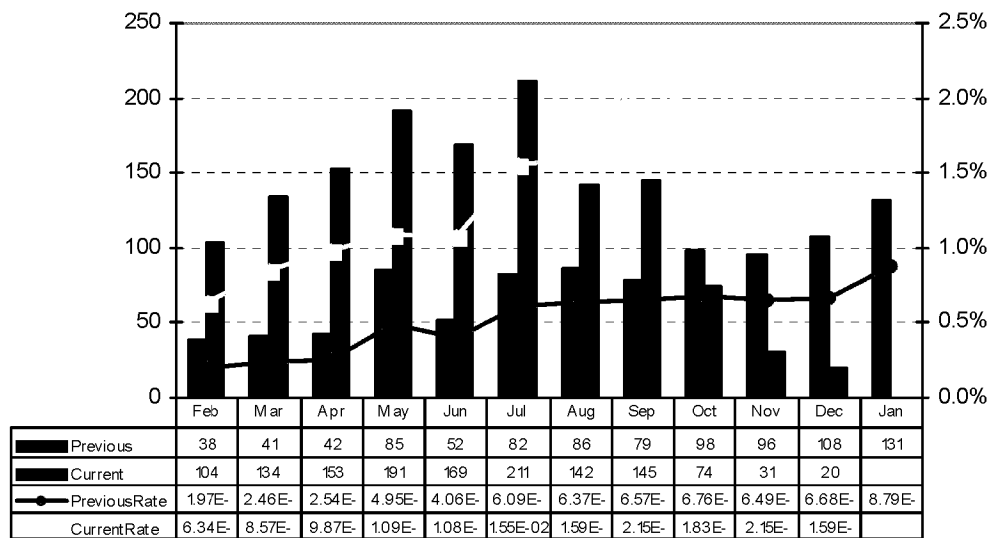
FPDs - 30s - All - Units



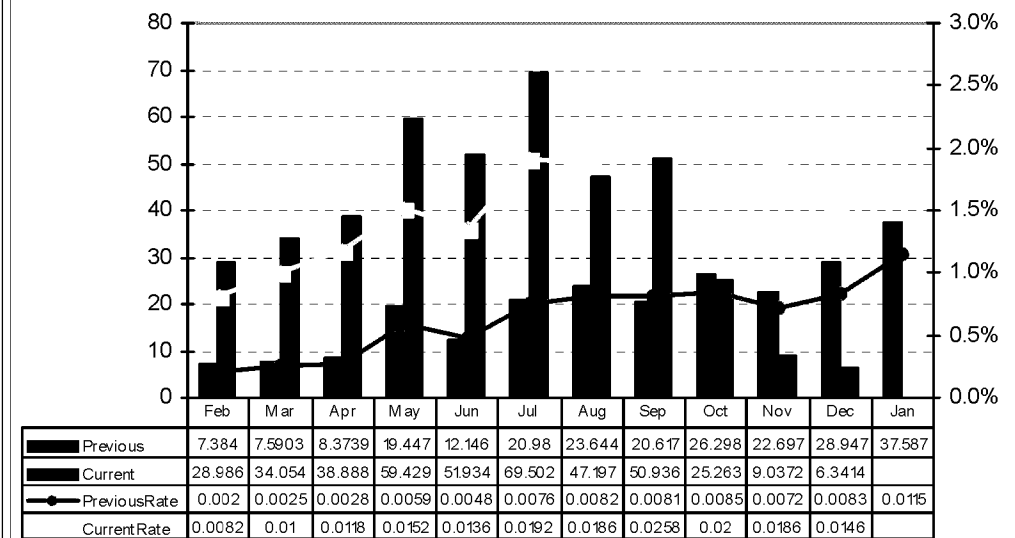
FPDs - 30s - All - \$



FPDs - 60s - All - Units

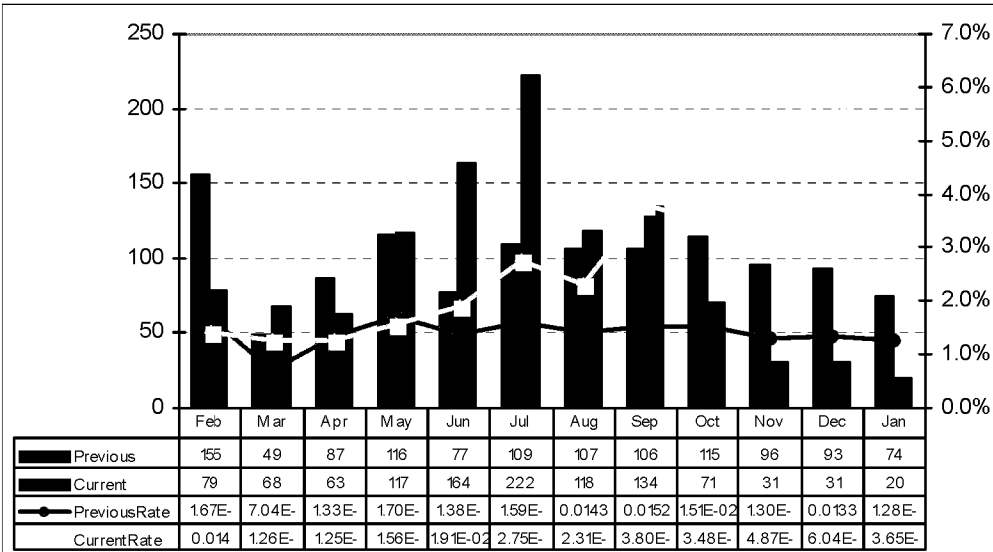


FPDs - 60s - All - \$

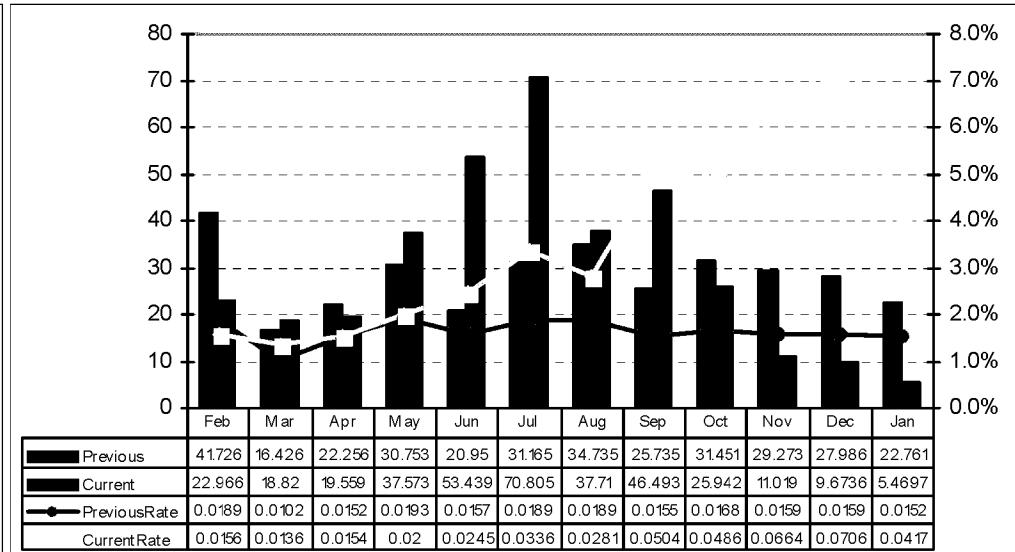


Aurora First Payment Defaults - Alt-A

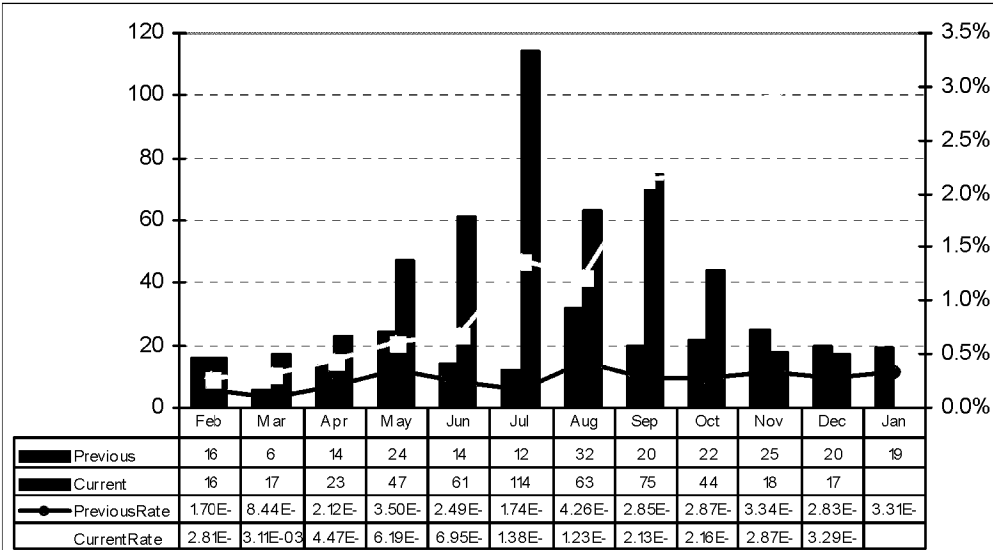
FPDs - 30s - Alt-A - Units



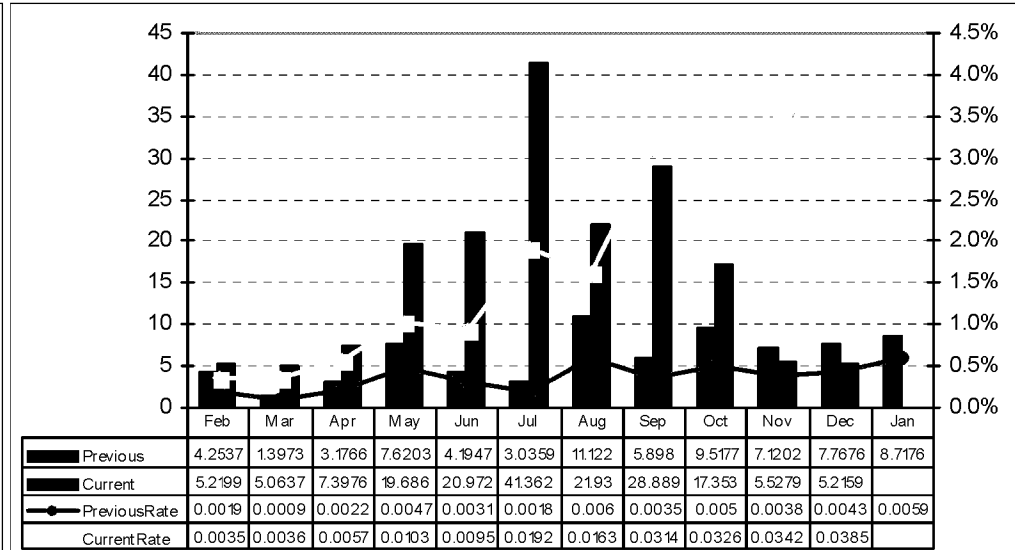
FPDs - 30s - Alt-A - \$



FPDs - 60s - Alt-A - Units

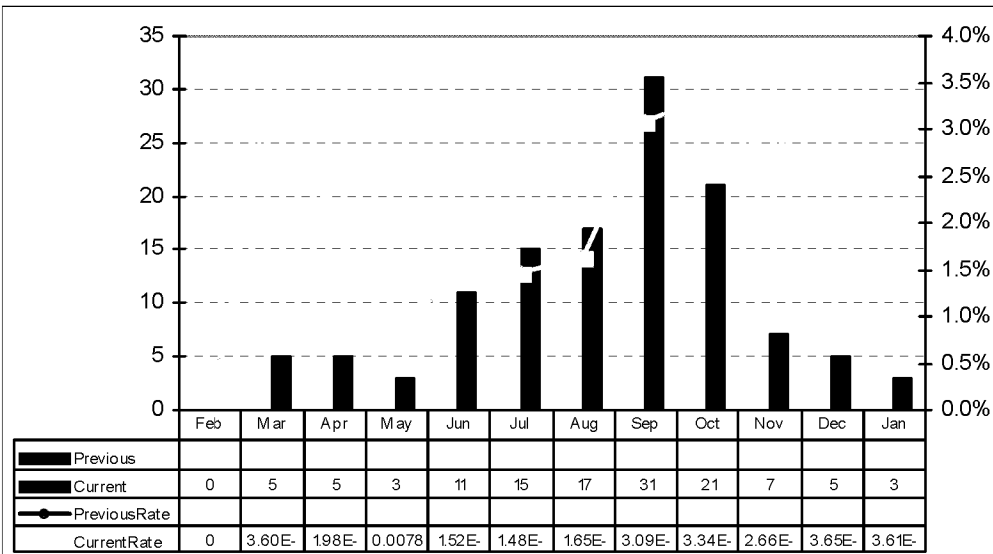


FPDs - 60s - Alt-A - \$

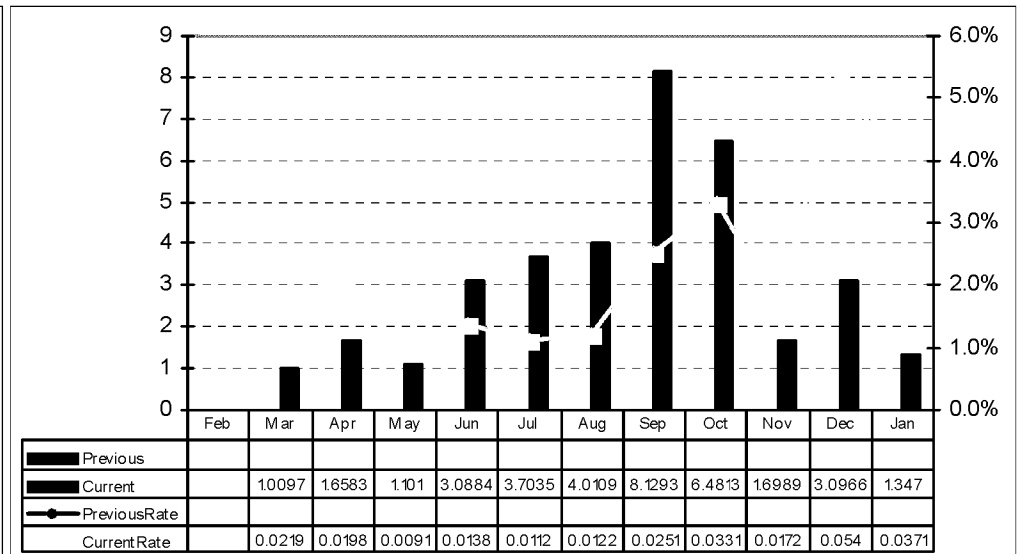


Aurora First Payment Defaults - Choice Advantage

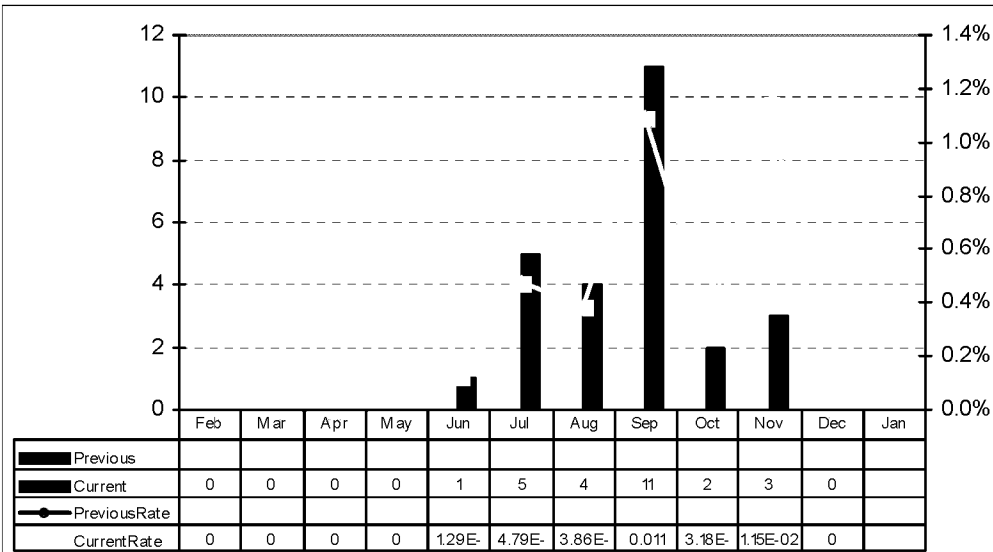
FPDs - 30s - Choice Advantage - Units



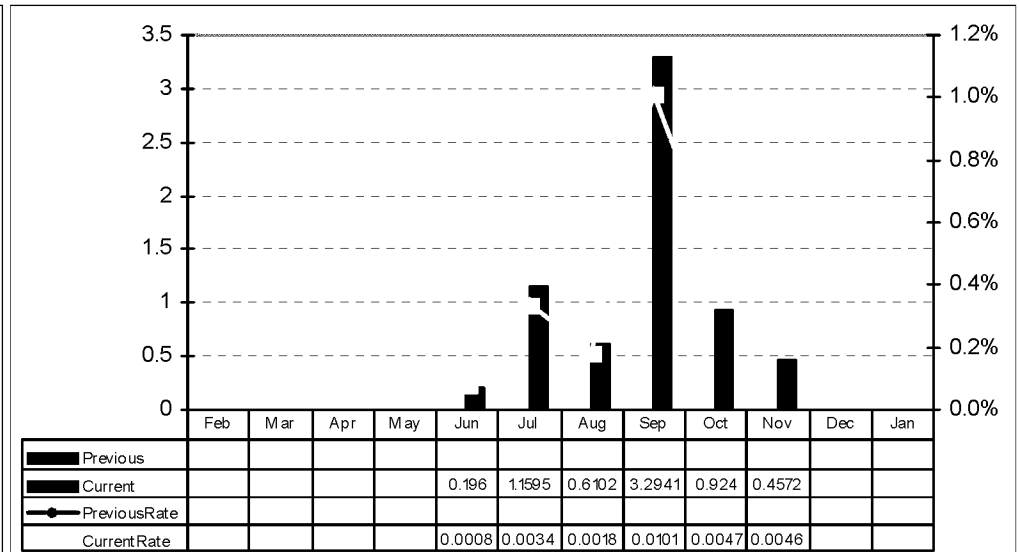
FPDs - 30s - Choice Advantage - \$



FPDs - 60s - Choice Advantage - Units

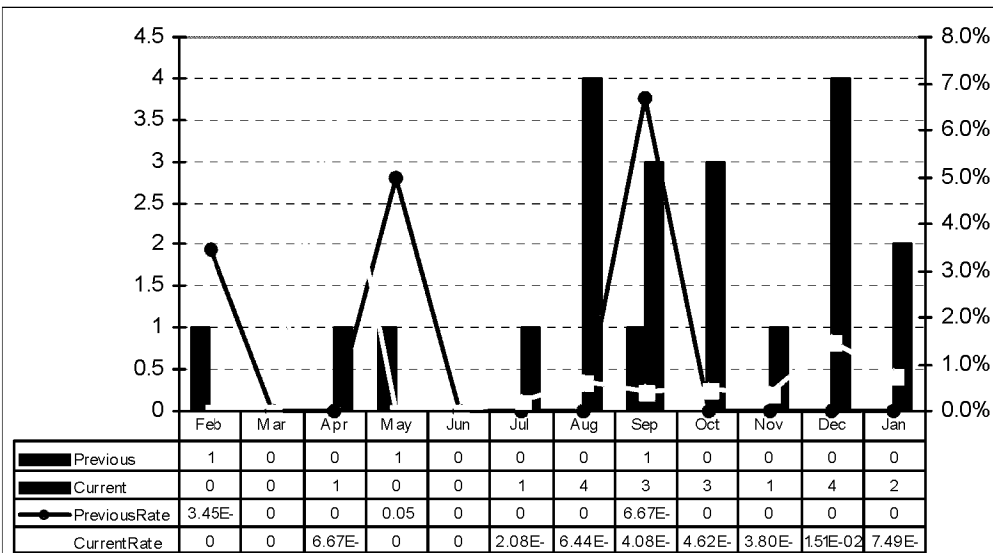


FPDs - 60s - Choice Advantage - \$

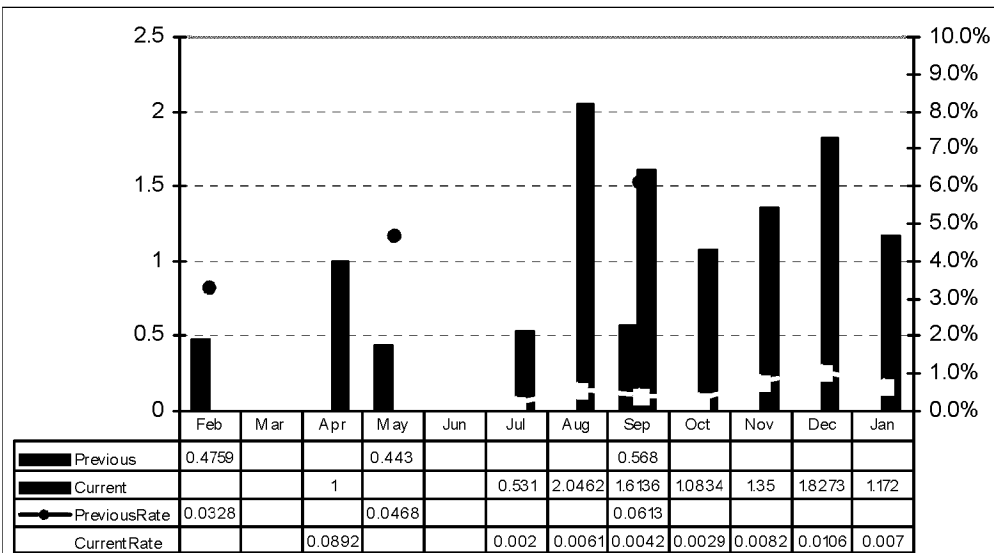


Aurora First Payment Defaults - Classic

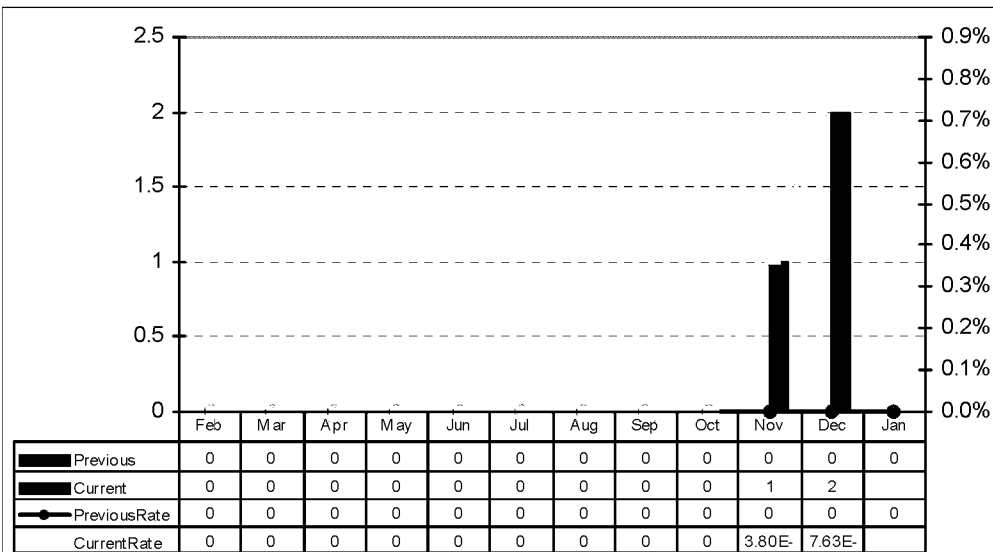
FPDs - 30s - Classic - Units



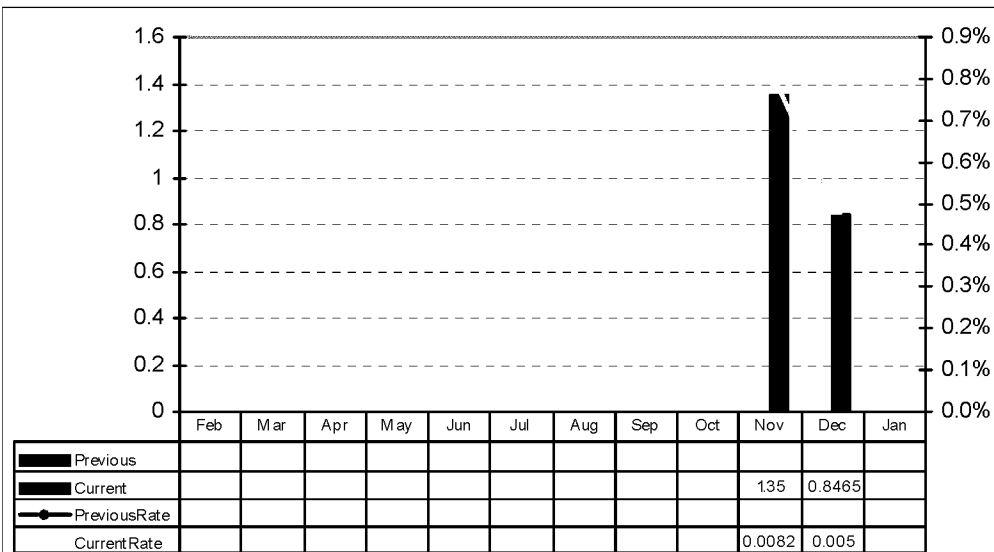
FPDs - 30s - Classic - \$



FPDs - 60s - Classic - Units

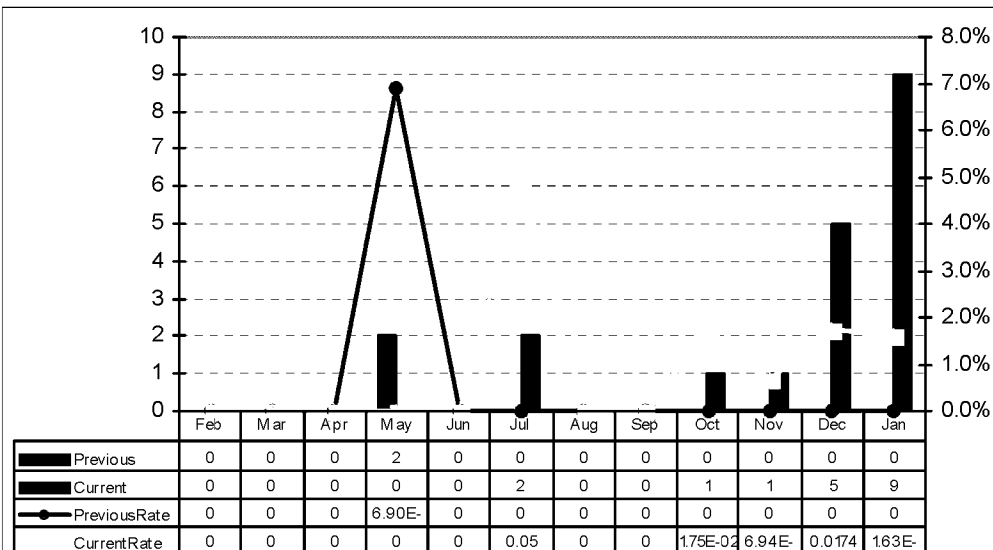


FPDs - 60s - Classic - \$

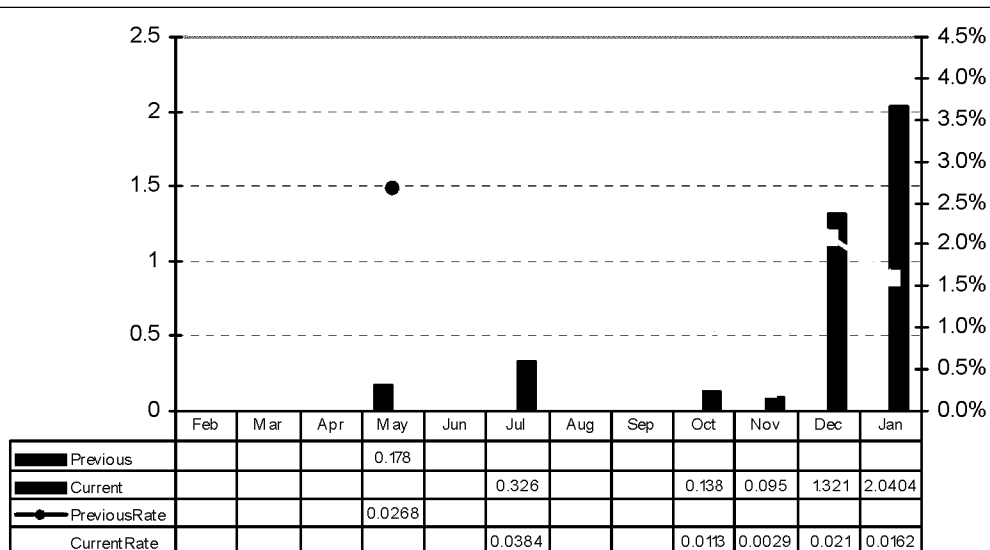


Aurora First Payment Defaults - Conventional

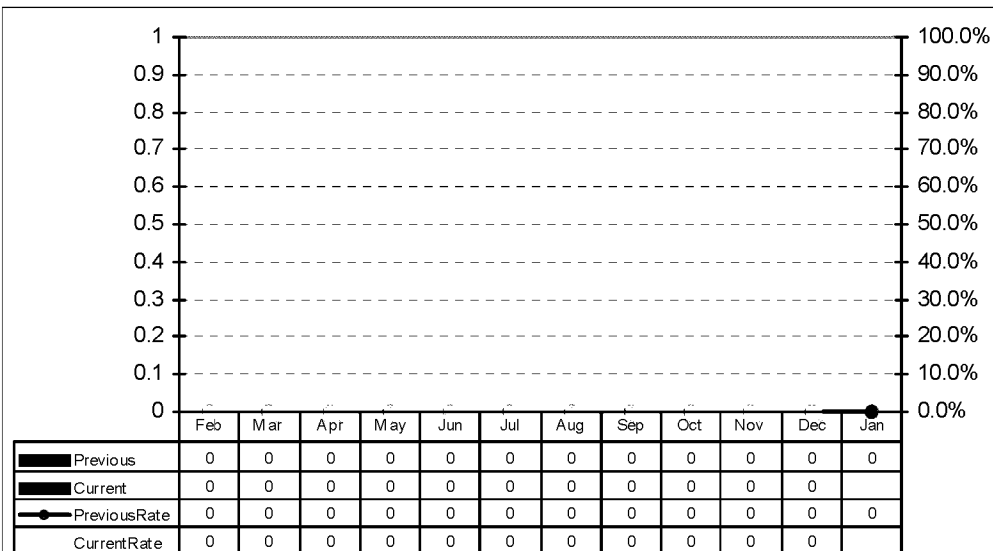
FPDs - 30s - Conventional - Units



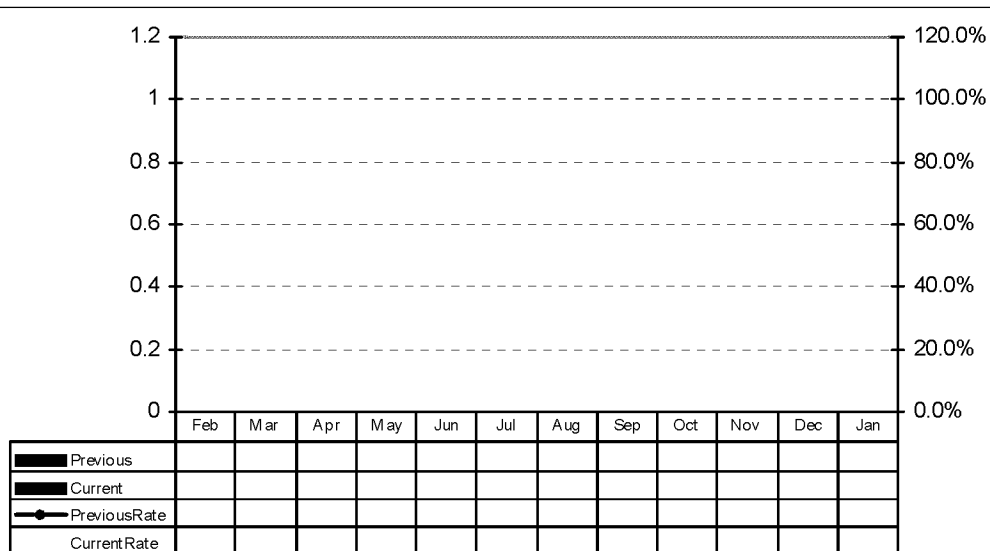
FPDs - 30s - Conventional - \$



FPDs - 60s - Conventional - Units

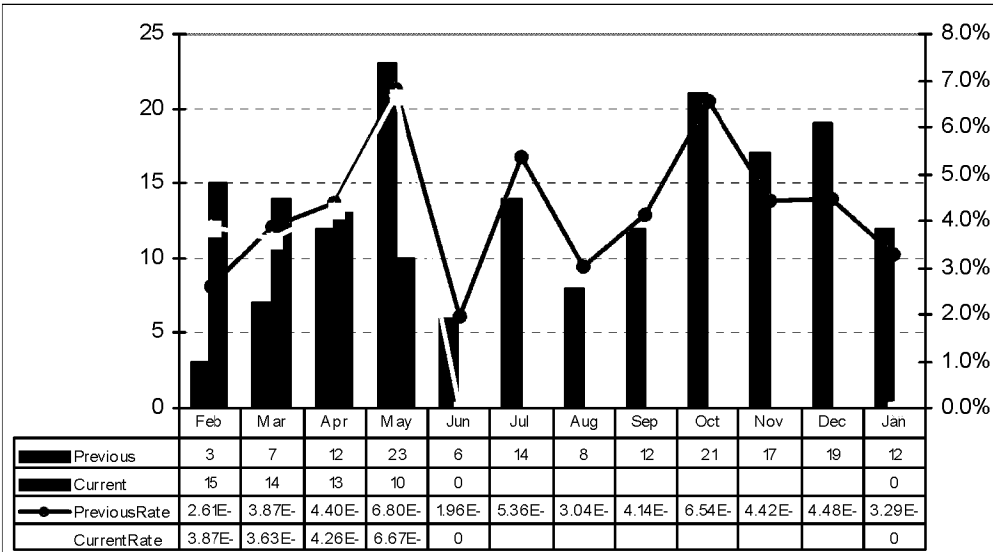


FPDs - 60s - Conventional - \$

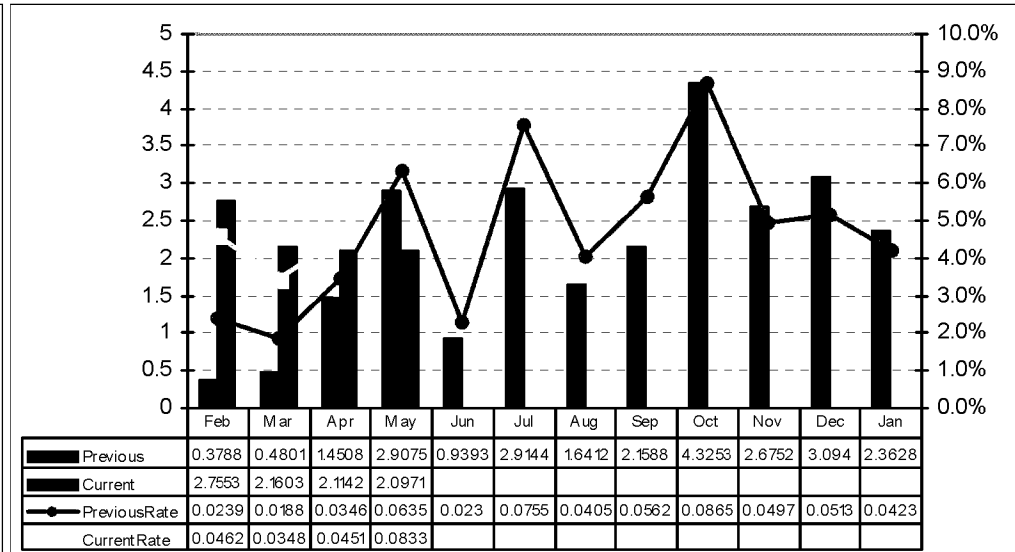


Aurora First Payment Defaults - Expanded Options

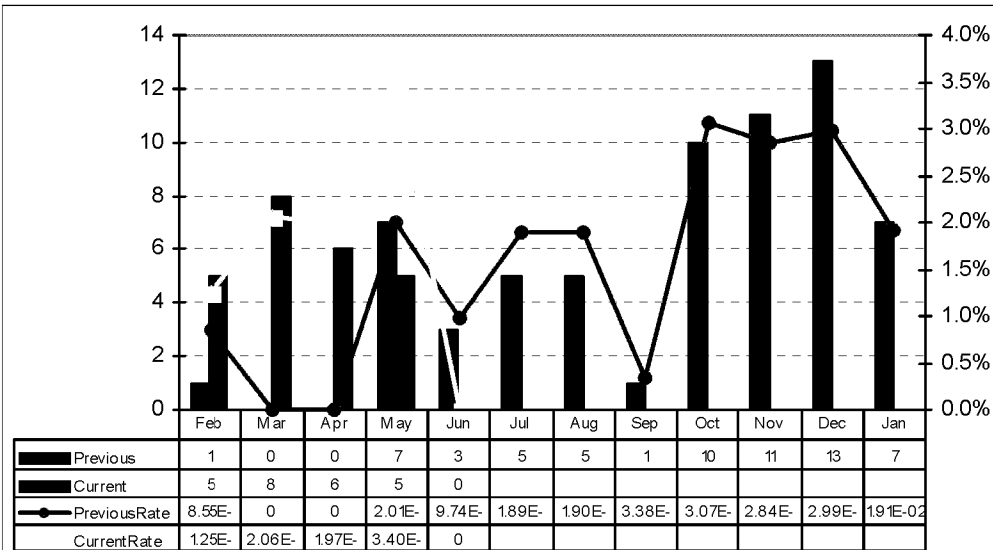
FPDs - 30s - Expanded Options - Units



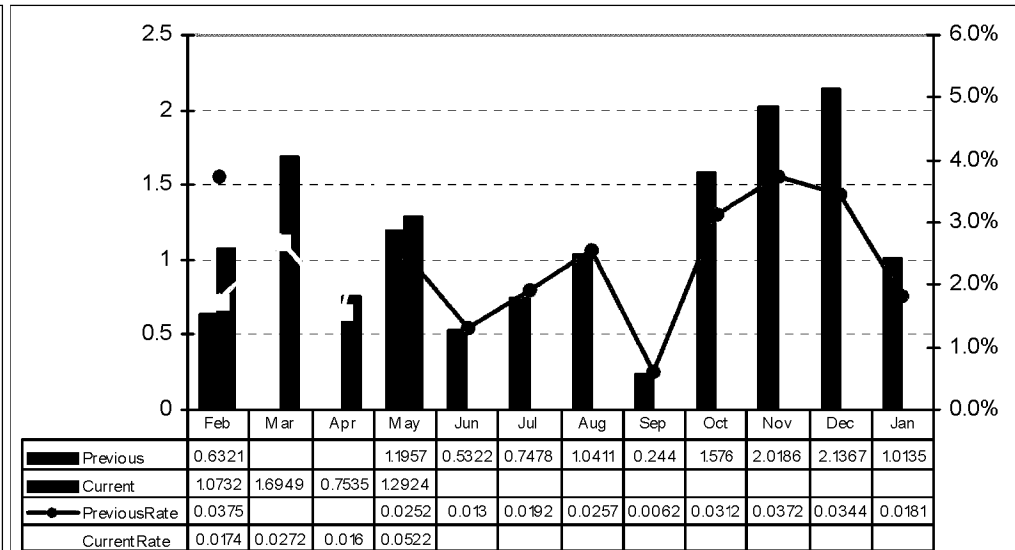
FPDs - 30s - Expanded Options - \$



FPDs - 60s - Expanded Options - Units

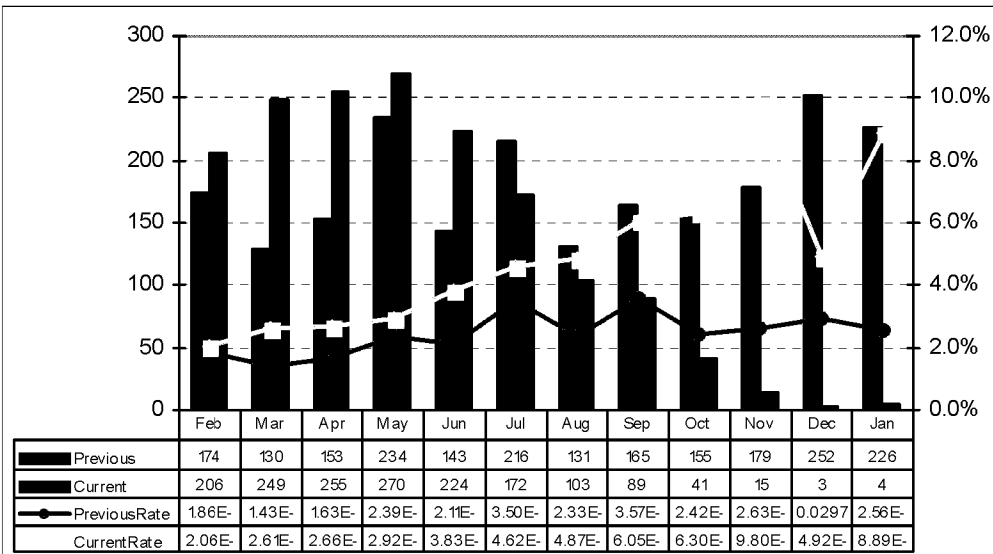


FPDs - 60s - Expanded Options - \$

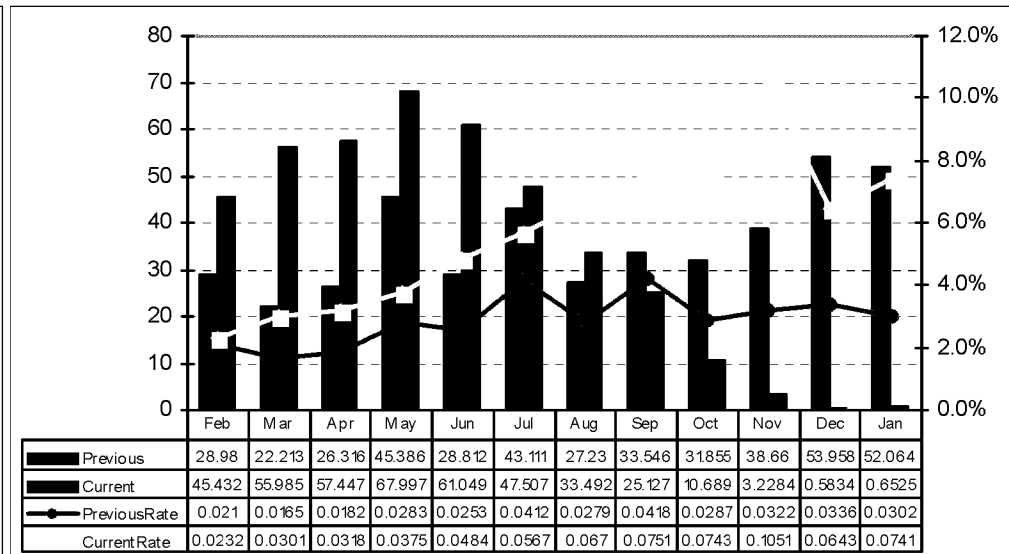


Aurora First Payment Defaults - Mortgage Maker

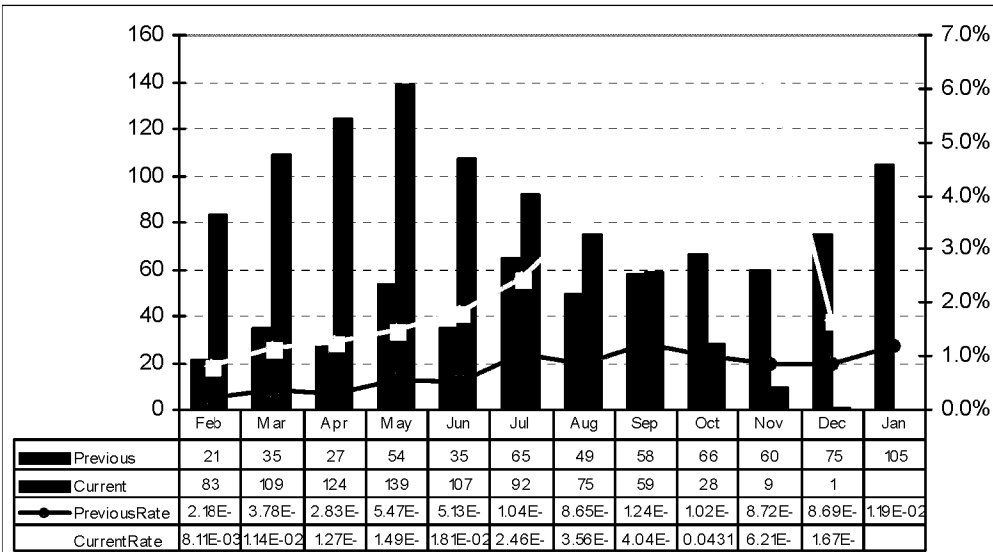
FPDs - 30s - Mortgage Maker - Units



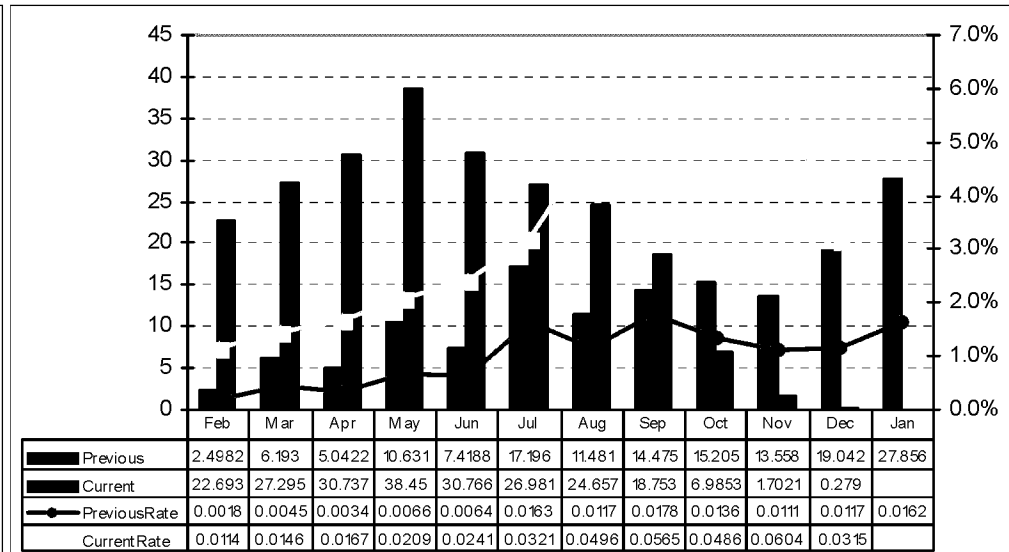
FPDs - 30s - Mortgage Maker - \$



FPDs - 60s - Mortgage Maker - Units

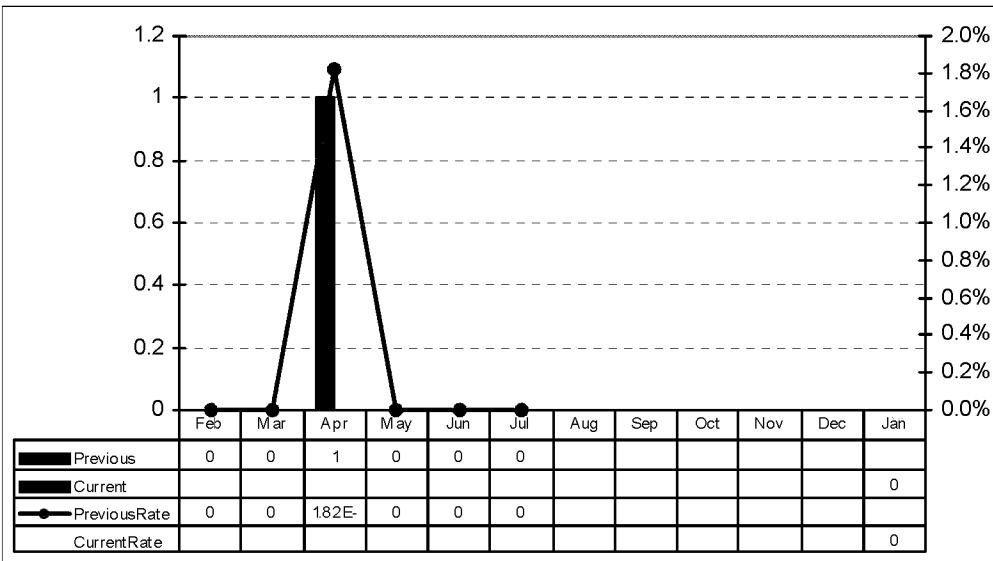


FPDs - 60s - Mortgage Maker - \$

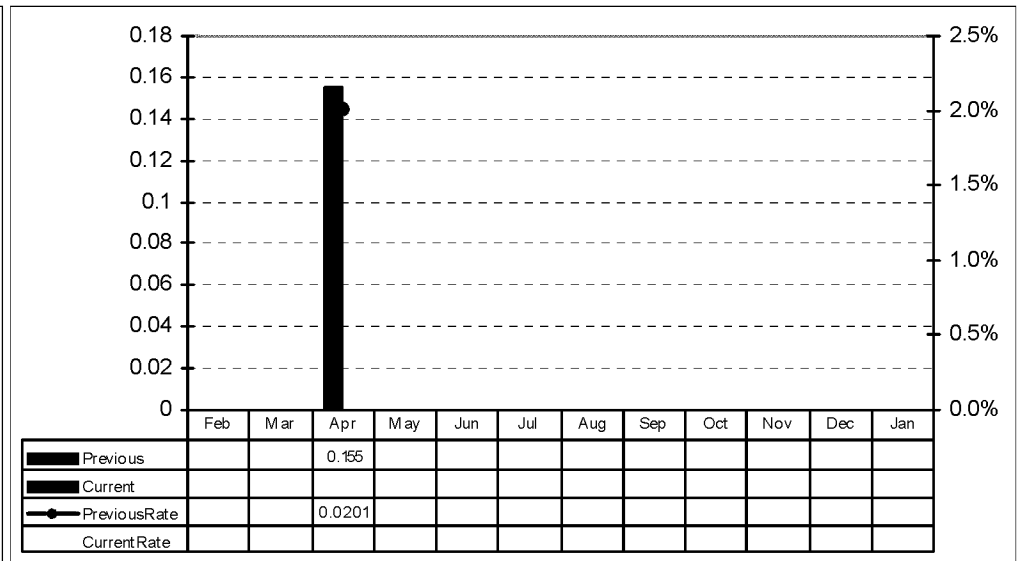


Aurora First Payment Defaults - Subprime

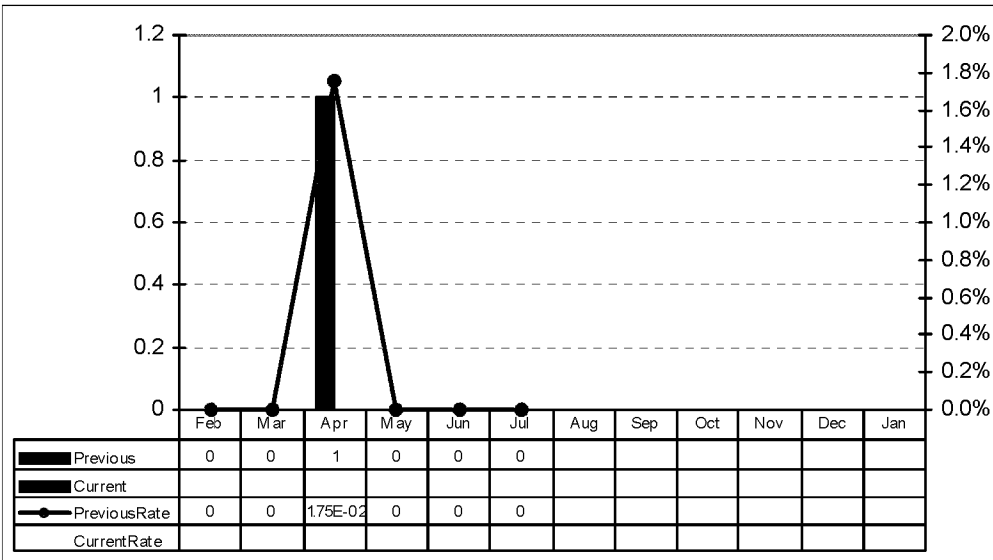
FPDs - 30s - Subprime - Units



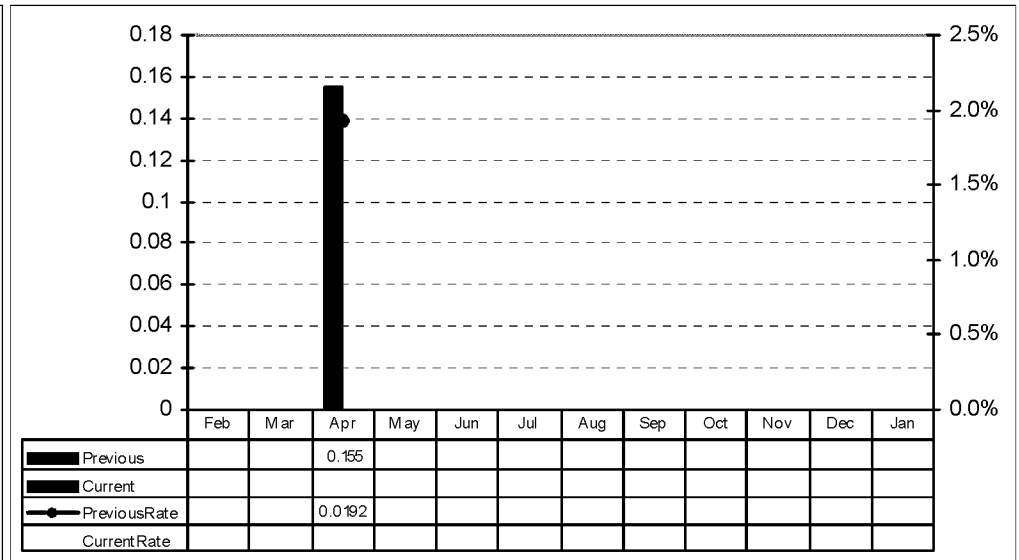
FPDs - 30s - Subprime - \$



FPDs - 60s - Subprime - Units

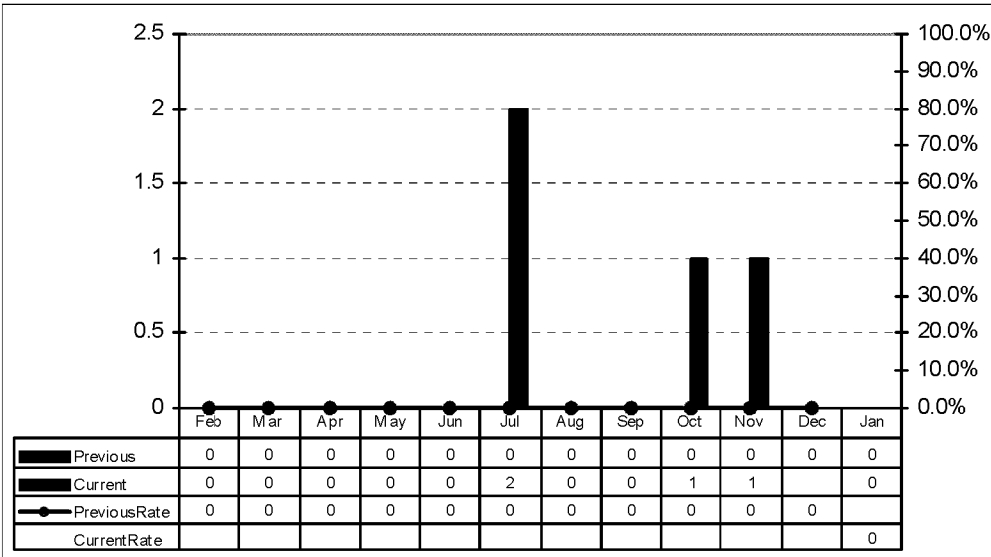


FPDs - 60s - Subprime - \$

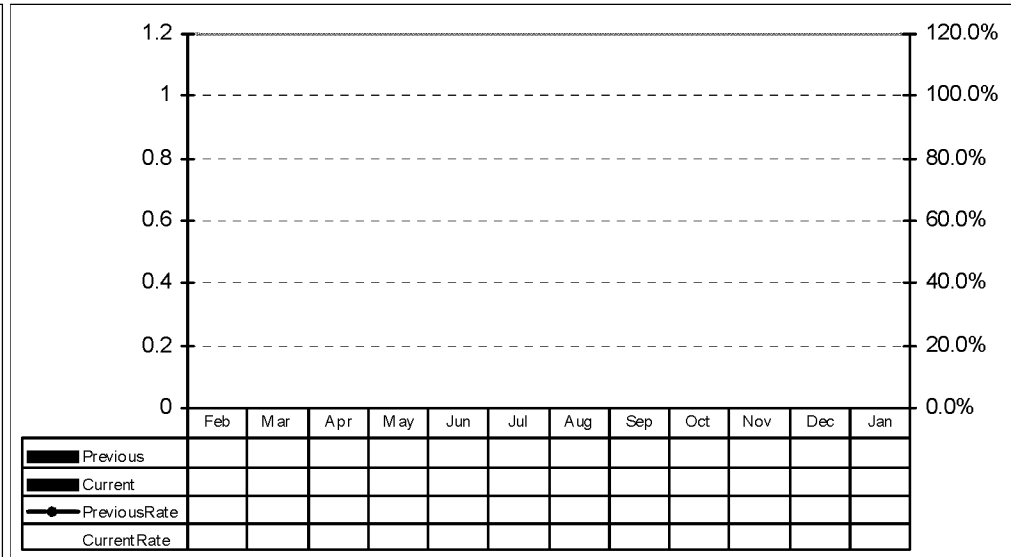


Aurora First Payment Defaults - Other

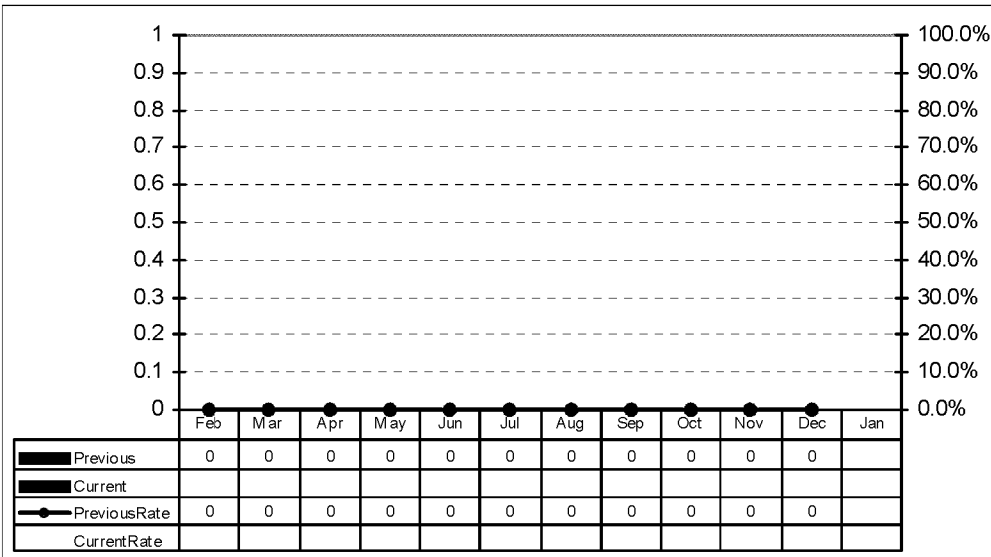
FPDs - 30s - Other - Units



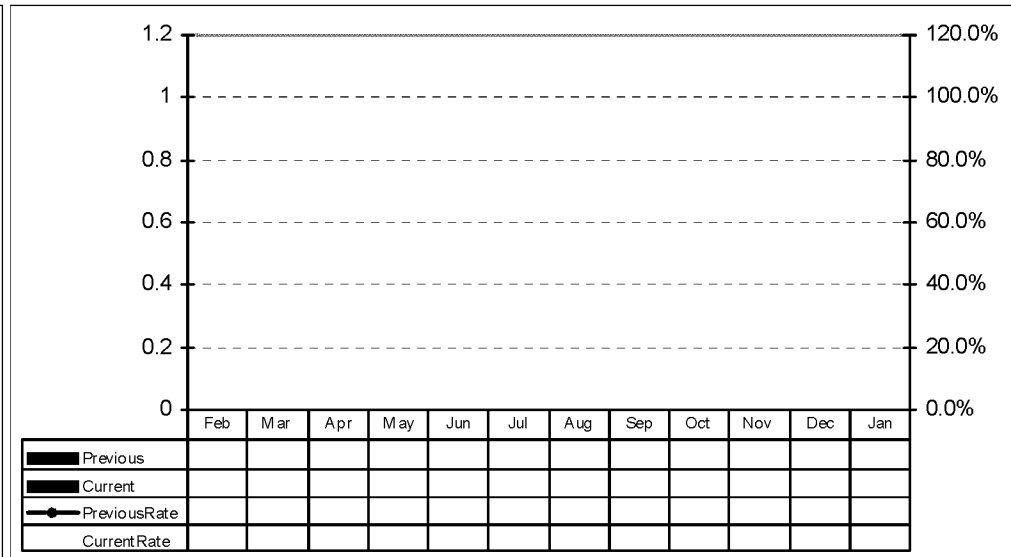
FPDs - 30s - Other - \$



FPDs - 60s - Other - Units

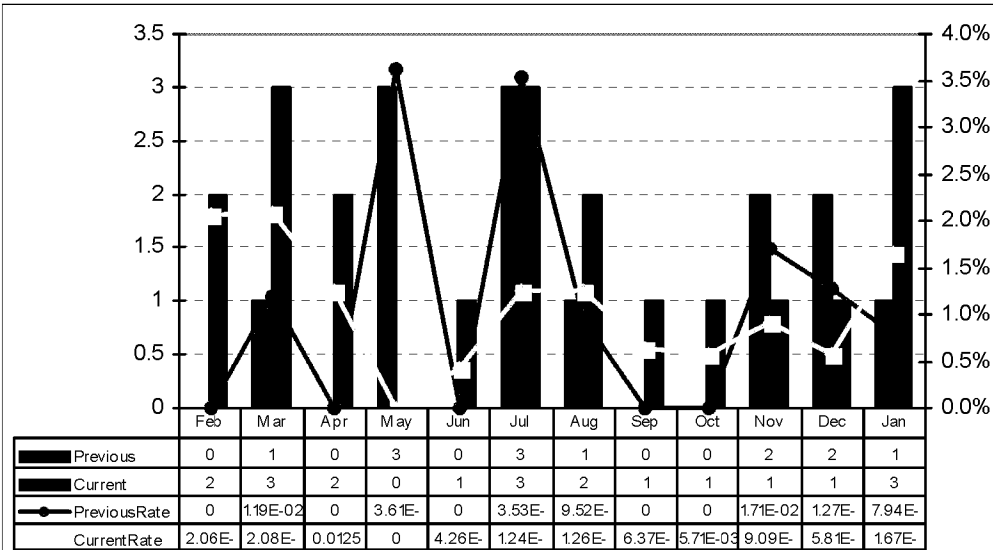


FPDs - 60s - Other - \$

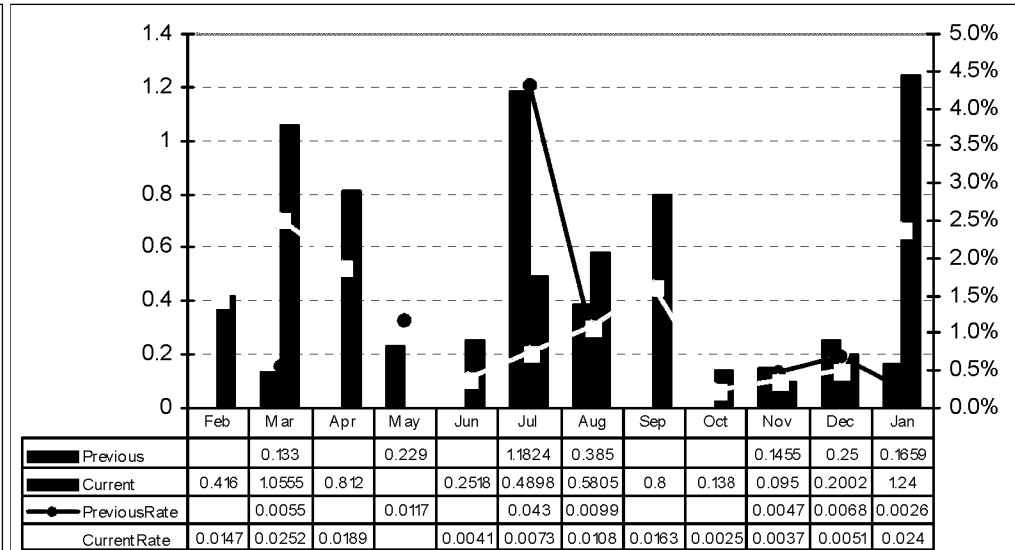


Aurora First Payment Defaults - Retail

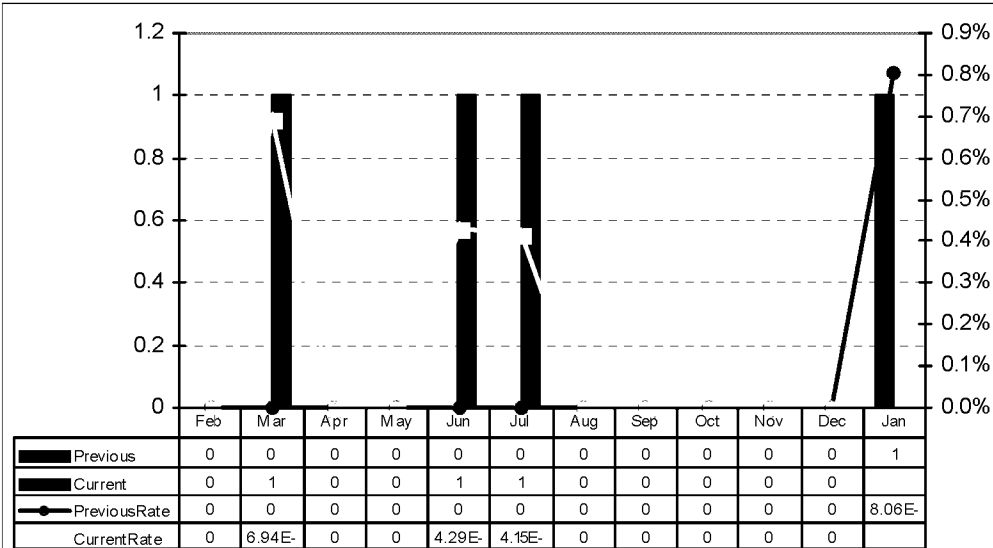
FPDs - 30s - Retail - Units



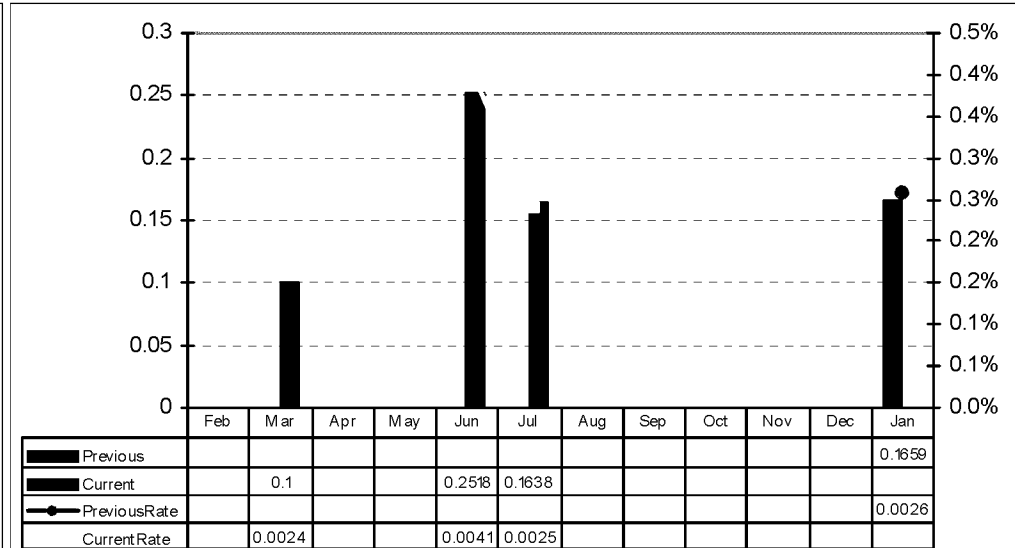
FPDs - 30s - Retail - \$



FPDs - 60s - Retail - Units

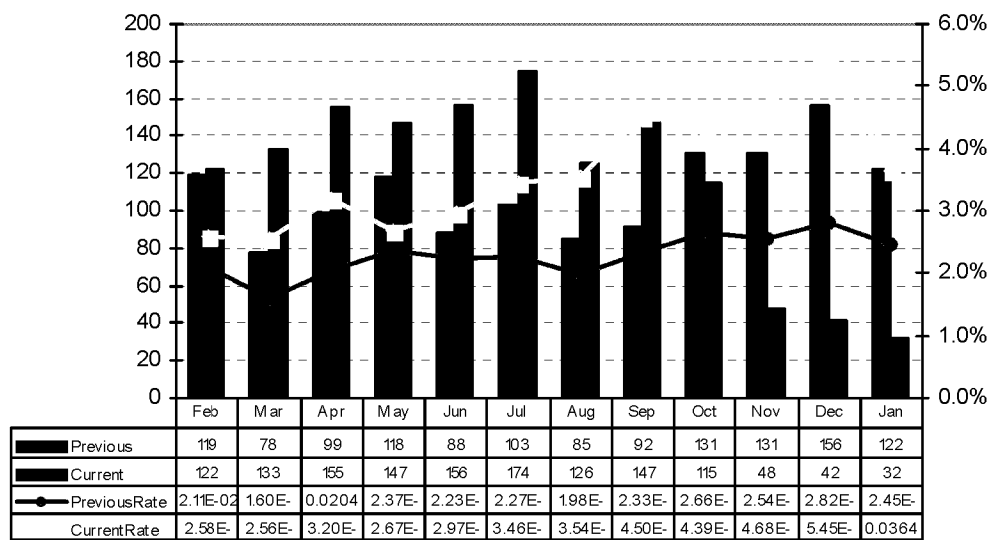


FPDs - 60s - Retail - \$

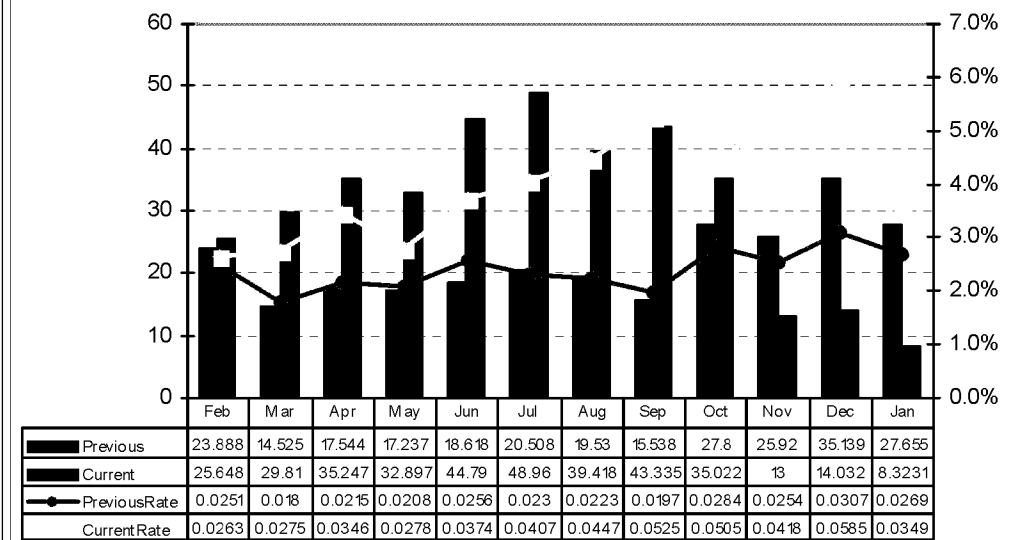


Aurora First Payment Defaults - Wholesale

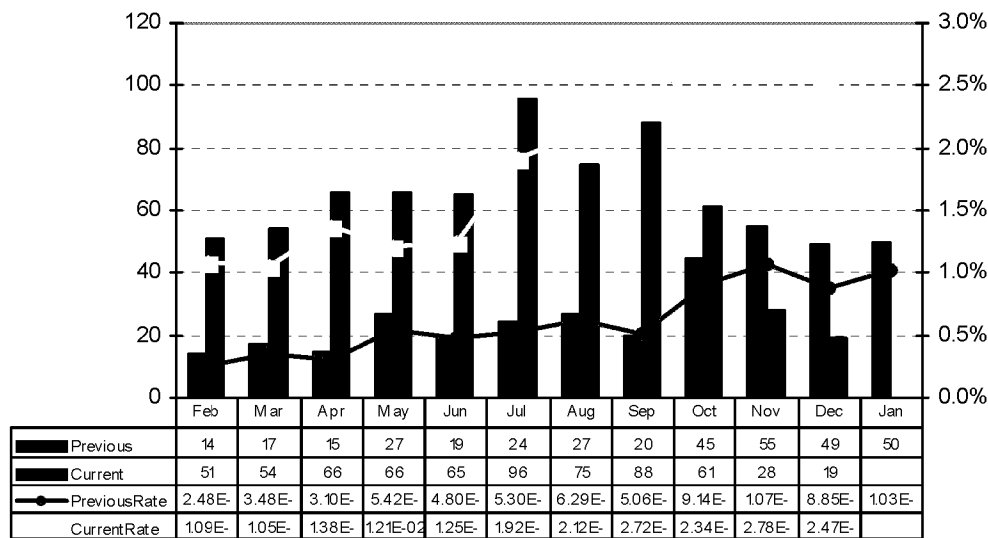
FPDs - 30s - Wholesale - Units



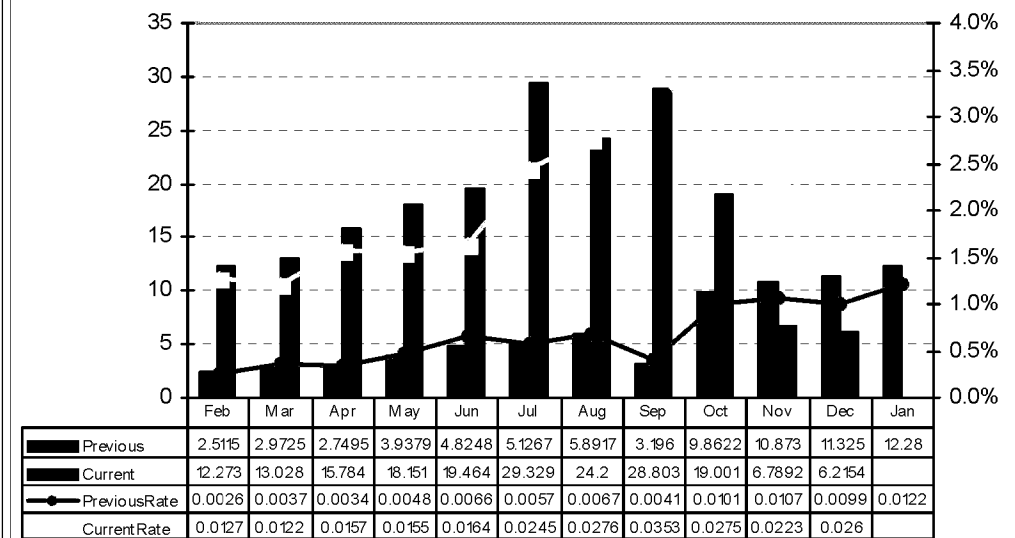
FPDs - 30s - Wholesale - \$



FPDs - 60s - Wholesale - Units

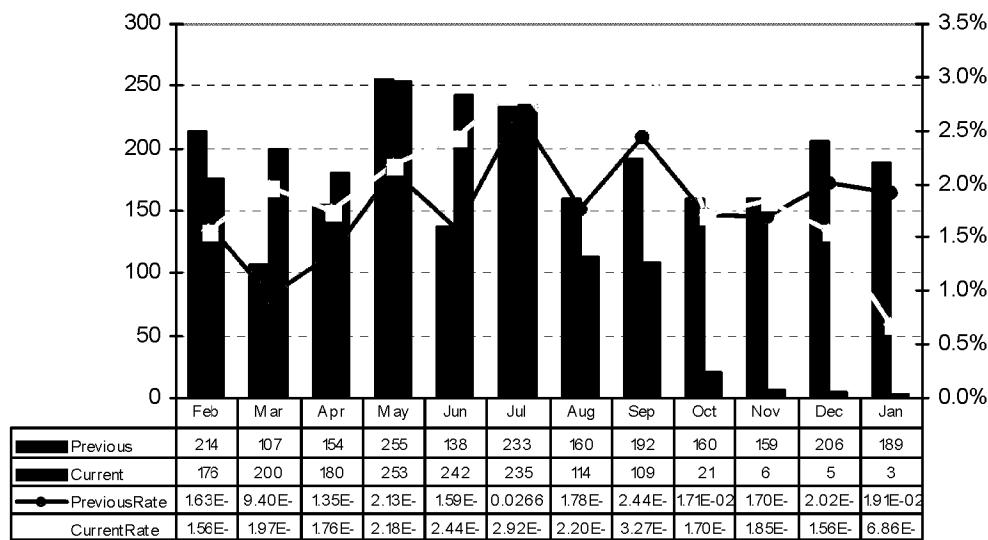


FPDs - 60s - Wholesale - \$

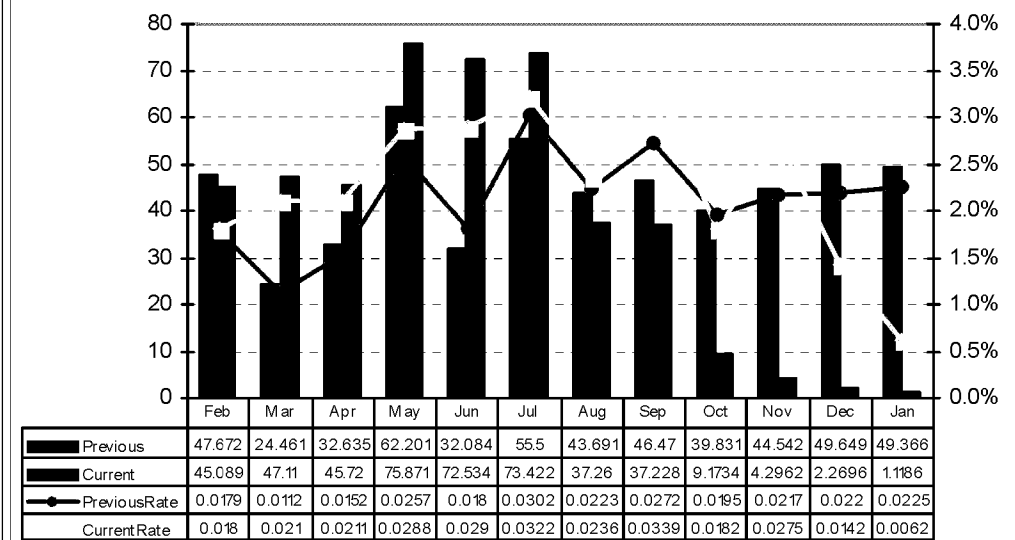


Aurora First Payment Defaults - Conduit

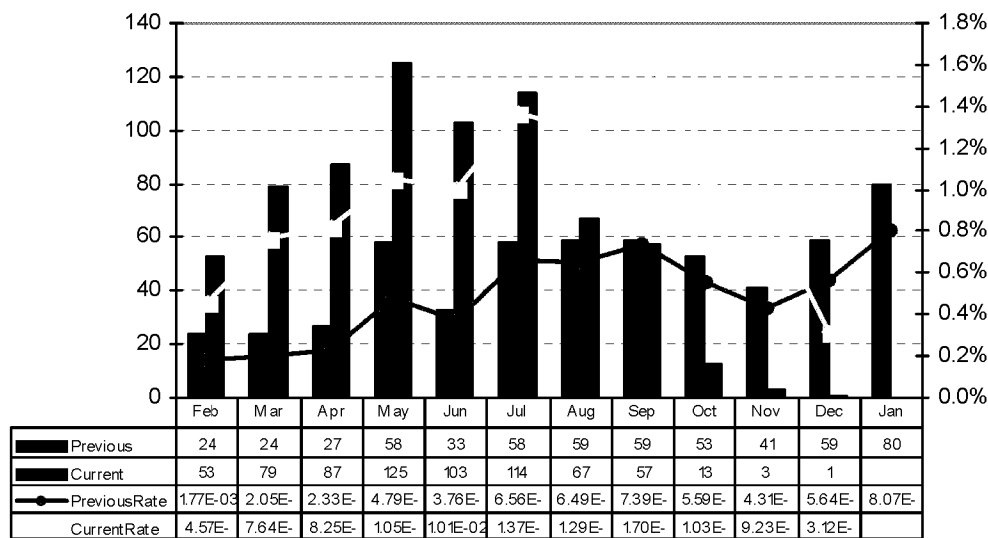
FPDs - 30s - Conduit - Units



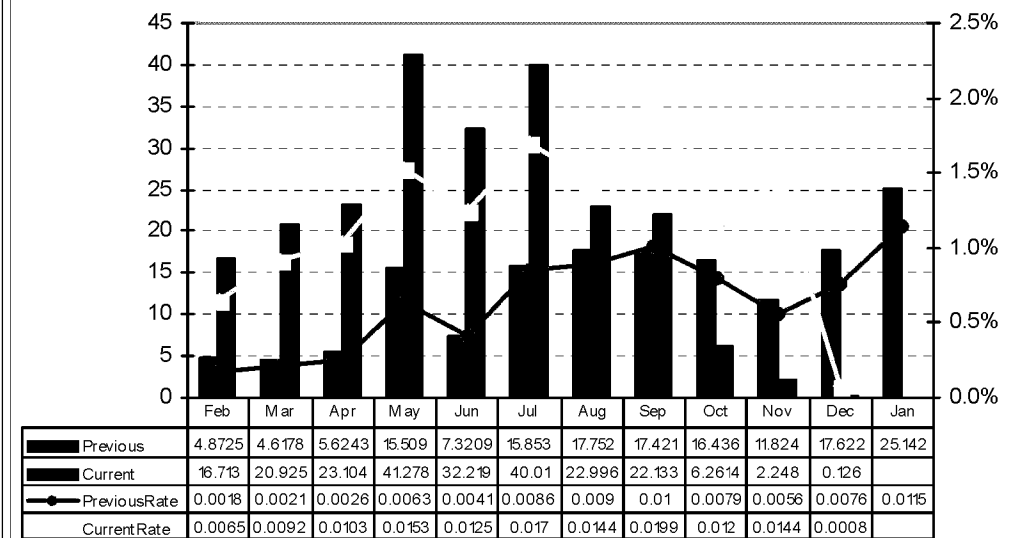
FPDs - 30s - Conduit - \$



FPDs - 60s - Conduit - Units

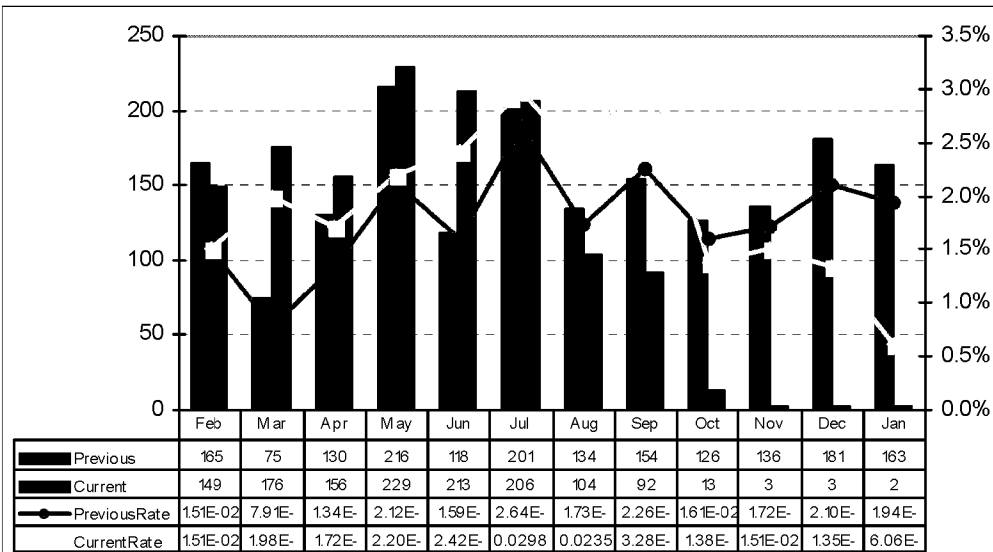


FPDs - 60s - Conduit - \$

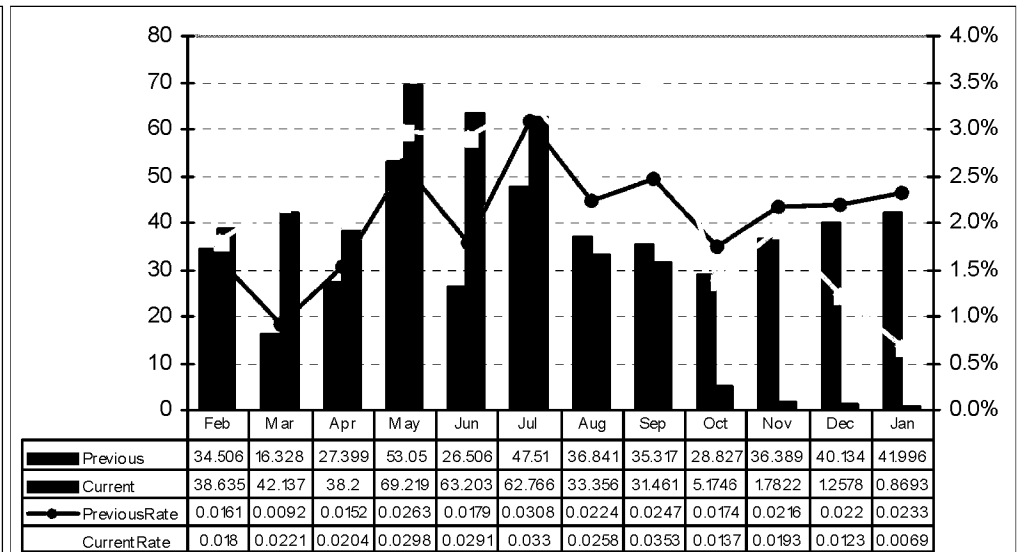


Aurora First Payment Defaults - Delegated

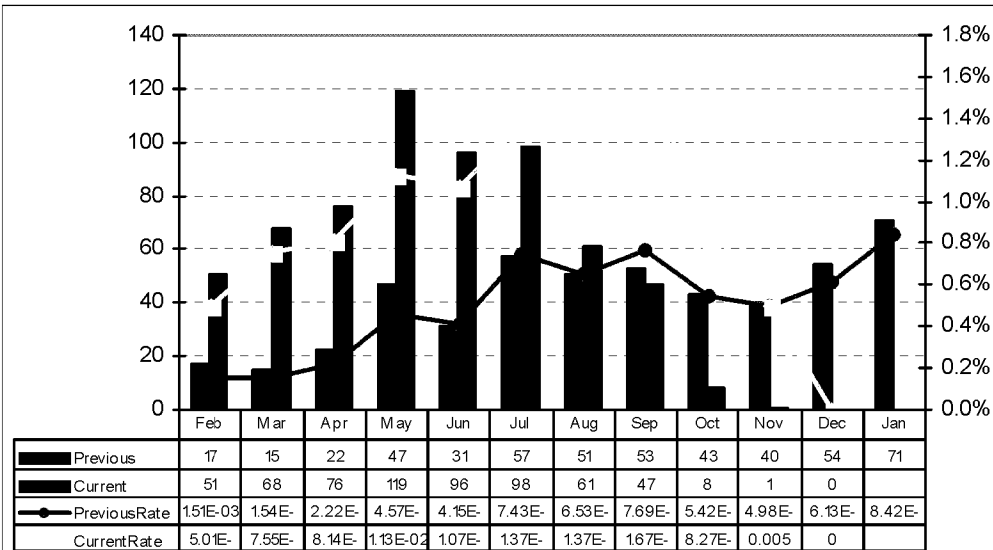
FPDs - 30s - Delegated - Units



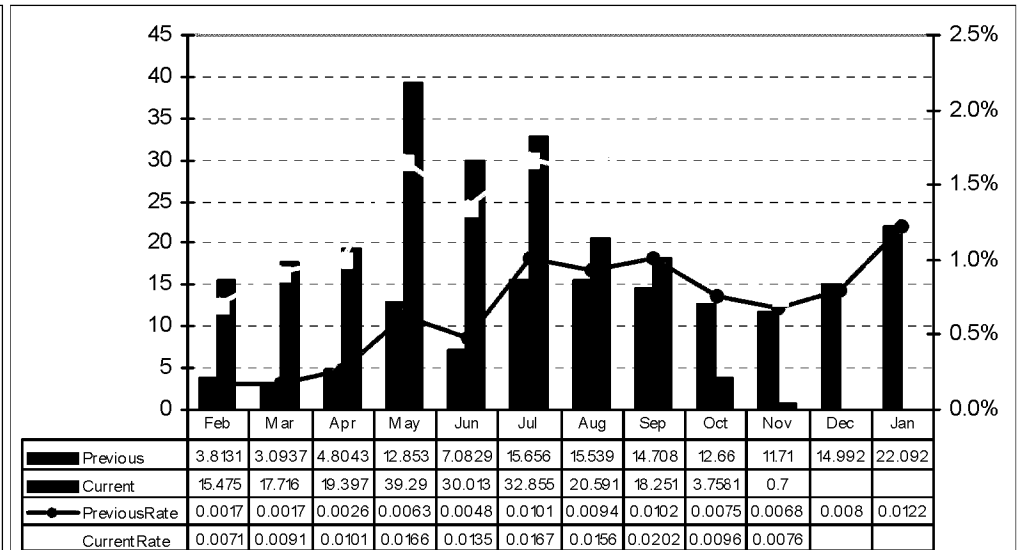
FPDs - 30s - Delegated - \$



FPDs - 60s - Delegated - Units

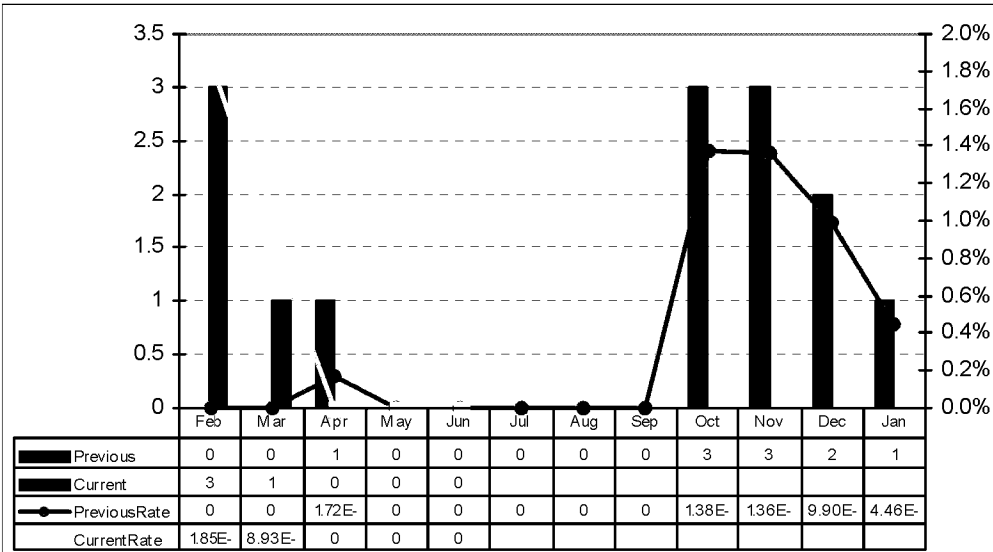


FPDs - 60s - Delegated - \$

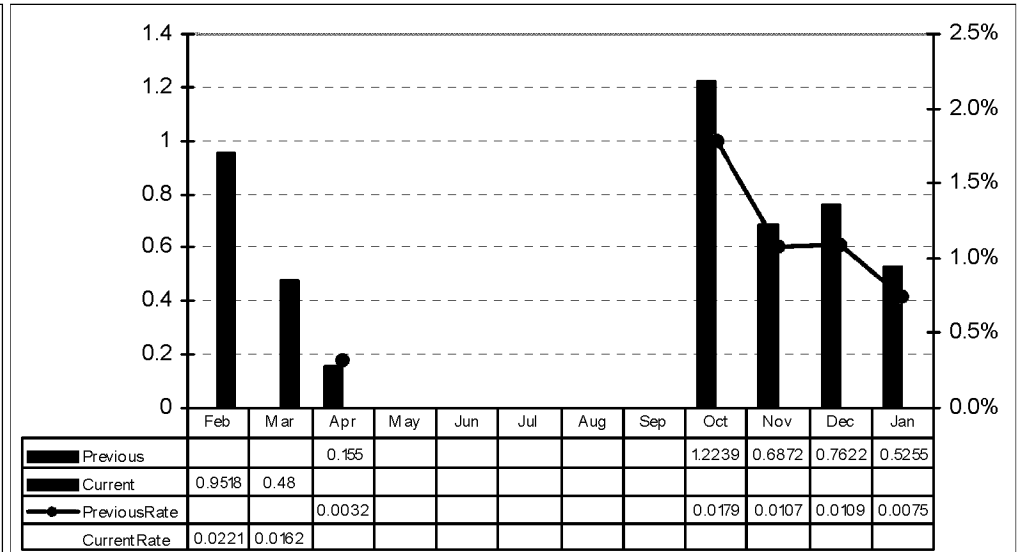


Aurora First Payment Defaults - Bulk

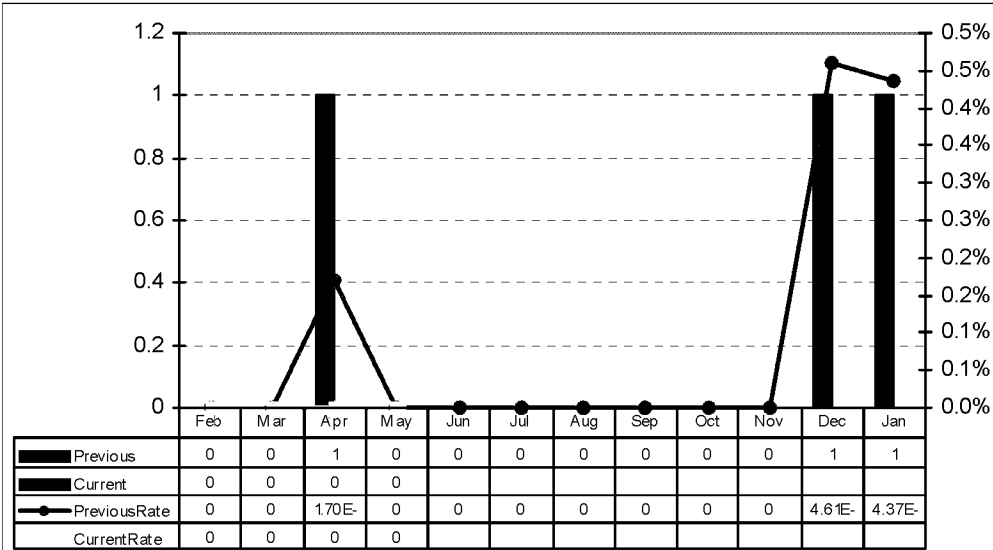
FPDs - 30s - Bulk - Units



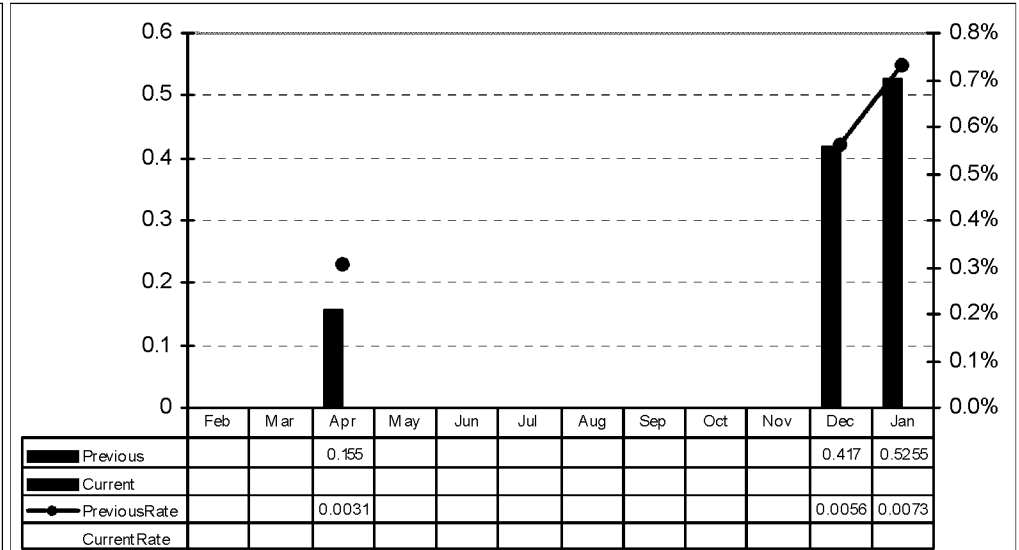
FPDs - 30s - Bulk - \$



FPDs - 60s - Bulk - Units

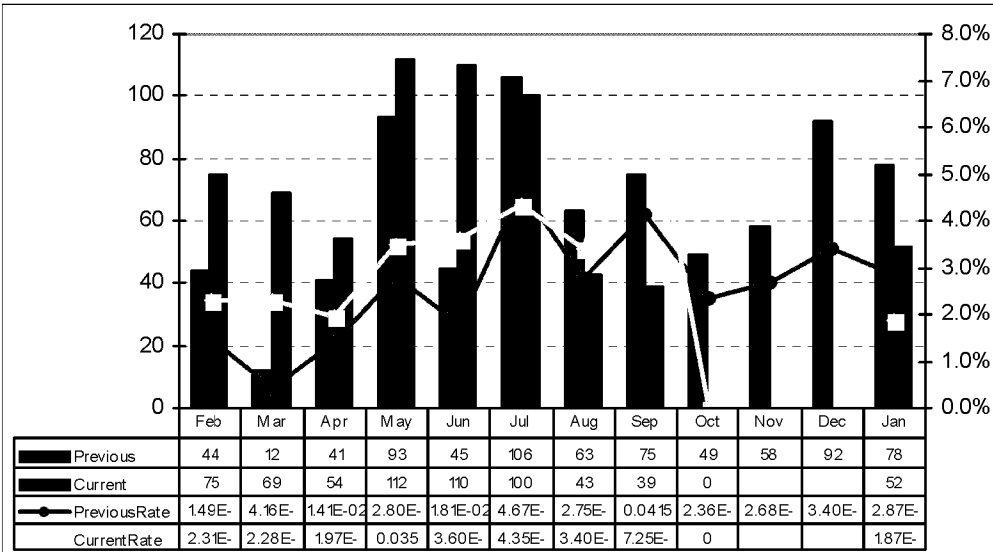


FPDs - 60s - Bulk - \$

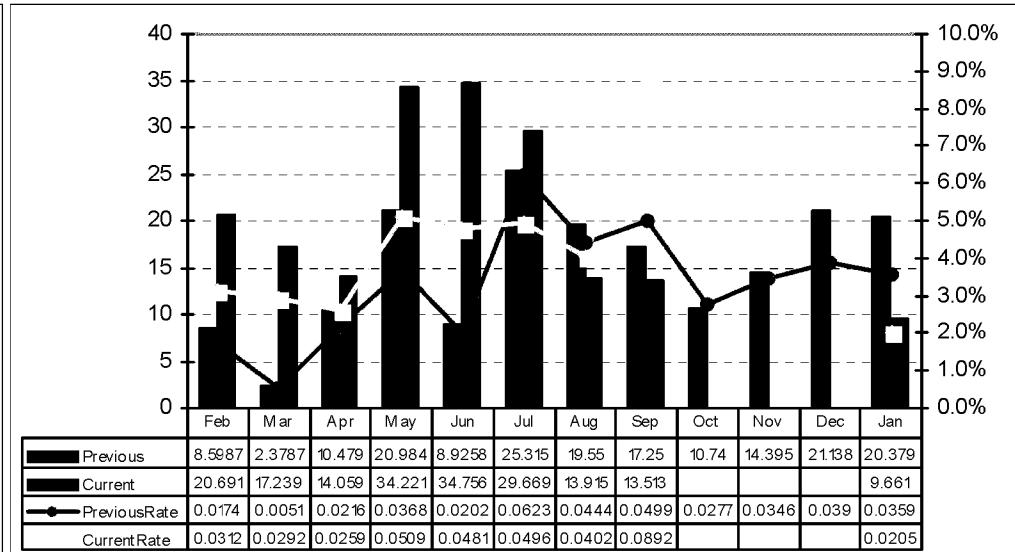


Aurora First Payment Defaults - First Magnus

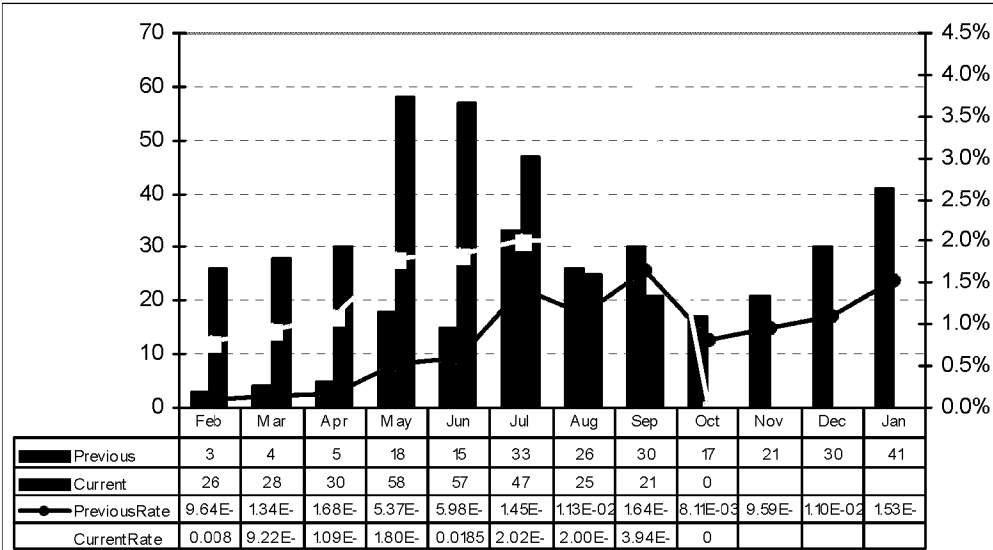
FPDs - 30s - First Magnus - Units



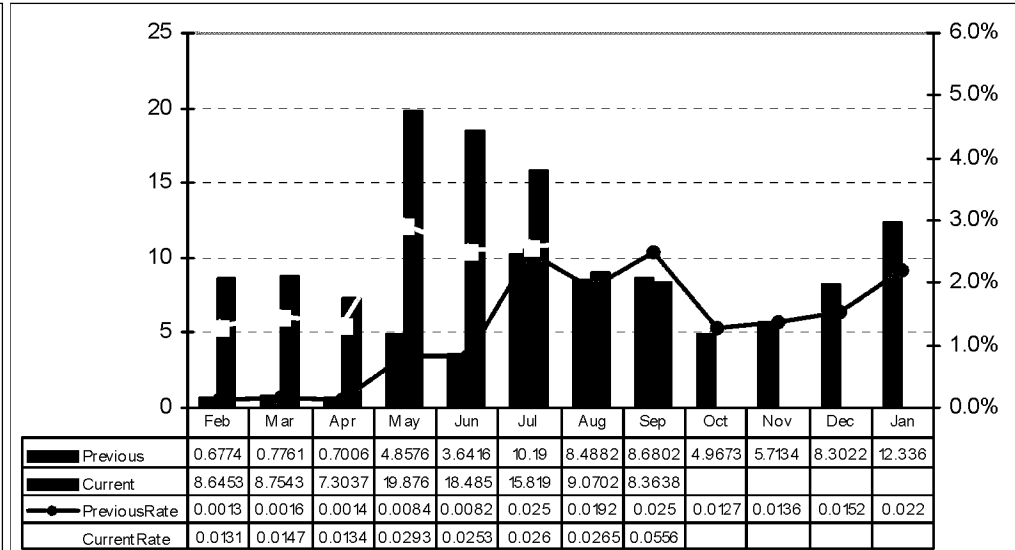
FPDs - 30s - First Magnus - \$



FPDs - 60s - First Magnus - Units

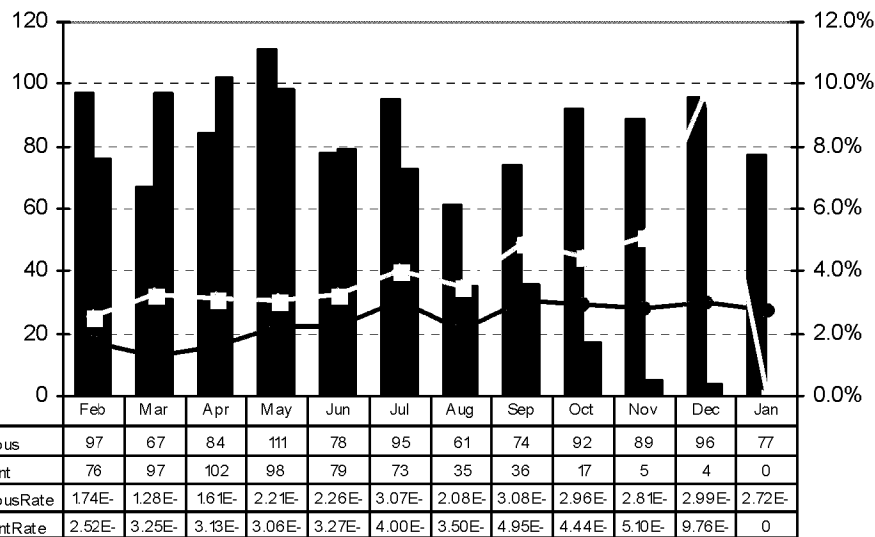


FPDs - 60s - First Magnus - \$

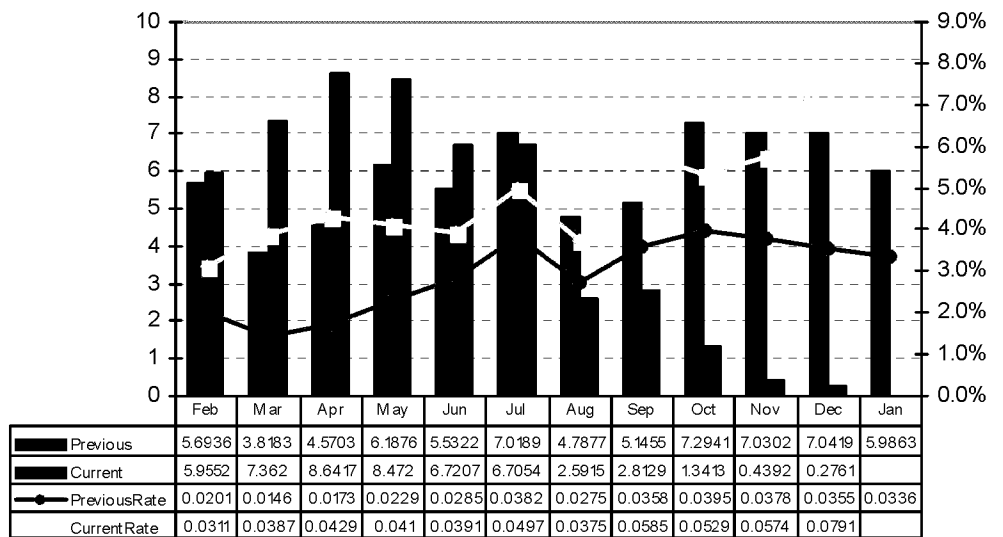


Aurora First Payment Defaults - 2nds

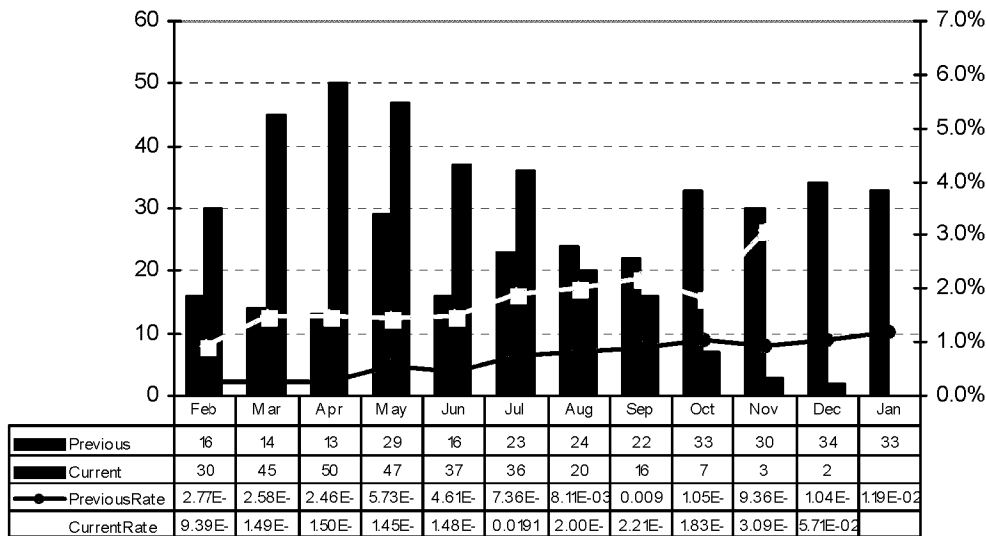
FPDs - 30s - 2nds - Units



FPDs - 30s - 2nds - \$



FPDs - 60s - 2nds - Units



FPDs - 60s - 2nds - \$

