NOMURA | DEALS

DEAL CHARACTERISTICS : NAAC 2005-AR4

Deal Name	Deal Type	Deal Product Types	Principal Balance	Depositor	Closing Date	Cut-off Date	Bloomberg Ticker	Intex Ticker
NAAC 2005-AR4	**ARMS**	**ALTA**	**$500,835,194.00**	**Nomura Asset Acceptance Corporation**	**07/28/2005**	**07/01/2005**	**NAA 2005-AR4 Mtge**	**naa05ar4**

SELLER PERCENTAGES FOR DEAL : NAAC 2005-AR4

Group Name	Settlement Date	Seller	Percentage
Mortgage Pool	**07/28/2005**	**Others Remaining**	**42.35%**
	07/28/2005	Lydian Private Bank d/b/a Virtual Bank	18.02%
	07/28/2005	Pinnacle Financial Corp	13.83%
	07/28/2005	Silver State Mortgage	13.80%
	07/28/2005	Metrocities Mortgage Corp.	12.00%

DEAL POOL SPECIFICATION : Balance Information

Group Name	Principle Balance	Loan Count	Product Type	Range of Mortgage Rate Low(%)	High(%)	Weighed Average Mortgage Rate (%)	Range of Remaining Term to Stated Maturity Low (Months)	High (Months)	Weighed Avg Remaining Term to Stated Maturity (Months)	Range of Principal Balances Low($)	High($)	Avg Principal Balance($)
Mortgage Pool	$500,835,194.00	1,594	2y, 3y, 5y, 6mo	3.750%	9.500%	6.183%	348	360	358	$40,000.00	$2,100,000.00	$314,200.25

DEAL POOL SPECIFICATION : Credit Information

Group Name	Principle Balance	Range of Orig LTV Ratio Low(%)	High(%)	Weighed Average Orig LTV Ratios (%)	Weighed Avg Seasoning (Months)	Range of Credit Score Low	High	Weighed Average Credit Score	Mortgage loans with MI (LTV>80%)	Mortgage loans without MI (LTV>80%)	Purchase loan purpose (%)	Rate/Term Refi Loan Purpose (%)	Cash-out Refi Loan Purpose (%)
Mortgage Pool	$500,835,194.00	29.13%	100.00%	75.50%	2	591	819	708	5.23%	0.30%	68.60%	7.53%	23.87%

DEAL POOL SPECIFICATION : Geographic Information

Group Name	Principle Balance	Geographic Concentration 1(%)	Geographic Concentration 2(%)	Geographic Concentration 3(%)	Geographic Concentration 4(%)

Mortgage Pool	$500,835,194.00	CA:36.82	NV:13.88	FL:10.9	VA:5.77

Mortgage Pool : Range of Mortgage Rate/Coupon Spreads

Group Name	Interval	Range of Mortgage Low(%)	Interest Rate High(%)	No. of Mortgage Loans	Closing Date Principal Balance	Percentage by Aggregate Closing Date Principal Balance
Mortgage Pool		**3.750%**	**9.500%**			
	1	3.501%	3.750%	1	$254,000.00	0.05%
	2	3.751%	4.000%	3	$1,403,189.33	0.28%
	3	4.001%	4.250%	11	$5,783,696.41	1.15%
	4	4.251%	4.500%	20	$8,286,685.01	1.65%
	5	4.501%	4.750%	30	$14,536,039.32	2.90%
	6	4.751%	5.000%	33	$12,664,769.62	2.52%
	7	5.001%	5.250%	64	$26,114,944.89	5.20%
	8	5.251%	5.500%	114	$44,756,105.96	8.94%
	9	5.501%	5.750%	133	$48,002,498.44	9.58%
	10	5.751%	6.000%	203	$64,712,319.86	12.92%
	11	6.001%	6.250%	163	$47,714,989.73	9.53%
	12	6.251%	6.500%	203	$63,645,189.68	12.71%
	13	6.501%	6.750%	171	$50,277,322.55	10.04%
	14	6.751%	7.000%	178	$49,765,267.16	9.94%
	15	7.001%	7.250%	90	$20,878,780.12	4.16%
	16	7.251%	7.500%	75	$18,795,685.30	3.75%
	17	7.501%	7.750%	48	$12,300,658.15	2.45%
	18	7.751%	8.000%	23	$4,083,602.02	0.82%
	19	8.001%	8.250%	14	$2,982,350.68	0.59%
	20	8.251%	8.500%	7	$1,950,354.39	0.39%
	21	8.501%	8.750%	7	$1,458,922.95	0.29%
	22	8.751%	9.000%	2	$338,800.00	0.07%
	23	9.251%	9.500%	1	$129,022.43	0.03%

	Total	1594	$500,835,194.00	99.96%
				**Total does not equal 100% due to rounding*

VIEW PERFORMANCE DELINQUENCY GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Delinquency 30 Balance	Delinquency 30 %	Delinquency 60 Balance	Delinquency 60 %	Delinquency 90 Balance	Delinquency 90 %	FCL Balance	FCL %	REO Balance	REO %
Mortgage Pool	**1**	**Aug 2005**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.00%**	**$0.00**	**0.00%**
	2	Sep 2005	$1,587,389.53	0.326%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	3	Oct 2005	$9,804,213.55	2.051%	$455,606.24	0.095%	$0.00	0.000%	$1,731,734.66	0.36%	$0.00	0.00%
	4	Nov 2005	$3,149,983.91	0.672%	$3,874,155.72	0.827%	$0.00	0.000%	$6,367,974.05	1.36%	$0.00	0.00%
	5	Dec 2005	$2,253,079.07	0.491%	$1,030,898.65	0.225%	$2,439,937.55	0.531%	$5,911,592.84	1.29%	$0.00	0.00%
	6	Jan 2006	$5,583,074.95	1.244%	$1,268,328.96	0.283%	$914,154.83	0.204%	$5,400,242.84	1.20%	$0.00	0.00%
	7	Feb 2006	$7,269,419.42	1.644%	$2,315,511.16	0.524%	$1,268,328.96	0.287%	$5,400,242.84	1.22%	$0.00	0.00%
	8	Mar 2006	$3,636,563.02	0.846%	$6,030,547.77	1.402%	$1,556,578.96	0.362%	$4,766,692.84	1.11%	$206,500.00	0.05%
	9	Apr 2006	$4,053,469.52	0.970%	$555,259.99	0.133%	$306,572.47	0.073%	$9,198,387.32	2.20%	$793,715.10	0.19%
	10	May 2006	$2,808,895.96	0.688%	$1,570,059.71	0.385%	$121,761.00	0.030%	$8,965,040.27	2.20%	$1,284,722.14	0.31%
	11	Jun 2006	$3,737,974.11	0.958%	$1,258,460.39	0.323%	$297,600.00	0.076%	$9,527,444.54	2.44%	$1,462,206.54	0.37%
	12	Jul 2006	$2,533,149.12	0.677%	$2,314,026.54	0.619%	$0.00	0.000%	$7,510,485.38	2.01%	$2,431,672.70	0.65%
	13	Aug 2006	$6,848,315.40	1.899%	$763,406.41	0.212%	$1,884,638.98	0.523%	$7,041,835.38	1.95%	$2,431,672.70	0.67%
	14	Sep 2006	$3,903,518.46	1.114%	$5,436,339.90	1.551%	$0.00	0.000%	$7,118,268.06	2.03%	$5,402,041.38	1.54%
	15	Oct 2006	$5,148,663.80	1.520%	$2,567,390.63	0.758%	$660,650.00	0.195%	$9,989,127.57	2.95%	$5,648,671.20	1.67%
	16	Nov 2006	$5,890,320.99	1.797%	$2,696,599.53	0.823%	$0.00	0.000%	$8,470,638.78	2.58%	$6,315,977.62	1.93%
	17	Dec 2006	$7,639,151.76	2.370%	$2,131,648.09	0.661%	$233,395.31	0.072%	$10,611,309.28	3.29%	$6,530,977.62	2.03%
	18	Jan 2007	$4,735,190.07	1.511%	$3,487,797.50	1.113%	$580,431.73	0.185%	$12,830,736.14	4.09%	$7,751,291.51	2.47%
	19	Feb 2007	$4,857,065.67	1.585%	$1,097,125.12	0.358%	$2,749,496.81	0.897%	$12,333,417.46	4.02%	$7,076,479.70	2.31%
	20	Mar 2007	$4,817,264.19	1.597%	$3,560,226.10	1.180%	$596,679.77	0.198%	$12,758,658.24	4.23%	$8,351,984.30	2.77%
	21	Apr 2007	$3,678,188.81	1.242%	$3,223,681.28	1.089%	$347,826.92	0.117%	$14,750,794.74	4.98%	$9,164,876.73	3.10%
	22	May 2007	$3,285,635.94	1.137%	$3,698,219.41	1.280%	$705,614.13	0.244%	$12,504,365.32	4.33%	$9,826,476.73	3.40%
	23	Jun 2007	$2,098,105.43	0.752%	$1,944,188.01	0.697%	$1,169,606.78	0.419%	$13,922,545.95	4.99%	$10,521,806.00	3.77%

VIEW PERFORMANCE LOSS PREPAYMENT GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Cumulative Losses	Pre-Payments	CPR	Factor	Balance
Mortgage Pool	**1**	**Aug 2005**	**$0.00**	**6**	**6.4000**	**99.4351**	**$498,005,746.42**
	2	Sep 2005	$0.00	33	23.3000	97.2416	$487,020,209.60
	3	Oct 2005	$0.00	26	19.9000	95.4457	$478,025,453.42
	4	Nov 2005	$0.00	0	21.4520	93.5308	$468,435,136.36
	5	Dec 2005	$0.00	10	21.4000	91.6548	$459,039,285.28
	6	Jan 2006	$0.00	8	23.5000	89.6147	$448,821,717.53
	7	Feb 2006	$0.00	4	16.6000	88.2606	$442,040,295.49
	8	Mar 2006	$0.00	18	28.1100	0.8585	$429,986,827.13
	9	Apr 2006	$0.00	12	41.4000	83.4572	$417,983,123.48
	10	May 2006	$3,466.41	11	41.3900	81.4737	$408,048,747.54
	11	Jun 2006	$42,229.64	14	41.3900	77.9132	$390,216,658.48
	12	Jul 2006	$42,229.64	14	Not Avail.	0.7466	$373,946,784.65
	13	Aug 2006	$0.00	0	Not Avail.	0.7202	$360,688,422.13
	14	Sep 2006	$42,229.64	5	29.1470	0.6997	$350,423,027.27
	15	Oct 2006	$41,320.75	14	33.4720	0.6762	$338,667,463.96
	16	Nov 2006	$41,349.57	12	32.2960	0.6545	$327,783,418.19
	17	Dec 2006	$41,931.47	6	17.9320	0.6437	$322,375,394.11
	18	Jan 2007	$44,570.84	8	28.6307	0.6257	$313,387,614.95
	19	Feb 2007	$123,534.88	7	23.8038	0.6116	$306,314,695.32
	20	Mar 2007	$125,122.58	3	16.9048	0.6021	$301,571,943.50
	21	Apr 2007	$375,769.29	5	20.2790	0.5908	$295,879,390.40
	22	May 2007	$373,562.95	2	24.9927	0.5767	$288,824,357.41
	23	Jun 2007	$409,307.71	2	33.9613	0.5570	$278,959,793.61

DEAL POOL SPECIFICATION : Balance Information

Group Name	Principle Balance	Loan Count	Product Type	Range of Mortgage Rate Low(%)	Range of Mortgage Rate High(%)	Weighed Average Mortgage Rate (%)	Range of Remaining Term to Stated Maturity Low (Months)	Range of Remaining Term to Stated Maturity High (Months)	Weighed Avg Remaining Term to Stated Maturity (Months)	Range of Principal Balances Low($)	Range of Principal Balances High($)	Avg Principal Balance($)
Group 1	$32,731,923.02	66	2y, 6 mo	3.750%	5.875%	4.723%	352	359	357	$153,000.00	$1,350,000.00	$495,938.23

DEAL POOL SPECIFICATION : Credit Information

Group Name	Principle Balance	Range of Orig LTV Ratio Low(%)	Range of Orig LTV Ratio High(%)	Weighed Average Orig LTV Ratios (%)	Weighed Avg Seasoning (Months)	Range of Credit Score Low	Range of Credit Score High	Weighed Average Credit Score	Mortgage loans with MI (LTV>80%)	Mortgage loans without MI (LTV>80%)	Purchase loan purpose (%)	Rate/Term Refi Loan Purpose (%)	Cash-out Refi Loan Purpose (%)
Group 1	$32,731,923.02	33.33%	90.00%	70.49%	3	637	803	714	3.63%	0.00%	59.72%	10.55%	29.73%

DEAL POOL SPECIFICATION : Geographic Information

Group Name	Principle Balance	Geographic Concentration 1(%)	Geographic Concentration 2(%)	Geographic Concentration 3(%)	Geographic Concentration 4(%)
Group 1	$32,731,923.02	FL:33.41	CA:31.27	NJ:9.72	MD:4.28

VIEW PERFORMANCE DELINQUENCY GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Delinquency 30 Balance	Delinquency 30 %	Delinquency 60 Balance	Delinquency 60 %	Delinquency 90 Balance	Delinquency 90 %	FCL Balance	FCL %	REO Balance	REO %
Group 1	**1**	**Aug 2005**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.00%**	**$0.00**	**0.00%**
	2	Sep 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	3	Oct 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$599,951.37	2.03%	$0.00	0.00%
	4	Nov 2005	$1,000,000.00	3.470%	$0.00	0.000%	$0.00	0.000%	$599,951.37	2.08%	$0.00	0.00%
	5	Dec 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$599,951.37	2.14%	$0.00	0.00%
	6	Jan 2006	$422,387.16	1.606%	$0.00	0.000%	$0.00	0.000%	$599,951.37	2.28%	$0.00	0.00%
	7	Feb 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$599,951.37	2.37%	$0.00	0.00%
	8	Mar 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$599,951.37	2.61%	$0.00	0.00%
	9	Apr 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	10	May 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	11	Jun 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%

12	Jul 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
13	Aug 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
14	Sep 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$599,951.37	3.65%
15	Oct 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$599,951.37	3.80%
16	Nov 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$599,951.37	4.44%
17	Dec 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$599,951.37	4.75%
18	Jan 2007	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$599,951.37	4.93%
19	Feb 2007	$999,898.09	8.680%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$599,951.37	5.21%
20	Mar 2007	$0.00	0.000%	$999,898.09	8.872%	$0.00	0.000%	$0.00	0.00%	$599,951.37	5.32%
21	Apr 2007	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$999,898.09	9.37%	$0.00	0.00%
22	May 2007	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$999,898.09	9.38%	$0.00	0.00%
23	Jun 2007	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$999,898.09	10.38%	$0.00	0.00%

VIEW PERFORMANCE LOSS PREPAYMENT GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Cumulative Losses	Pre-Payments	CPR	Factor	Balance
Group 1	**1**	**Aug 2005**	**$0.00**	**0**	**1.7000**	**99.8484**	**$32,682,309.80**
	2	Sep 2005	$0.00	4	58.3000	92.8308	$30,385,293.86
	3	Oct 2005	$0.00	2	29.9000	90.1174	$29,497,142.10
	4	Nov 2005	$0.00	0	24.4270	88.0353	$28,815,656.06
	5	Dec 2005	$0.00	0	29.9000	85.4649	$27,974,294.77
	6	Jan 2006	$0.00	8	52.4000	80.3325	$26,294,385.23
	7	Feb 2006	$0.00	4	35.5000	77.4471	$25,349,940.43
	8	Mar 2006	$0.00	18	68.4300	0.7035	$23,026,932.34
	9	Apr 2006	$0.00	12	79.5000	64.7047	$21,179,100.64
	10	May 2006	$0.00	0	79.5000	64.6926	$21,175,146.82
	11	Jun 2006	$0.00	2	79.5000	56.6853	$18,554,202.21
	12	Jul 2006	$0.00	1	Not Avail.	0.5331	$17,449,617.34
	13	Aug 2006	$0.00	0	Not Avail.	0.5151	$16,861,674.29

14	Sep 2006	$0.00	0	25.9110	0.5024	$16,444,618.59
15	Oct 2006	$0.00	1	39.2100	0.4820	$15,775,602.17
16	Nov 2006	$0.00	3	84.4000	0.4128	$13,512,029.33
17	Dec 2006	$0.00	1	55.0770	0.3862	$12,639,517.43
18	Jan 2007	$0.00	1	36.7474	0.3717	$12,165,556.07
19	Feb 2007	$0.00	2	48.0352	0.3519	$11,518,606.97
20	Mar 2007	$0.00	1	23.0202	0.3443	$11,269,058.73
21	Apr 2007	$108,269.43	0	48.1983	Not Avail.	$10,667,082.40
22	May 2007	$108,269.43	0	1.1176	Not Avail.	$10,656,646.54
23	Jun 2007	$108,269.43	0	70.0982	Not Avail.	$9,636,297.54

DEAL POOL SPECIFICATION : Balance Information

Group Name	Principle Balance	Loan Count	Product Type	Range of Mortgage Rate Low(%)	High(%)	Weighed Average Mortgage Rate (%)	Range of Remaining Term to Stated Maturity Low (Months)	High (Months)	Weighed Avg Remaining Term to Stated Maturity (Months)	Range of Principal Balances Low($)	High($)	Avg Principal Balance($)
Group 2	$25,361,983.21	88	2y, 3y	5.000%	6.000%	5.683%	348	359	357	$63,633.49	$1,560,000.00	$288,204.35

DEAL POOL SPECIFICATION : Credit Information

Group Name	Principle Balance	Range of Orig LTV Ratio Low(%)	High(%)	Weighed Average Orig LTV Ratios (%)	Weighed Avg Seasoning (Months)	Range of Credit Score Low	High	Weighed Average Credit Score	Mortgage loans with MI (LTV>80%)	Mortgage loans without MI (LTV>80%)	Purchase loan purpose (%)	Rate/Term Refi Loan Purpose (%)	Cash-out Refi Loan Purpose (%)
Group 2	$25,361,983.21	38.28%	90.00%	74.09%	3	625	807	704	1.69%	0.00%	70.00%	4.36%	25.64%

DEAL POOL SPECIFICATION : Geographic Information

Group Name	Principle Balance	Geographic Concentration 1(%)	Geographic Concentration 2(%)	Geographic Concentration 3(%)	Geographic Concentration 4(%)
Group 2	$25,361,983.21	CA:40.6	MA:14.71	NV:12.65	NJ:7.92

VIEW PERFORMANCE DELINQUENCY GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Delinquency 30 Balance	Delinquency 30 %	Delinquency 60 Balance	Delinquency 60 %	Delinquency 90 Balance	Delinquency 90 %	FCL Balance	FCL %	REO Balance	REO %

Group 2	**1**	**Aug 2005**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.00%**	**$0.00**	**0.00%**
	2	Sep 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	3	Oct 2005	$1,014,999.96	4.121%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	4	Nov 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	5	Dec 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	6	Jan 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$427,050.00	1.99%	$0.00	0.00%
	7	Feb 2006	$544,767.97	2.568%	$0.00	0.000%	$0.00	0.000%	$427,050.00	2.01%	$0.00	0.00%
	8	Mar 2006	$683,998.56	3.495%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	9	Apr 2006	$0.00	0.000%	$0.00	0.000%	$108,000.00	0.558%	$0.00	0.00%	$0.00	0.00%
	10	May 2006	$0.00	0.000%	$0.00	0.000%	$121,761.00	0.633%	$0.00	0.00%	$0.00	0.00%
	11	Jun 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	12	Jul 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	13	Aug 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	14	Sep 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	15	Oct 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	16	Nov 2006	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	17	Dec 2006	$0.00	0.000%	$107,986.56	0.745%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	18	Jan 2007	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	19	Feb 2007	$228,000.00	1.599%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	20	Mar 2007	$228,000.00	1.679%	$228,000.00	1.679%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	21	Apr 2007	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$228,000.00	1.84%	$0.00	0.00%
	22	May 2007	$391,581.12	3.367%	$0.00	0.000%	$228,000.00	1.960%	$228,000.00	1.96%	$0.00	0.00%
	23	Jun 2007	$0.00	0.000%	$619,581.12	5.666%	$0.00	0.000%	$228,000.00	2.09%	$0.00	0.00%

VIEW PERFORMANCE LOSS PREPAYMENT GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Cumulative Losses	Pre-Payments	CPR	Factor	Balance
Group 2	**1**	**Aug 2005**	**$0.00**	**0**	**0.1000**	**99.9781**	**$25,356,428.02**
	2	Sep 2005	$0.00	3	29.2000	97.1302	$24,634,142.58

3	Oct 2005	$0.00	0	0.1000	97.1070	$24,628,256.89
4	Nov 2005	$0.00	0	56.2450	90.6308	$22,985,774.58
5	Dec 2005	$0.00	0	32.7000	87.6794	$22,237,245.99
6	Jan 2006	$0.00	0	36.0000	84.4688	$21,422,962.71
7	Feb 2006	$0.00	0	11.2000	83.6263	$21,209,284.29
8	Mar 2006	$0.00	0	61.9300	0.7715	$19,566,151.15
9	Apr 2006	$0.00	0	41.1800	76.3804	$19,371,583.10
10	May 2006	$0.00	0	44.1800	75.8800	$19,244,679.06
11	Jun 2006	$0.00	0	44.1800	72.2708	$18,329,295.62
12	Jul 2006	$0.00	0	Not Avail.	0.7225	$18,325,128.03
13	Aug 2006	$0.00	1	Not Avail.	0.6818	$17,292,545.37
14	Sep 2006	$0.00	0	22.9810	0.6671	$16,917,790.83
15	Oct 2006	$0.00	1	71.5720	0.6006	$15,231,961.22
16	Nov 2006	$0.00	0	13.7110	0.5932	$15,043,484.79
17	Dec 2006	$0.00	1	35.6550	0.5717	$14,498,384.66
18	Jan 2007	$0.00	0	17.8779	0.5623	$14,259,903.16
19	Feb 2007	$0.00	0	0.0121	0.5622	$14,257,336.78
20	Mar 2007	$0.00	0	44.3508	0.5353	$13,575,395.10
21	Apr 2007	$0.00	0	66.0065	Not Avail.	$12,405,802.36
22	May 2007	$0.00	0	53.9631	Not Avail.	$11,627,521.20
23	Jun 2007	$0.00	0	52.2141	Not Avail.	$10,932,050.16

DEAL POOL SPECIFICATION : Balance Information

Group Name	Principle Balance	Loan Count	Product Type	Range of Mortgage Rate Low(%)	High(%)	Weighed Average Mortgage Rate (%)	Range of Remaining Term to Stated Maturity Low (Months)	High (Months)	Weighed Avg Remaining Term to Stated Maturity (Months)	Range of Principal Balances Low($)	High($)	Avg Principal Balance($)
Group 3	$110,518,227.64	287	3y	4.000%	6.250%	5.570%	353	360	358	$66,933.30	$2,100,000.00	$385,080.93

DEAL POOL SPECIFICATION : Credit Information

Group Name	Principle Balance	Range of LTV Ratio Low(%)	Orig High(%)	Weighed Average Orig LTV Ratios (%)	Weighed Avg Seasoning (Months)	Range of Credit Low	Score High	Weighed Average Credit Score	Mortgage loans with MI (LTV>80%)	Mortgage loans without MI (LTV>80%)	Purchase loan purpose (%)	Rate/Term Refi Loan Purpose (%)	Cash-out Refi Loan Purpose (%)
Group 3	$110,518,227.64	29.13%	100.00%	74.31%	2	622	812	724	4.28%	0.28%	55.23%	14.26%	30.51%

DEAL POOL SPECIFICATION : Geographic Information

Group Name	Principle Balance	Geographic Concentration 1(%)	Geographic Concentration 2(%)	Geographic Concentration 3(%)	Geographic Concentration 4(%)
Group 3	$110,518,227.64	CA:54.39	FL:12.27	NV:6.51	VA:4.44

VIEW PERFORMANCE DELINQUENCY GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Delinquency 30 Balance	Delinquency 30 %	Delinquency 60 Balance	Delinquency 60 %	Delinquency 90 Balance	Delinquency 90 %	FCL Balance	FCL %	REO Balance	REO %
Group 3	**1**	**Aug 2005**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.00%**	**$0.00**	**0.00%**
	2	Sep 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	3	Oct 2005	$1,998,102.33	1.891%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	4	Nov 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$1,998,102.33	1.91%	$0.00	0.00%
	5	Dec 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	6	Jan 2006	$838,811.79	0.834%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	7	Feb 2006	$1,984,652.75	1.986%	$706,381.79	0.707%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	8	Mar 2006	$242,466.91	0.244%	$1,984,652.75	1.995%	$468,650.00	0.471%	$0.00	0.00%	$0.00	0.00%
	9	Apr 2006	$872,000.00	0.893%	$0.00	0.000%	$0.00	0.000%	$468,650.00	0.48%	$0.00	0.00%
	10	May 2006	$872,000.00	0.910%	$0.00	0.000%	$0.00	0.000%	$468,650.00	0.49%	$0.00	0.00%
	11	Jun 2006	$872,000.00	0.926%	$0.00	0.000%	$0.00	0.000%	$468,650.00	0.50%	$0.00	0.00%
	12	Jul 2006	$1,044,000.00	1.152%	$0.00	0.000%	$0.00	0.000%	$468,650.00	0.52%	$0.00	0.00%
	13	Aug 2006	$3,034,610.08	3.464%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	14	Sep 2006	$1,383,990.10	1.629%	$2,613,037.84	3.075%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	15	Oct 2006	$872,000.00	1.030%	$511,990.10	0.605%	$468,650.00	0.553%	$2,144,387.84	2.53%	$0.00	0.00%
	16	Nov 2006	$1,966,231.42	2.399%	$0.00	0.000%	$0.00	0.000%	$511,990.10	0.62%	$0.00	0.00%

	17	Dec 2006	$2,374,366.82	2.941%	$0.00	0.000%	$0.00	0.000%	$511,990.10	0.63%	$0.00	0.00%
	18	Jan 2007	$421,572.24	0.534%	$172,500.00	0.219%	$0.00	0.000%	$2,944,797.97	3.73%	$0.00	0.00%
	19	Feb 2007	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$2,476,147.97	3.20%	$0.00	0.00%
	20	Mar 2007	$1,204,806.11	1.584%	$0.00	0.000%	$0.00	0.000%	$1,964,157.87	2.58%	$0.00	0.00%
	21	Apr 2007	$1,309,087.56	1.757%	$344,000.00	0.462%	$0.00	0.000%	$2,136,657.87	2.87%	$0.00	0.00%
	22	May 2007	$1,068,575.87	1.459%	$421,572.24	0.576%	$0.00	0.000%	$516,500.00	0.71%	$0.00	0.00%
	23	Jun 2007	$0.00	0.000%	$599,925.87	0.831%	$0.00	0.000%	$938,072.24	1.30%	$0.00	0.00%

VIEW PERFORMANCE LOSS PREPAYMENT GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Cumulative Losses	Pre-Payments	CPR	Factor	Balance
Group 3	**1**	**Aug 2005**	**$0.00**	**2**	**13.2000**	**98.8095**	**$109,202,493.49**
	2	Sep 2005	$0.00	3	13.8000	97.5838	$107,847,873.04
	3	Oct 2005	$0.00	6	22.0000	95.5759	$105,628,832.69
	4	Nov 2005	$0.00	5	13.2620	94.4358	$104,368,817.14
	5	Dec 2005	$0.00	0	16.4000	93.0218	$102,806,041.68
	6	Jan 2006	$0.00	0	23.4000	90.9652	$100,533,133.92
	7	Feb 2006	$0.00	0	7.0000	90.4020	$99,910,719.33
	8	Mar 2006	$0.00	0	5.0400	0.9000	$99,466,356.87
	9	Apr 2006	$0.00	0	18.5300	88.3459	$97,638,281.49
	10	May 2006	$0.00	1	18.5300	86.6946	$95,813,303.33
	11	Jun 2006	$0.00	1	18.5300	85.2142	$94,177,250.44
	12	Jul 2006	$0.00	2	Not Avail.	0.8202	$90,643,360.27
	13	Aug 2006	$0.00	4	Not Avail.	0.7927	$87,608,875.60
	14	Sep 2006	$0.00	1	30.4630	0.7690	$84,983,882.99
	15	Oct 2006	$0.00	0	3.8380	0.7663	$84,695,500.89
	16	Nov 2006	$0.00	2	32.5320	0.7415	$81,951,894.82
	17	Dec 2006	$0.00	1	16.3100	0.7305	$80,733,370.08
	18	Jan 2007	$0.00	2	23.9743	0.7139	$78,898,786.04

19	Feb 2007	$0.00	1	21.5534	0.6995	$77,307,240.35
20	Mar 2007	$1,587.70	1	18.0646	0.6879	$76,022,687.98
21	Apr 2007	$1,587.70	1	21.7919	Not Avail.	$74,470,610.33
22	May 2007	$1,587.70	1	18.0621	Not Avail.	$73,233,852.02
23	Jun 2007	$1,587.70	2	16.2757	Not Avail.	$72,147,222.82

DEAL POOL SPECIFICATION : Balance Information

Group Name	Principle Balance	Loan Count	Product Type	Range of Mortgage Rate Low(%)	High(%)	Weighed Average Mortgage Rate (%)	Range of Remaining Term to Stated Maturity Low (Months)	High (Months)	Weighed Avg Remaining Term to Stated Maturity (Months)	Range of Principal Balances Low($)	High($)	Avg Principal Balance($)
Group 4	$106,342,978.90	344	5y	4.750%	6.500%	5.977%	354	360	358	$60,000.00	$1,500,000.00	$309,136.57

DEAL POOL SPECIFICATION : Credit Information

Group Name	Principle Balance	Range of Orig LTV Ratio Low(%)	High(%)	Weighed Average Orig LTV Ratios (%)	Weighed Avg Seasoning (Months)	Range of Credit Score Low	High	Weighed Average Credit Score	Mortgage loans with MI (LTV>80%)	Mortgage loans without MI (LTV>80%)	Purchase loan purpose (%)	Rate/Term Refi Loan Purpose (%)	Cash-out Refi Loan Purpose (%)
Group 4	$106,342,978.90	29.65%	100.00%	73.52%	2	620	819	715	2.31%	0.00%	59.33%	6.90%	33.77%

DEAL POOL SPECIFICATION : Geographic Information

Group Name	Principle Balance	Geographic Concentration 1(%)	Geographic Concentration 2(%)	Geographic Concentration 3(%)	Geographic Concentration 4(%)
Group 4	$106,342,978.90	CA:39.97	NV:23.42	NY:5.95	FL:5.59

VIEW PERFORMANCE DELINQUENCY GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Delinquency 30 Balance	Delinquency 30 %	Delinquency 60 Balance	Delinquency 60 %	Delinquency 90 Balance	Delinquency 90 %	FCL Balance	FCL %	REO Balance	REO %
Group 4	**1**	**Aug 2005**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.00%**	**$0.00**	**0.00%**
	2	Sep 2005	$0.00	0.000%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	3	Oct 2005	$2,114,282.69	2.018%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	4	Nov 2005	$0.00	0.000%	$615,740.60	0.592%	$0.00	0.000%	$1,498,542.09	1.44%	$0.00	0.00%

	5	Dec 2005	$271,887.56	0.263%	$0.00	0.000%	$167,840.60	0.163%	$1,838,442.09	1.78%	$0.00	0.00%
	6	Jan 2006	$741,196.30	0.720%	$107,928.96	0.105%	$0.00	0.000%	$1,498,542.09	1.45%	$0.00	0.00%
	7	Feb 2006	$319,602.37	0.315%	$163,887.56	0.162%	$107,928.96	0.106%	$1,498,542.09	1.48%	$0.00	0.00%
	8	Mar 2006	$163,887.56	0.162%	$0.00	0.000%	$107,928.96	0.107%	$1,498,542.09	1.48%	$0.00	0.00%
	9	Apr 2006	$333,666.62	0.335%	$0.00	0.000%	$198,572.47	0.199%	$1,498,542.09	1.50%	$0.00	0.00%
	10	May 2006	$125,000.00	0.127%	$166,866.62	0.170%	$0.00	0.000%	$1,498,542.09	1.52%	$0.00	0.00%
	11	Jun 2006	$972,194.93	1.026%	$0.00	0.000%	$0.00	0.000%	$1,773,337.67	1.87%	$0.00	0.00%
	12	Jul 2006	$501,711.01	0.544%	$163,887.56	0.178%	$0.00	0.000%	$1,606,471.05	1.74%	$0.00	0.00%
	13	Aug 2006	$610,400.00	0.670%	$197,711.01	0.217%	$0.00	0.000%	$1,606,471.05	1.76%	$0.00	0.00%
	14	Sep 2006	$304,000.00	0.343%	$306,400.00	0.346%	$0.00	0.000%	$1,696,253.10	1.91%	$107,928.96	0.12%
	15	Oct 2006	$1,143,998.92	1.337%	$0.00	0.000%	$0.00	0.000%	$1,695,857.25	1.98%	$107,928.96	0.13%
	16	Nov 2006	$1,776,914.75	2.108%	$339,999.17	0.403%	$0.00	0.000%	$1,498,542.09	1.78%	$107,928.96	0.13%
	17	Dec 2006	$1,146,182.75	1.364%	$775,999.90	0.924%	$0.00	0.000%	$1,838,541.26	2.19%	$107,928.96	0.13%
	18	Jan 2007	$1,049,375.14	1.270%	$306,399.96	0.371%	$0.00	0.000%	$2,614,541.16	3.16%	$107,928.96	0.13%
	19	Feb 2007	$824,938.72	1.026%	$0.00	0.000%	$306,399.96	0.381%	$2,614,541.16	3.25%	$107,928.96	0.13%
	20	Mar 2007	$685,602.13	0.864%	$302,938.72	0.382%	$0.00	0.000%	$2,920,941.12	3.68%	$107,928.96	0.14%
	21	Apr 2007	$1,633,729.47	2.073%	$381,602.13	0.484%	$0.00	0.000%	$3,223,879.84	4.09%	$107,928.96	0.14%
	22	May 2007	$1,273,478.95	1.636%	$766,770.00	0.985%	$196,102.13	0.252%	$3,009,379.84	3.87%	$107,928.96	0.14%
	23	Jun 2007	$499,999.75	0.651%	$476,681.02	0.621%	$0.00	0.000%	$3,414,252.80	4.45%	$447,928.13	0.58%

VIEW PERFORMANCE LOSS PREPAYMENT GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Cumulative Losses	Pre-Payments	CPR	Factor	Balance
Group 4	**1**	**Aug 2005**	**$0.00**	**0**	**0.0000**	**99.9787**	**$106,320,292.46**
	2	Sep 2005	$0.00	4	12.1000	98.8894	$105,161,919.89
	3	Oct 2005	$0.00	2	4.6000	98.4816	$104,728,255.76
	4	Nov 2005	$0.00	3	7.7800	97.8010	$104,004,480.14
	5	Dec 2005	$0.00	0	8.8000	97.0392	$103,194,421.52
	6	Jan 2006	$0.00	0	2.3000	96.8336	$102,975,727.14

7	Feb 2006	$0.00	0	17.1000	95.3104	$101,355,923.94
8	Mar 2006	$0.00	0	1.9500	0.9514	$101,171,272.79
9	Apr 2006	$0.00	0	36.1400	93.7629	$99,710,210.02
10	May 2006	$0.00	2	36.1400	92.4810	$98,347,097.50
11	Jun 2006	$0.00	2	36.1400	89.0712	$94,720,997.49
12	Jul 2006	$0.00	3	Not Avail.	0.8666	$92,157,985.74
13	Aug 2006	$0.00	0	Not Avail.	0.8571	$91,144,580.25
14	Sep 2006	$0.00	0	27.9830	0.8338	$88,667,452.00
15	Oct 2006	$0.00	2	34.3870	0.8049	$85,590,480.12
16	Nov 2006	$0.00	1	16.5800	0.7926	$84,289,423.93
17	Dec 2006	$0.00	0	3.7850	0.7899	$84,000,753.92
18	Jan 2007	$0.00	1	17.8166	0.7769	$82,620,746.63
19	Feb 2007	$0.00	1	28.4987	0.7553	$80,325,576.50
20	Mar 2007	$0.00	0	13.9344	0.7458	$79,310,551.60
21	Apr 2007	$0.00	2	7.8063	Not Avail.	$78,758,579.77
22	May 2007	$0.00	1	13.8392	Not Avail.	$77,770,838.23
23	Jun 2007	$0.00	0	15.0084	Not Avail.	$76,707,893.83

DEAL POOL SPECIFICATION : Balance Information

Group Name	Principle Balance	Loan Count	Product Type	Range of Mortgage Rate Low(%)	High(%)	Weighed Average Mortgage Rate (%)	Range of Remaining Term to Stated Maturity Low (Months)	High (Months)	Weighed Avg Remaining Term to Stated Maturity (Months)	Range of Principal Balances Low($)	High($)	Avg Principal Balance($)
Group 5	$225,880,081.23	809	2y, 3y, 5y, 6mo	4.250%	9.500%	6.848%	349	360	358	$40,000.00	$1,706,250.00	$279,209.00

DEAL POOL SPECIFICATION : Credit Information

Group Name	Principle Balance	Range of Orig LTV Ratio Low(%)	High(%)	Weighed Average Orig LTV Ratios (%)	Weighed Avg Seasoning (Months)	Range of Credit Score Low	High	Weighed Average Credit Score	Mortgage loans with MI (LTV>80%)	Mortgage loans without MI (LTV>80%)	Purchase loan purpose (%)	Rate/Term Refi Loan Purpose (%)	Cash-out Refi Loan Purpose (%)
Group 5	$225,880,081.23	42.63%	100.00%	77.90%	2	591	816	696	7.70%	0.53%	80.63%	4.45%	14.92%

DEAL POOL SPECIFICATION : Geographic Information

Group Name	Principle Balance	Geographic Concentration 1(%)	Geographic Concentration 2(%)	Geographic Concentration 3(%)	Geographic Concentration 4(%)
Group 5	$225,880,081.23	CA:27.11	NV:14.87	FL:10.27	VA:7.98

VIEW PERFORMANCE DELINQUENCY GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Delinquency 30 Balance	Delinquency 30 %	Delinquency 60 Balance	Delinquency 60 %	Delinquency 90 Balance	Delinquency 90 %	FCL Balance	FCL %	REO Balance	REO %
Group 5	**1**	**Aug 2005**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.000%**	**$0.00**	**0.00%**	**$0.00**	**0.00%**
	2	Sep 2005	$1,587,389.53	0.725%	$0.00	0.000%	$0.00	0.000%	$0.00	0.00%	$0.00	0.00%
	3	Oct 2005	$4,676,828.57	2.190%	$455,606.24	0.213%	$0.00	0.000%	$1,131,783.29	0.53%	$0.00	0.00%
	4	Nov 2005	$2,149,983.91	1.032%	$3,258,415.12	1.564%	$0.00	0.000%	$2,271,378.26	1.09%	$0.00	0.00%
	5	Dec 2005	$1,981,191.51	0.977%	$1,030,898.65	0.508%	$2,272,096.95	1.120%	$3,473,199.38	1.71%	$0.00	0.00%
	6	Jan 2006	$3,580,679.70	1.812%	$1,160,400.00	0.587%	$914,154.83	0.463%	$2,874,699.38	1.45%	$0.00	0.00%
	7	Feb 2006	$4,420,396.33	2.276%	$1,445,241.81	0.744%	$1,160,400.00	0.597%	$2,874,699.38	1.48%	$0.00	0.00%
	8	Mar 2006	$2,546,209.99	1.363%	$4,045,895.02	2.166%	$980,000.00	0.525%	$2,668,199.38	1.43%	$206,500.00	0.11%
	9	Apr 2006	$2,847,802.90	1.581%	$555,259.99	0.308%	$0.00	0.000%	$7,231,195.23	4.02%	$793,715.10	0.44%
	10	May 2006	$1,811,895.96	1.045%	$1,403,193.09	0.809%	$0.00	0.000%	$6,997,848.18	4.03%	$1,284,722.14	0.74%
	11	Jun 2006	$1,893,779.18	1.152%	$1,258,460.39	0.765%	$297,600.00	0.181%	$7,285,456.87	4.43%	$1,462,206.54	0.89%
	12	Jul 2006	$987,438.11	0.636%	$2,150,138.98	1.384%	$0.00	0.000%	$5,435,364.33	3.50%	$2,431,672.70	1.57%
	13	Aug 2006	$3,203,305.32	2.168%	$565,695.40	0.383%	$1,884,638.98	1.275%	$5,435,364.33	3.68%	$2,431,672.70	1.65%
	14	Sep 2006	$2,215,528.36	1.545%	$2,516,902.06	1.755%	$0.00	0.000%	$5,422,014.96	3.78%	$4,694,161.05	3.27%
	15	Oct 2006	$3,132,664.88	2.280%	$2,055,400.53	1.496%	$192,000.00	0.140%	$6,148,882.48	4.48%	$4,940,790.87	3.60%
	16	Nov 2006	$2,147,174.82	1.615%	$2,356,600.36	1.772%	$0.00	0.000%	$6,460,106.59	4.86%	$5,608,097.29	4.22%
	17	Dec 2006	$4,118,602.19	3.156%	$1,247,661.63	0.956%	$233,395.31	0.179%	$8,260,777.92	6.33%	$5,823,097.29	4.46%
	18	Jan 2007	$3,264,242.69	2.602%	$3,008,897.54	2.399%	$580,431.73	0.463%	$7,271,397.01	5.80%	$7,043,411.18	5.61%
	19	Feb 2007	$2,804,228.86	2.280%	$1,097,125.12	0.892%	$2,443,096.85	1.987%	$7,242,728.33	5.89%	$6,368,599.37	5.18%
	20	Mar 2007	$2,698,855.95	2.223%	$2,029,389.29	1.672%	$596,679.77	0.492%	$7,873,559.25	6.49%	$7,644,103.97	6.30%
	21	Apr 2007	$735,371.78	0.615%	$2,498,079.15	2.088%	$347,826.92	0.291%	$8,162,358.94	6.82%	$9,056,947.77	7.57%
	22	May 2007	$552,000.00	0.477%	$2,509,877.17	2.171%	$281,512.00	0.243%	$7,750,587.39	6.70%	$9,718,547.77	8.40%

	23	Jun 2007	$1,598,105.68	1.458%	$248,000.00	0.226%	$1,169,606.78	1.067%	$8,342,322.82	7.61%	$10,073,877.87	9.19%

VIEW PERFORMANCE LOSS PREPAYMENT GRIDS : NAAC 2005-AR4

Group	Period	Remit Date	Cumulative Losses	Pre-Payments	CPR	Factor	Balance
Group 5	**1**	**Aug 2005**	**$0.00**	**4**	**7.2000**	**99.3643**	**$224,444,222.65**
	2	Sep 2005	$0.00	19	25.4000	96.9501	$218,990,980.23
	3	Oct 2005	$0.00	16	26.0000	94.5382	$213,542,965.98
	4	Nov 2005	$0.00	24	25.8350	92.1995	$208,260,408.44
	5	Dec 2005	$0.00	0	27.0000	92.1995	$202,827,381.32
	6	Jan 2006	$0.00	0	26.8000	87.4781	$197,595,508.53
	7	Feb 2006	$0.00	0	18.6000	85.9812	$194,214,427.50
	8	Mar 2006	$0.00	0	37.3900	0.8268	$186,756,113.98
	9	Apr 2006	$0.00	0	42.2700	79.7255	$180,083,948.23
	10	May 2006	$3,466.41	8	42.2700	76.7967	$173,468,520.83
	11	Jun 2006	$42,229.64	9	47.2700	72.7974	$164,434,912.72
	12	Jul 2006	$42,229.64	8	Not Avail.	0.6878	$155,370,693.27
	13	Aug 2006	$42,229.64	8	Not Avail.	0.6542	$147,780,746.62
	14	Sep 2006	$42,229.64	4	30.1230	0.6349	$143,409,282.86
	15	Oct 2006	$41,320.75	10	40.1920	0.6082	$137,373,919.56
	16	Nov 2006	$41,349.57	6	32.1280	0.5887	$132,986,585.32
	17	Dec 2006	$41,931.47	3	20.0860	0.5778	$130,503,368.02
	18	Jan 2007	$44,570.84	4	37.6655	0.5554	$125,442,623.05
	19	Feb 2007	$123,534.88	3	21.5851	0.5441	$122,905,934.72
	20	Mar 2007	$123,534.88	1	13.6287	0.5374	$121,394,250.09
	21	Apr 2007	$265,912.16	2	16.3860	Not Avail.	$119,577,315.54
	22	May 2007	$263,705.82	0	33.6750	Not Avail.	$115,535,499.42
	23	Jun 2007	$299,450.58	0	47.1478	Not Avail.	$109,536,329.26