

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report

**Original Pool Characteristics**

Deal Name:	<u>TMST2001-1</u>	<u>TMST2001-2</u>	<u>TMST2002-1</u>	<u>TMST2002-2</u>	<u>TMST2002-3</u>	<u>TMST2002-4</u>	<u>TMST2003-1</u>	<u>TMST2003-2</u>	<u>TMST2003-3</u>	<u>TMST2003-4</u>
Number of Loans	1,018	1,142	1,173	1,149	1,169	1,968	1,763	2,446	1,424	3,150
Original Pool Balance	\$511,896,365	\$431,103,779	\$449,492,735	\$508,229,859	\$519,448,836	\$865,919,714	\$774,474,871	\$1,060,891,781	\$761,973,284	\$1,395,937,469
Average Initial Loan Balance	\$502,845	\$377,499	\$383,199	\$442,324	\$444,353	\$440,000	\$439,294	\$433,725	\$535,094	\$443,155
Weighted Average Original Mortgage Rate	6.704%	5.921%	5.424%	5.506%	5.063%	4.732%	4.740%	4.600%	4.498%	4.370%
Weighted Average Original Term	359	357	363	363	364	363	362	351	361	361
Weighted Average Remaining Term	355	355	361	360	361	360	358	332	358	358
Weighted Average FICO	735	734	739	736	737	735	738	737	737	739
Minimum FICO	518	529	558	562	547	605	556	589	589	512
Maximum FICO	816	999	823	819	813	837	820	833	821	900
Weighted Average Loan-To-Value	67%	69%	65%	64%	66%	66%	64%	67%	64%	66%
Product Characteristics: (% of Original Pool Balance)										
Prepayment Penalties	19.55%	11.57%	15.03%	15.93%	18.58%	11.64%	12.66%	13.40%	12.80%	10.65%
Interest Only Mortgages	49.33%	83.31%	77.26%	63.79%	85.53%	72.30%	87.90%	81.10%	74.70%	86.89%
Weighted Average Interest Only Period (months)	52	69	74	67	95	86	95	90	86	86
Non-Hybrid ARMs	6.39%	10.28%	16.99%	19.39%	46.54%	39.10%	24.89%	39.88%	27.93%	16.30%
Weighted Average Months to First Rate Adjustment Date	54	51	43	38	30	32	45	35	44	50
Loans with Potential for Negative Amortization	0	0	0	12	0	0	0	0	0	0
Property: Single Family	72.50%	63.81%	62.37%	65.02%	54.49%	59.87%	60.48%	62.36%	59.19%	60.84%
Property: 2-4 Family	2.05%	1.72%	0.69%	1.55%	1.04%	1.51%	1.80%	1.03%	1.32%	1.71%
Property: Planned Unit Development	18.80%	24.32%	30.08%	24.29%	32.28%	28.60%	27.05%	24.78%	27.82%	25.00%
Purpose: Purchase	47.69%	29.70%	18.53%	25.19%	42.65%	32.71%	25.42%	34.48%	30.62%	33.19%
Purpose: Rate/Term Refinance	24.12%	38.50%	44.97%	50.22%	32.30%	39.47%	43.81%	37.98%	39.39%	29.40%
Purpose: Cashout	28.18%	31.80%	36.50%	24.59%	25.05%	27.82%	30.77%	27.54%	29.99%	37.41%
Channel: Bulk	45.49%	60.11%	30.34%	34.51%	17.08%	16.66%	18.80%	39.13%	23.36%	41.90%
Channel: Correspondent	49.19%	31.52%	52.65%	53.36%	73.28%	68.26%	66.35%	53.91%	68.07%	46.62%
Channel: Retail	5.32%	8.37%	17.01%	12.13%	9.65%	15.08%	14.85%	6.96%	8.57%	11.48%
Distribution of Assets by Current Mortgage Rate:										
0.00 - 4.00%	0.04%	1.45%	14.44%	15.92%	31.74%	31.76%	23.23%	36.70%	31.18%	26.85%
4.01 - 4.50%	0.00%	6.49%	2.67%	4.15%	12.56%	12.44%	8.69%	5.98%	12.18%	33.11%
4.51 - 5.00%	0.15%	2.97%	6.66%	3.96%	3.04%	12.23%	27.79%	16.86%	23.46%	25.25%
5.01 - 5.50%	5.31%	7.91%	20.32%	10.89%	7.43%	19.09%	28.04%	24.17%	24.25%	10.30%
5.51 - 6.00%	6.55%	46.18%	35.40%	30.67%	13.07%	20.29%	9.02%	7.83%	8.47%	4.26%
6.01 - 6.50%	18.50%	18.71%	16.71%	28.19%	23.91%	4.10%	3.01%	2.03%	0.46%	0.23%
6.51 - 7.00%	52.13%	10.85%	3.13%	5.79%	7.16%	0.07%	0.22%	2.59%	0.00%	0.00%
7.01 - 7.50%	11.59%	3.29%	0.38%	0.44%	0.22%	0.01%	0.00%	2.65%	0.00%	0.00%
7.51 - 8.00%	3.10%	1.95%	0.29%	0.00%	0.14%	0.00%	0.00%	1.09%	0.00%	0.00%
8.01 - 8.50%	1.56%	0.19%	0.00%	0.00%	0.25%	0.00%	0.00%	0.10%	0.00%	0.00%
8.51 - 9.00%	1.07%	0.00%	0.00%	0.00%	0.45%	0.00%	0.00%	0.00%	0.00%	0.00%
9.01 - 9.50%	0.00%	0.00%	0.00%	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%
9.51 - 10.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Over 10%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Distribution of Assets by Original Pool Balance:										
Less than 500,001	40.06%	53.06%	52.25%	45.67%	42.22%	44.97%	44.87%	41.46%	35.80%	42.28%
500,001 - 1,000,000	42.28%	33.57%	34.41%	38.71%	31.29%	35.00%	33.98%	36.80%	40.27%	36.15%
1,000,001 - 1,500,000	9.18%	8.60%	8.91%	7.60%	13.19%	8.36%	8.77%	11.20%	11.64%	8.10%
1,500,001 - 2,000,000	5.50%	2.58%	1.96%	6.26%	6.27%	6.92%	7.60%	6.52%	7.66%	8.21%
2,000,001 - 2,500,000	0.49%	0.51%	0.56%	0.42%	0.96%	1.87%	1.14%	1.29%	2.07%	1.12%
2,500,001 - 3,000,000	1.13%	0.00%	1.91%	0.52%	2.29%	0.59%	1.49%	1.29%	1.51%	1.44%
Greater than 3,000,000	1.37%	1.68%	0.00%	0.82%	3.78%	2.29%	2.16%	1.45%	1.04%	2.69%
Geographic Concentrations (states ≥ 5%):										
California	41.70%	32.27%	24.66%	39.26%	19.86%	25.24%	25.86%	28.46%	25.24%	28.15%
Colorado	6.72%	6.58%	7.35%	-	7.89%	7.88%	8.64%	8.35%	9.19%	6.08%
Florida	-	5.71%	5.58%	-	-	-	-	6.84%	5.35%	7.22%
Georgia	7.96%	8.69%	17.51%	9.99%	19.18%	17.85%	13.04%	7.07%	7.01%	7.57%
Illinois	-	-	5.02%	-	-	-	-	-	-	-
New York	5.56%	5.68%	-	-	8.44%	5.23%	6.74%	8.80%	8.03%	7.31%
South Carolina	-	-	-	5.06%	6.85%	-	5.24%	5.73%	5.80%	-

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report

**Original Pool Characteristics**

Deal Name:	<u>TMST2003-5</u>	<u>TMST2003-6</u>	<u>TMST2004-1</u>	<u>TMST2004-2</u>	<u>TMST2004-3</u>	<u>TMST2004-4</u>	<u>TMST2005-1</u>	<u>TMST2005-2</u>	<u>TMST2005-3</u>	<u>TMST2005-4</u>
Number of Loans	1,951	2,073	2,381	2,163	2,599	2,188	2,331	2,678	4,514	2,203
Original Pool Balance	\$1,008,316,390	\$1,080,756,213	\$1,106,707,895	\$1,079,188,690	\$1,255,932,721	\$1,133,510,456	\$1,265,288,788	\$1,609,321,912	\$2,714,973,749	\$1,453,590,919
Average Initial Loan Balance	\$516,820	\$521,349	\$464,808	\$498,931	\$483,237	\$518,058	\$542,809	\$600,942	\$601,456	\$659,823
Weighted Average Original Mortgage Rate	4.238%	4.320%	4.331%	4.171%	4.444%	4.595%	4.951%	5.453%	5.491%	5.651%
Weighted Average Original Term	361	361	361	361	361	361	361	360	360	360
Weighted Average Remaining Term	357	358	358	358	358	358	358	357	358	357
Weighted Average FICO	740	738	735	738	739	741	744	744	746	747
Minimum FICO	531	594	550	567	617	571	604	574	587	550
Maximum FICO	824	826	819	817	819	821	832	821	843	829
Weighted Average Loan-To-Value	65%	66%	68%	68%	69%	68%	67%	67%	67%	67%
Product Characteristics: (% of Original Pool Balance)										
Prepayment Penalties	12.30%	18.24%	11.27%	14.08%	15.60%	16.80%	18.68%	16.38%	15.06%	16.35%
Interest Only Mortgages	83.50%	88.61%	86.42%	92.48%	93.80%	94.11%	94.71%	92.96%	88.49%	86.29%
Weighted Average Interest Only Period (months)	96	102	97	107	109	111	111	109	91	98
Non-Hybrid ARMs	15.57%	24.56%	32.83%	28.16%	34.97%	32.26%	16.82%	5.95%	0.64%	0.08%
Weighted Average Months to First Rate Adjustment Date	53	46	43	47	41	46	61	82	79	95
Loans with Potential for Negative Amortization	0	0	0	0	0	0	0	0	0	0
Property: Single Family	61.90%	60.69%	60.40%	58.75%	58.42%	56.96%	56.44%	61.96%	47.89%	63.80%
Property: 2-4 Family	2.07%	2.16%	2.05%	2.49%	3.39%	3.86%	4.95%	4.67%	2.87%	2.83%
Property: Planned Unit Development	25.19%	23.49%	22.96%	22.97%	21.20%	22.74%	21.46%	17.25%	20.92%	19.97%
Purpose: Purchase	32.59%	40.18%	50.12%	46.96%	62.82%	62.67%	54.60%	53.80%	55.88%	56.03%
Purpose: Rate/Term Refinance	41.16%	35.00%	24.94%	26.64%	13.54%	13.10%	18.32%	20.47%	17.57%	19.36%
Purpose: Cashout	26.25%	24.81%	24.94%	26.39%	23.64%	24.23%	27.09%	25.73%	26.56%	24.61%
Channel: Bulk	8.57%	5.38%	16.60%	1.32%	0.06%	0.19%	0.07%	20.51%	37.88%	35.53%
Channel: Correspondent	70.38%	84.30%	74.87%	84.16%	90.13%	89.13%	92.38%	74.39%	58.00%	60.32%
Channel: Retail	21.05%	10.32%	8.53%	14.52%	9.82%	10.67%	7.55%	5.09%	4.12%	4.14%
Distribution of Assets by Current Mortgage Rate:										
0.00 - 4.00%	36.10%	38.23%	40.67%	41.43%	37.79%	27.33%	11.31%	2.64%	0.12%	0.00%
4.01 - 4.50%	34.28%	18.81%	14.08%	20.70%	13.08%	15.59%	8.51%	1.03%	0.46%	0.12%
4.51 - 5.00%	19.70%	22.94%	18.64%	24.03%	19.43%	24.09%	27.58%	9.53%	9.92%	2.94%
5.01 - 5.50%	8.02%	14.57%	19.31%	11.28%	15.50%	20.49%	38.42%	44.90%	47.65%	35.41%
5.51 - 6.00%	1.78%	4.86%	6.41%	2.31%	11.22%	11.19%	13.71%	38.08%	37.64%	52.66%
6.01 - 6.50%	0.12%	0.58%	0.89%	0.25%	2.60%	1.29%	0.47%	3.62%	3.92%	8.18%
6.51 - 7.00%	0.00%	0.01%	0.00%	0.00%	0.37%	0.01%	0.00%	0.21%	0.26%	0.68%
7.01 - 7.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	0.00%
7.51 - 8.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
8.01 - 8.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
8.51 - 9.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
9.01 - 9.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
9.51 - 10.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Over 10%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Distribution of Assets by Original Pool Balance:										
Less than 500,001	36.08%	33.95%	42.49%	35.70%	37.56%	34.06%	31.08%	26.37%	29.25%	24.78%
500,001 - 1,000,000	30.92%	34.82%	32.16%	29.83%	31.57%	30.85%	30.83%	33.46%	34.66%	40.06%
1,000,001 - 1,500,000	14.02%	13.44%	9.39%	14.03%	12.04%	13.65%	16.94%	15.13%	15.10%	12.85%
1,500,001 - 2,000,000	9.27%	8.42%	8.01%	10.60%	11.89%	9.32%	11.59%	12.26%	9.89%	10.59%
2,000,001 - 2,500,000	2.52%	2.66%	3.51%	2.07%	2.34%	4.18%	2.38%	3.10%	2.87%	4.64%
2,500,001 - 3,000,000	2.78%	2.90%	2.26%	2.55%	1.56%	2.49%	4.58%	2.72%	2.38%	2.06%
Greater than 3,000,000	4.41%	3.81%	2.18%	5.22%	3.04%	5.45%	2.60%	6.96%	5.84%	5.02%
Geographic Concentrations (states ≥ 5%):										
California	29.67%	34.29%	27.05%	27.02%	28.40%	29.09%	28.86%	35.91%	36.58%	34.57%
Colorado	6.11%	7.64%	7.19%	8.00%	6.84%	7.98%	7.22%	7.23%	5.21%	7.96%
Florida	7.30%	7.65%	9.83%	11.55%	11.00%	8.61%	8.93%	7.58%	6.91%	5.51%
Georgia	9.50%	9.00%	8.59%	7.64%	5.50%	6.39%	5.71%	-	-	-
New Jersey	-	-	-	-	-	5.83%	5.13%	-	-	-
New York	6.65%	6.85%	7.83%	6.31%	7.60%	7.60%	9.22%	7.94%	9.67%	7.67%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report

**Original Pool Characteristics**

Deal Name:	TMST2006-1	TMST2006-2	TMST2006-3	ZUNI2006-OA1	TMST2006-4	TMST2006-5	TMST2006-6	TMST2007-1
Number of Loans	3,116	1,323	2,083	2,314	2,157	3,553	1,517	1,793
Original Pool Balance	\$1,928,297,073	\$947,522,756	\$1,541,765,027	\$1,280,735,603	\$1,663,981,918	\$2,686,936,183	\$1,283,331,178	\$1,455,282,179
Average Initial Loan Balance	\$618,837	\$716,193	\$740,166	\$553,473	\$771,433	\$756,244	\$845,966	\$811,647
Weighted Average Original Mortgage Rate	5.843%	6.056%	6.278%	6.487%	6.254%	6.408%	6.651%	6.387%
Weighted Average Original Term	360	360	360	371	360	360	360	360
Weighted Average Remaining Term	358	357	356	354	358	357	355	355
Weighted Average FICO	750	742	744	722	737	753	744	744
Minimum FICO	607	488	473	620	622	562	507	486
Maximum FICO	820	821	830	820	819	824	823	829
Weighted Average Loan-To-Value	68.21%	66.48%	67.07%	68.28%	67.09%	67.58%	67.79%	68.82%
Product Characteristics: (% of Original Pool Balance)								
Prepayment Penalties	11.92%	20.72%	17.98%	50.61%	5.95%	3.54%	23.91%	12.48%
Interest Only Mortgages	85.12%	95.46%	95.64%	0.48%	92.98%	88.73%	94.23%	95.19%
Weighted Average Interest Only Period (months)	111	116	116	120	119	119	112	116
Non-Hybrid ARMs	0.00%	0.26%	0.28%	0.48%	0.12%	0.84%	0.58%	0.03%
Weighted Average Months to First Rate Adjustment Date	102	90	92	1	111	111	88	96
Loans with Potential for Negative Amortization	0	0	0	99.52%	0.00%	0.00%	0.00%	0.00%
Property: Single Family	65.43%	57.38%	59.52%	75.74%	74.52%	78.65%	59.65%	57.07%
Property: 2-4 Family	1.74%	4.77%	4.38%	1.53%	2.51%	2.45%	5.78%	5.28%
Property: Planned Unit Development	20.52%	22.41%	21.24%	14.67%	8.79%	6.13%	17.49%	20.66%
Purpose: Purchase	56.65%	46.08%	54.49%	34.96%	51.74%	63.50%	53.90%	46.37%
Purpose: Rate/Term Refinance	19.14%	23.52%	18.33%	15.34%	16.27%	15.30%	14.90%	19.49%
Purpose: Cashout	24.21%	30.40%	27.18%	49.71%	32.00%	21.21%	31.20%	34.14%
Channel: Broker	0.00%	0.00%	0.00%	0.00%	0.22%	0.32%	2.66%	8.00%
Channel: Bulk	71.11%	0.00%	0.00%	95.59%	67.42%	72.34%	9.65%	0.02%
Channel: Correspondent	27.78%	94.61%	95.79%	4.41%	31.25%	26.22%	85.67%	87.80%
Channel: Retail	1.11%	5.39%	4.21%	0.00%	1.11%	1.11%	2.01%	4.19%
Distribution of Assets by Current Mortgage Rate:								
0.00 - 4.00%	0.00%	0.00%	0.00%	9.75%	0.00%	0.12%	0.00%	0.00%
4.01 - 4.50%	0.10%	0.00%	0.05%	0.00%	0.00%	0.18%	0.01%	0.00%
4.51 - 5.00%	0.77%	0.19%	0.00%	0.00%	0.02%	0.17%	0.00%	0.00%
5.01 - 5.50%	17.53%	5.47%	2.19%	0.13%	1.10%	2.39%	0.12%	0.25%
5.51 - 6.00%	57.54%	46.68%	24.56%	0.78%	32.46%	13.36%	3.10%	11.18%
6.01 - 6.50%	21.26%	39.40%	54.91%	6.65%	48.78%	48.91%	35.99%	65.63%
6.51 - 7.00%	1.80%	7.37%	16.73%	49.42%	16.18%	32.30%	51.24%	19.08%
7.01 - 7.50%	0.97%	0.89%	1.56%	22.31%	1.40%	2.49%	8.83%	3.64%
7.51 - 8.00%	0.02%	0.00%	0.00%	8.74%	0.06%	0.08%	0.58%	0.00%
8.01 - 8.50%	0.00%	0.00%	0.00%	2.22%	0.00%	0.00%	0.00%	0.22%
8.51 - 9.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.13%	0.00%
9.01 - 9.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
9.51 - 10.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Over 10%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Distribution of Assets by Original Pool Balance:								
Less than 500,001	27.67%	21.45%	18.27%	38.24%	18.06%	13.82%	14.35%	14.26%
500,001 - 1,000,000	48.84%	27.67%	29.85%	22.25%	38.93%	53.27%	26.47%	31.58%
1,000,001 - 1,500,000	9.85%	16.58%	20.71%	2.68%	12.60%	16.83%	17.80%	17.77%
1,500,001 - 2,000,000	6.15%	13.27%	14.00%	1.63%	16.37%	9.99%	16.47%	15.41%
2,000,001 - 2,500,000	1.91%	4.56%	3.94%	10.70%	4.50%	1.89%	3.61%	3.77%
2,500,001 - 3,000,000	2.23%	4.42%	3.45%	8.42%	4.26%	1.47%	7.63%	4.41%
Greater than 3,000,000	3.33%	12.06%	9.78%	16.07%	5.28%	2.72%	13.67%	12.80%
Geographic Concentrations (states ≥ 5%):								
California	36.40%	28.20%	32.46%	54.73%	44.42%	40.11%	33.72%	24.51%
Colorado	5.77%	12.83%	10.79%	-	-	-	8.81%	11.76%
Florida	6.63%	10.09%	7.26%	12.87%	6.69%	5.63%	5.50%	5.61%
Georgia	-	-	-	-	-	-	-	5.28%
New Jersey	-	-	-	-	5.17%	-	-	-
New York	6.70%	8.26%	8.18%	-	9.58%	8.08%	12.03%	10.03%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2007</b>						
Delinquency Data:						
Current	\$43,890,944	127	98.92%	\$53,151,178	129	98.15%
30 - 59 Days	\$479,593	2	1.08%	\$999,851	2	1.85%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$479,593	2	1.08%	\$999,851	2	1.85%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		60			50	
Pool Balance* and Factor	\$44,370,537	129	8.67%	\$54,151,029	131	12.56%
Prepayment Rate (% CPR)			44.56%			55.00%

Deal Name:	TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2007</b>						
Delinquency Data:						
Current	\$45,544,615	132	97.70%	\$57,540,275	140	99.38%
30 - 59 Days	\$1,070,765	2	2.30%	\$356,248	1	0.62%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,070,765	2	2.30%	\$356,248	1	0.62%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		59			49	
Pool Balance* and Factor	\$46,615,380	134	10.37%	\$57,896,523	141	11.39%
Prepayment Rate (% CPR)			55.64%			25.74%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2006</b>						
Delinquency Data:						
Current	\$48,936,132	144	98.09%	\$58,894,900	142	99.21%
30 - 59 Days	\$953,263	2	1.91%	\$109,871	1	0.19%
60 - 89 Days	\$0	0	0.00%	\$356,248	1	0.60%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$953,263	2	1.91%	\$466,119	2	0.79%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		57			49	
Pool Balance* and Factor	\$49,889,395	146	11.10%	\$59,361,020	144	11.68%
Prepayment Rate (% CPR)			47.92%			26.83%

Deal Name:	TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2006</b>						
Delinquency Data:						
Current	\$52,686,455	155	100.00%	\$60,089,107	146	98.60%
30 - 59 Days	\$0	0	0.00%	\$856,248	2	1.40%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$856,248	2	1.40%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		56			48	
Pool Balance and Factor	\$52,686,455	155	11.72%	\$60,945,355	148	11.99%
Prepayment Rate (% CPR)			40.16%			23.45%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2006	Deal Name:	TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:							
Current		\$54,168,789	162	98.49%	\$61,441,738	153	98.57%
30 - 59 Days		\$832,620	4	1.51%	\$889,980	1	1.43%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$832,620	4	1.51%	\$889,980	1	1.43%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days	
Current Loss Data:							
Default Rate (% CDR)				0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Loss Severity				0.00%			0.00%
Cumulative Loss Data:							
Cumulative Defaults in bp of Original Pool Balance			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Cumulative Loss Severity				0.00%			0.00%
Current Prepayment Data:							
Weighted Average Loan Age in Months			55			47	
Pool Balance and Factor		\$55,001,409	166	12.24%	\$62,331,718	154	12.26%
Prepayment Rate (% CPR)				19.10%			12.74%

As of September 30, 2006	Deal Name:	TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:							
Current		\$55,271,214	171	98.71%	\$61,274,581	154	97.17%
30 - 59 Days		\$721,205	1	1.29%	\$1,786,228	3	2.83%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$721,205	1	1.29%	\$1,786,228	3	2.83%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days	
Current Loss Data:							
Default Rate (% CDR)				0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Loss Severity				0.00%			0.00%
Cumulative Loss Data:							
Cumulative Defaults in bp of Original Pool Balance			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Cumulative Loss Severity				0.00%			0.00%
Current Prepayment Data:							
Weighted Average Loan Age in Months			54			46	
Pool Balance and Factor		\$55,992,419	172	12.46%	\$63,060,809	157	12.41%
Prepayment Rate (% CPR)				18.79%			9.17%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2006</b>						
Delinquency Data:						
Current	\$56,982,600	176	100.00%	\$63,585,501	160	100.00%
30 - 59 Days	\$0	0	0.00%	\$0	0	0.00%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$0	0	0.00%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		53			45	
Pool Balance and Factor	\$56,982,600	176	12.68%	\$63,585,501	160	12.51%
Prepayment Rate (% CPR)			46.49%			8.49%

Deal Name:	TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2006</b>									
Delinquency Data:									
Current	\$0	0	0.00%	\$60,043,775	186	100.00%	\$63,715,445	161	99.44%
30 - 59 Days	\$0	0	0.00%	\$0	0	0.00%	\$356,248	1	0.56%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$0	0	0.00%	\$356,248	1	0.56%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		1			0			0	
Cumulative Loss Severity			0.01%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		0			53			44	
Pool Balance and Factor	\$0	0	0.00%	\$60,043,775	186	13.36%	\$64,071,693	162	12.61%
Prepayment Rate (% CPR)			99.95%			50.06%			37.48%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 30, 2006</b>												
Delinquency Data:												
Current	\$0	0	0.00%	\$40,249,039	129	92.92%	\$62,571,866	191	98.33%	\$66,645,022	167	100.00%
30 - 59 Days	\$0	0	0.00%	\$464,052	2	1.07%	\$1,062,096	3	1.67%	\$0	0	0.00%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.70%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$766,051	3	1.77%	\$1,062,096	3	1.67%	\$66,645,022	167	100.00%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		0			57			53			44	
Pool Balance and Factor	\$0	0	0.00%	\$41,015,090	132	9.51%	\$63,633,962	194	14.16%	\$66,645,022	167	13.11%
Prepayment Rate (% CPR)			60.02%			48.00%			52.76%			38.23%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2006</b>												
Delinquency Data:												
Current	\$24,435,394	65	100.00%	\$42,734,452	137	98.66%	\$67,749,524	204	100.00%	\$69,103,598	173	99.59%
30 - 59 Days	\$0	0	0.00%	\$279,602	1	0.65%	\$0	0	0.00%	\$285,578	1	0.41%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.70%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$581,601	2	1.34%	\$0	0	0.00%	\$285,578	1	0.41%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		58			56			52			43	
Pool Balance and Factor	\$24,435,394	65	4.77%	\$43,316,053	139	10.05%	\$67,749,524	204	15.07%	\$69,389,176	174	13.65%
Prepayment Rate (% CPR)			60.02%			69.79%			6.80%			29.93%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2006</b>												
Delinquency Data:												
Current	\$26,384,366	68	100.00%	\$47,468,208	146	99.17%	\$67,536,907	202	99.08%	\$71,220,535	182	99.60%
30 - 59 Days	\$0	0	0.00%	\$92,932	1	0.19%	\$512,235	2	0.75%	\$285,578	1	0.40%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$111,636	1	0.16%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.63%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$394,931	2	0.83%	\$623,871	3	0.92%	\$285,578	1	0.40%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.73%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			390 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		57			55			51			49	
Pool Balance and Factor	\$26,384,366	68	5.15%	\$47,863,138	148	11.10%	\$68,160,778	205	15.16%	\$71,506,113	183	14.07%
Prepayment Rate (% CPR)			41.29%			53.80%			28.43%			30.73%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2006</b>												
Delinquency Data:												
Current	\$27,444,435	71	99.47%	\$50,746,690	155	99.41%	\$70,101,126	212	100.00%	\$73,586,518	189	99.79%
30 - 59 Days	\$146,182	1	0.53%	\$0	0	0.00%	\$0	0	0.00%	\$158,529	1	0.21%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.59%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$146,182	1	0.53%	\$301,999	1	0.59%	\$0	0	0.00%	\$158,529	1	0.21%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.70%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			360 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		56			54			50			49	
Pool Balance and Factor	\$27,590,617	72	5.39%	\$51,048,689	156	11.84%	\$70,101,126	212	15.59%	\$73,745,047	190	14.51%
Prepayment Rate (% CPR)			47.51%			38.79%			34.64%			29.74%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of February 28, 2006	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$28,977,054	76	100.00%	\$51,154,446	156	97.92%	\$72,644,139	222	100.00%	\$74,322,313	196	97.83%
30 - 59 Days		\$0	0	0.00%	\$783,949	2	1.50%	\$0	0	0.00%	\$1,646,248	2	2.17%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.58%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$0	0	0.00%	\$1,085,948	3	2.08%	\$0	0	0.00%	\$1,646,248	2	2.17%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.68%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			330 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1			0			0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			55			53			49			48	
Pool Balance and Factor		\$28,977,054	76	5.66%	\$52,240,394	159	12.12%	\$72,644,139	222	16.16%	\$75,968,561	198	14.94%
Prepayment Rate (% CPR)				47.57%			39.05%			23.41%			38.57%

As of January 31, 2006	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$29,537,275	78	100.00%	\$51,244,708	157	97.96%	\$73,568,692	226	99.03%	\$78,089,870	203	98.67%
30 - 59 Days		\$0	0	0.00%	\$373,816	1	0.71%	\$721,382	1	0.97%	\$158,959	1	0.20%
60 - 89 Days		\$0	0	0.00%	\$393,947	1	0.75%	\$0	0	0.00%	\$889,980	1	1.12%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.58%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$0	0	0.00%	\$1,069,762	3	2.04%	\$721,382	1	0.97%	\$1,048,939	2	1.33%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.66%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			300 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1			0			0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			54			52			48			48	
Pool Balance and Factor		\$29,537,275	78	5.77%	\$52,314,469	160	12.13%	\$74,290,074	227	16.52%	\$79,138,810	205	15.57%
Prepayment Rate (% CPR)				32.46%			38.22%			39.79%			24.37%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of December 30, 2005	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$30,529,318	81	100.00%	\$53,487,020	163	98.21%	\$76,654,255	231	98.89%	\$79,194,931	208	97.75%
30 - 59 Days		\$0	0	0.00%	\$673,612	2	1.24%	\$858,962	3	1.11%	\$1,663,980	2	2.05%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$159,385	1	0.20%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.55%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$0	0	0.00%	\$975,611	3	1.79%	\$858,962	3	1.11%	\$1,823,365	3	2.25%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.64%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			270 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1			0			0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months				53		51			47			47	
Pool Balance and Factor		\$30,529,318	81	5.96%	\$54,462,631	166	12.63%	\$77,513,217	234	17.24%	\$81,018,297	211	15.94%
Prepayment Rate (% CPR)				32.75%			25.36%			28.41%			27.12%

As of November 30, 2005	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$31,507,081	82	99.82%	\$55,265,047	166	99.02%	\$79,289,765	238	99.45%	\$82,027,997	215	98.58%
30 - 59 Days		\$58,092	1	0.18%	\$189,962	2	0.34%	\$232,562	1	0.29%	\$1,019,661	1	1.23%
60 - 89 Days		\$0	0	0.00%	\$55,574	1	0.10%	\$202,404	1	0.25%	\$159,597	1	0.19%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.54%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$58,092	1	0.18%	\$547,535	4	0.98%	\$434,965	2	0.55%	\$1,179,258	2	1.42%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.62%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			240 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1			0			0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months				52		50			46			45	
Pool Balance and Factor		\$31,565,173	83	6.17%	\$55,812,582	170	12.95%	\$79,724,731	240	17.73%	\$83,207,255	217	16.37%
Prepayment Rate (% CPR)				45.11%			71.46%			44.34%			26.59%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2005	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$33,193,409	87	100.00%	\$61,135,761	181	98.66%	\$83,250,627	247	99.42%	\$84,800,225	221	99.30%
30 - 59 Days		\$0	0	0.00%	\$527,729	3	0.85%	\$482,372	2	0.58%	\$109,871	1	0.13%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$487,654	2	0.57%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.49%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$0	0	0.00%	\$829,728	4	1.34%	\$482,372	2	0.58%	\$597,525	3	0.70%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.61%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			210 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1			0			0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			51			49			45			44	
Pool Balance and Factor		\$33,193,409	87	6.48%	\$61,965,488	185	14.37%	\$83,732,998	249	18.63%	\$85,397,750	224	16.80%
Prepayment Rate (% CPR)				53.51%			12.25%			31.41%			37.02%

As of September 30, 2005	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$35,391,923	92	100.00%	\$61,515,161	182	98.19%	\$86,421,799	256	100.00%	\$87,890,707	227	99.01%
30 - 59 Days		\$0	0	0.00%	\$833,580	4	1.33%	\$0	0	0.00%	\$883,103	4	0.99%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.48%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$0	0	0.00%	\$1,135,579	5	1.81%	\$0	0	0.00%	\$883,103	4	0.99%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.59%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			180 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1			0			0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			50			48			45			45	
Pool Balance and Factor		\$35,391,923	92	6.91%	\$62,650,740	187	14.53%	\$86,421,799	256	19.22%	\$88,773,810	231	17.46%
Prepayment Rate (% CPR)				20.60%			16.27%			35.19%			21.00%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of August 31, 2005	Deal Name: TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>												
Current	\$36,090,669	94	100.00%	\$63,060,557	189	99.17%	\$89,486,669	268	99.85%	\$88,864,869	232	98.13%
30 - 59 Days	\$0	0	0.00%	\$96,825	1	0.15%	\$137,052	1	0.15%	\$1,368,984	3	1.51%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$327,847	1	0.36%
90 - 119 Days	\$0	0	0.00%	\$132,000	1	0.21%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.47%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$530,824	3	0.83%	\$137,052	1	0.15%	\$1,696,830	4	1.87%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.57%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		150 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
<b>Current Loss Data:</b>												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
<b>Current Prepayment Data:</b>												
Weighted Average Loan Age in Months			49		47			44			44	
Pool Balance and Factor	\$36,090,669	94	7.05%	\$63,591,380	192	14.75%	\$89,623,721	269	19.94%	\$90,561,699	236	17.82%
Prepayment Rate (% CPR)			66.02%			43.05%			23.43%			40.79%

As of July 30, 2005	Deal Name: TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>												
Current	\$39,499,710	103	100.00%	\$64,980,776	195	97.49%	\$91,428,290	275	99.75%	\$94,303,336	246	99.65%
30 - 59 Days	\$0	0	0.00%	\$1,238,504	5	1.86%	\$232,571	1	0.25%	\$327,847	1	0.35%
60 - 89 Days	\$0	0	0.00%	\$132,000	1	0.20%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.45%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$1,672,503	7	2.51%	\$232,571	1	0.25%	\$327,847	1	0.35%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$301,999	1	0.45%	\$0	0	0.00%	\$519,413	1	0.55%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		120 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
<b>Current Loss Data:</b>												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
<b>Current Prepayment Data:</b>												
Weighted Average Loan Age in Months			48		46			43			43	
Pool Balance and Factor	\$39,499,710	103	7.72%	\$66,653,280	202	15.46%	\$91,660,860	276	20.39%	\$94,631,183	247	18.62%
Prepayment Rate (% CPR)			10.19%			43.11%			33.52%			46.26%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of June 31, 2005	Deal Name: TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>												
Current	\$39,867,523	105	100.00%	\$69,154,870	207	98.98%	\$93,789,287	282	98.88%	\$98,839,730	251	99.15%
30 - 59 Days	\$0	0	0.00%	\$411,665	2	0.59%	\$1,064,665	2	1.12%	\$327,847	1	0.33%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,413	1	0.52%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.43%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$713,665	3	1.02%	\$1,064,665	2	1.12%	\$847,260	2	0.85%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
<b>Current Loss Data:</b>												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
<b>Current Prepayment Data:</b>												
Weighted Average Loan Age in Months			47		45			42			42	
Pool Balance and Factor	\$39,867,523	105	7.79%	\$69,868,534	210	16.21%	\$94,853,952	284	21.10%	\$99,686,990	253	19.61%
Prepayment Rate (% CPR)			42.31%			19.05%			24.41%			39.19%

As of May 31, 2005	Deal Name: TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>												
Current	\$41,750,222	108	100.00%	\$70,048,745	215	98.49%	\$96,751,925	289	99.62%	\$103,276,804	264	99.37%
30 - 59 Days	\$0	0	0.00%	\$769,962	1	1.08%	\$163,000	1	0.17%	\$137,789	1	0.13%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$204,108	1	0.21%	\$519,413	1	0.50%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.42%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$1,071,961	2	1.51%	\$367,108	2	0.38%	\$657,203	2	0.63%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
<b>Current Loss Data:</b>												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
<b>Current Prepayment Data:</b>												
Weighted Average Loan Age in Months			46		44			41			41	
Pool Balance and Factor	\$41,750,222	108	8.16%	\$71,120,706	217	16.50%	\$97,119,033	291	21.60%	\$103,934,006	266	20.45%
Prepayment Rate (% CPR)			47.39%			23.61%			50.99%			52.58%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2005</b>												
Delinquency Data:												
Current	\$44,057,844	112	100.00%	\$71,759,362	218	98.65%	\$102,498,698	302	99.42%	\$109,480,829	279	98.97%
30 - 59 Days	\$0	0	0.00%	\$549,180	3	0.75%	\$599,683	3	0.58%	\$1,143,046	2	1.03%
60 - 89 Days	\$0	0	0.00%	\$132,000	1	0.18%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.42%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$983,179	5	1.35%	\$599,683	3	0.58%	\$1,143,046	2	1.03%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.63%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			1	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			45		43			40				
Pool Balance and Factor	\$44,057,844	112	8.61%	\$72,742,540	223	16.87%	\$103,098,381	305	22.93%	\$110,623,875	281	21.76%
Prepayment Rate (% CPR)			30.43%			13.96%			32.42%			23.55%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2005</b>												
Delinquency Data:												
Current	\$45,423,331	116	100.00%	\$72,839,941	224	98.88%	\$105,881,763	310	99.37%	\$112,320,641	286	99.25%
30 - 59 Days	\$0	0	0.00%	\$132,000	1	0.18%	\$668,392	1	0.63%	\$0	0	0.00%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$327,847	1	0.29%
90 - 119 Days	\$0	0	0.00%	\$393,947	1	0.53%	\$0	0	0.00%	\$521,165	1	0.46%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.41%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$827,946	3	1.12%	\$668,392	1	0.63%	\$849,012	2	0.75%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			2.14%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			5			0.01	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			44		42			39			38	
Pool Balance and Factor	\$45,423,331	116	8.87%	\$73,667,887	227	17.09%	\$106,550,155	311	23.70%	\$113,169,653	288	22.26%
Prepayment Rate (% CPR)			24.57%			35.59%			26.38%			46.73%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2005</b>												
Delinquency Data:												
Current	\$46,456,865	120	99.87%	\$75,652,009	232	98.66%	\$108,671,928	315	99.39%	\$118,465,996	301	99.29%
30 - 59 Days	\$58,745	1	0.13%	\$335,401	2	0.44%	\$357,943	1	0.33%	\$327,847	1	0.27%
60 - 89 Days	\$0	0	0.00%	\$393,947	1	0.51%	\$305,881	1	0.28%	\$521,165	1	0.44%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.39%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$58,745	1	0.13%	\$1,031,346	4	1.34%	\$663,824	2	0.61%	\$849,012	2	0.71%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.19%	\$65,386	1	0.05%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			420 days			300 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			43		41			38			37	
Pool Balance and Factor	\$46,515,609	121	9.09%	\$76,683,356	236	17.79%	\$109,335,752	317	24.32%	\$119,315,007	303	23.47%
Prepayment Rate (% CPR)			40.55%			37.75%			33.99%			26.77%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2005</b>												
Delinquency Data:												
Current	\$48,590,314	126	100.00%	\$78,153,919	239	97.96%	\$111,676,908	319	98.64%	\$111,676,908	319	98.64%
30 - 59 Days	\$0	0	0.00%	\$1,192,792	3	1.50%	\$1,540,926	4	1.36%	\$1,540,926	4	1.36%
60 - 89 Days	\$0	0	0.00%	\$132,000	1	0.17%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.38%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$1,626,791	5	2.04%	\$1,540,926	4	1.36%	\$1,540,926	4	1.36%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.18%	\$64,453	1	0.06%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			390 days			270 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			42		40			37			36	
Pool Balance and Factor	\$48,590,314	126	9.49%	\$79,780,710	244	18.51%	\$113,217,834	323	25.18%	\$113,217,834	323	25.18%
Prepayment Rate (% CPR)			21.66%			26.19%			12.35%			25.12%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2004</b>												
Delinquency Data:												
Current	\$49,604,107	129	100.00%	\$80,496,426	244	98.36%	\$113,188,530	324	98.85%	\$124,425,720	323	99.13%
30 - 59 Days	\$0	0	0.00%	\$1,037,740	5	1.27%	\$1,314,566	3	1.15%	\$1,086,080	4	0.87%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.37%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$1,339,739	6	1.64%	\$1,314,566	3	1.15%	\$1,086,080	4	0.87%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$521,743	1	0.42%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.18%	\$65,386	1	0.05%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		30 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			360 days		240 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			41		39			36			35	
Pool Balance and Factor	\$49,604,107	129	9.69%	\$81,836,166	250	18.98%	\$114,503,097	327	25.47%	\$125,511,801	327	24.69%
Prepayment Rate (% CPR)			44.76%			29.57%			35.16%			41.85%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2004</b>												
Delinquency Data:												
Current	\$52,010,318	132	99.76%	\$82,634,604	250	98.05%	\$117,723,305	336	99.13%	\$130,710,420	337	99.51%
30 - 59 Days	\$124,948	1	0.24%	\$1,337,250	6	1.59%	\$1,029,237	2	0.87%	\$285,638	1	0.22%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$356,248	1	0.27%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.36%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$124,948	1	0.24%	\$1,639,249	7	1.95%	\$1,029,237	2	0.87%	\$641,886	2	0.49%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$207,633	1	0.17%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.17%	\$65,386	1	0.05%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			270 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			330 days		210 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			40		38			35			34	
Pool Balance and Factor	\$52,135,266	133	10.18%	\$84,273,852	257	19.55%	\$118,752,543	338	26.41%	\$131,352,305	339	25.84%
Prepayment Rate (% CPR)			25.08%			30.34%			30.65%			28.77%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2004	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$53,422,193	136	100.00%	\$84,708,943	260	97.52%	\$122,160,072	350	99.75%	\$133,902,641	348	99.07%
30 - 59 Days		\$0	0	0.00%	\$1,191,246	4	1.37%	\$305,881	1	0.25%	\$930,929	2	0.69%
60 - 89 Days		\$0	0	0.00%	\$661,761	1	0.76%	\$0	0	0.00%	\$327,847	1	0.24%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.35%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$0	0	0.00%	\$2,155,007	6	2.48%	\$305,881	1	0.25%	\$1,258,775	3	0.93%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$522,889	1	0.39%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$207,633	1	0.17%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.17%	\$65,386	1	0.05%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			30 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			240 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			300 days			180 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1			0			0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			39			37			34			33	
Pool Balance and Factor		\$53,422,193	136	10.44%	\$86,863,950	266	20.15%	\$122,465,953	351	27.24%	\$135,161,416	351	26.59%
Prepayment Rate (% CPR)				26.55%			57.05%			27.63%			35.31%

As of September 30, 2004	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$51,150,115	133	93.28%	\$89,608,871	272	96.13%	\$124,537,317	359	98.96%	\$139,871,293	362	99.77%
30 - 59 Days		\$3,683,610	8	6.72%	\$3,172,584	6	3.40%	\$1,314,435	3	1.04%	\$0	0	0.00%
60 - 89 Days		\$0	0	0.00%	\$132,000	1	0.14%	\$0	0	0.00%	\$327,847	1	0.23%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.32%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$3,683,610	8	6.72%	\$3,606,583	8	3.87%	\$1,314,435	3	1.04%	\$327,847	1	0.23%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$207,633	1	0.16%	\$65,386	1	0.05%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.16%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			210 days			150 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			270 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1			0			0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			38			36			33			32	
Pool Balance and Factor		\$54,833,724	141	10.71%	\$93,215,454	280	21.62%	\$125,851,752	362	27.99%	\$140,199,139	363	27.58%
Prepayment Rate (% CPR)				4.55%			40.81%			48.29%			11.56%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2004</b>												
Delinquency Data:												
Current	\$53,830,591	141	97.76%	\$95,552,982	287	98.11%	\$132,020,659	375	99.27%	\$140,688,617	369	99.30%
30 - 59 Days	\$0	0	0.00%	\$1,537,291	4	1.58%	\$977,049	3	0.73%	\$663,999	1	0.47%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$327,847	1	0.23%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$1,236,000	1	2.24%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.31%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,236,000	1	2.24%	\$1,839,290	5	1.89%	\$977,049	3	0.73%	\$991,845	2	0.70%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$411,153	2	0.31%	\$65,386	1	0.05%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			210 days			120 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			37			35			32			31
Pool Balance and Factor	\$55,066,591	142	10.76%	\$97,392,271	292	22.59%	\$132,997,707	378	29.58%	\$141,680,462	371	27.87%
Prepayment Rate (% CPR)			26.35%			31.92%			35.59%			10.66%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2004</b>												
Delinquency Data:												
Current	\$54,844,678	144	97.05%	\$99,880,238	300	99.31%	\$138,002,093	392	100.00%	\$142,666,365	374	99.73%
30 - 59 Days	\$428,745	2	0.76%	\$393,947	1	0.39%	\$0	0	0.00%	\$327,847	1	0.23%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$65,386	1	0.05%
120 - 149 Days	\$1,236,000	1	2.19%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.30%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,664,745	3	2.95%	\$695,946	2	0.69%	\$0	0	0.00%	\$393,232	2	0.27%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$411,153	2	0.30%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			36			34			31			30
Pool Balance and Factor	\$56,509,423	147	11.04%	\$100,576,184	302	23.33%	\$138,002,093	392	30.70%	\$143,059,597	376	28.14%
Prepayment Rate (% CPR)			35.57%			25.42%			48.93%			28.96%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of June 31, 2004	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>													
Current		\$57,404,673	152	97.89%	\$102,015,152	307	98.97%	\$143,700,947	409	98.43%	\$145,416,963	385	98.76%
30 - 59 Days		\$0	0	0.00%	\$441,300	2	0.43%	\$1,580,796	2	1.08%	\$1,759,330	4	1.19%
60 - 89 Days		\$0	0	0.00%	\$319,789	2	0.31%	\$503,748	1	0.35%	\$65,386	1	0.04%
90 - 119 Days		\$1,236,000	1	2.11%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$207,633	1	0.14%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.29%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,236,000	1	2.11%	\$1,063,088	5	1.03%	\$2,292,178	4	1.57%	\$1,824,716	5	1.24%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.14%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days		180 days				0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days		0 days				0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days		0 days				0 days	
<b>Current Loss Data:</b>													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0		0				0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>													
Cumulative Defaults in bp of Original Pool Balance			0			22		0				0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1		0				0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
<b>Current Prepayment Data:</b>													
Weighted Average Loan Age in Months			35			33		30				29	
Pool Balance and Factor		\$58,640,672	153	11.46%	\$103,078,240	312	23.91%	\$145,993,125	413	32.47%	\$147,241,679	390	28.96%
Prepayment Rate (% CPR)				26.94%			44.18%			35.70%			54.13%

As of May 31, 2004	Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>													
Current		\$58,986,826	157	97.95%	\$106,973,603	323	98.84%	\$150,800,555	429	99.53%	\$154,993,882	394	98.61%
30 - 59 Days		\$0	0	0.00%	\$948,085	5	0.88%	\$503,748	1	0.33%	\$2,178,187	7	1.39%
60 - 89 Days		\$1,236,000	1	2.05%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$207,633	1	0.14%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$301,999	1	0.28%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,236,000	1	2.05%	\$1,250,085	6	1.16%	\$711,381	2	0.47%	\$2,178,187	7	1.39%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.13%	\$525,700	1	0.33%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days		150 days				30 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days		0 days				0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days		0 days				0 days	
<b>Current Loss Data:</b>													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0		0				0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>													
Cumulative Defaults in bp of Original Pool Balance			0			22		0				0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			1		0				0	
Cumulative Loss Severity				0.00%			0.01%			0.00%			0.00%
<b>Current Prepayment Data:</b>													
Weighted Average Loan Age in Months			34			32		29				28	
Pool Balance and Factor		\$60,222,825	158	11.76%	\$108,223,687	329	25.10%	\$151,511,936	431	33.70%	\$157,172,069	401	30.92%
Prepayment Rate (% CPR)				33.60%			38.49%			45.81%			43.30%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2004</b>												
Delinquency Data:												
Current	\$61,105,876	164	98.02%	\$112,196,834	346	99.54%	\$157,842,899	453	98.96%	\$164,390,859	418	99.74%
30 - 59 Days	\$1,236,000	1	1.98%	\$211,975	2	0.19%	\$1,444,901	3	0.91%	\$433,523	2	0.26%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$207,633	1	0.13%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.27%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$513,974	3	0.46%	\$1,652,534	4	1.04%	\$433,523	2	0.26%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$526,253	1	0.32%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.13%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		30 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			120 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		33			31			28			27	
Pool Balance and Factor	\$62,341,876	165	12.18%	\$112,710,808	349	26.14%	\$159,495,433	457	35.48%	\$164,824,382	420	32.42%
Prepayment Rate (% CPR)			27.02%			48.65%			55.08%			48.32%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2004</b>												
Delinquency Data:												
Current	\$64,028,797	170	100.00%	\$118,862,607	366	99.75%	\$169,179,072	482	99.20%	\$173,295,634	438	99.47%
30 - 59 Days	\$0	0	0.00%	\$0	0	0.00%	\$1,159,381	3	0.68%	\$915,525	3	0.53%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.12%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$301,999	1	0.25%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$301,999	1	0.25%	\$1,362,901	4	0.80%	\$915,525	3	0.53%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$527,350	1	0.30%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		60 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		32			30			27			26	
Pool Balance and Factor	\$64,028,797	170	12.51%	\$119,164,606	367	27.64%	\$170,541,973	486	37.93%	\$174,211,158	441	34.27%
Prepayment Rate (% CPR)			48.94%			51.17%			14.60%			27.93%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 29, 2004</b>												
Delinquency Data:												
Current	\$67,747,930	179	100.00%	\$126,131,447	388	99.70%	\$171,061,852	490	98.96%	\$178,170,840	450	99.49%
30 - 59 Days	\$0	0	0.00%	\$385,091	1	0.30%	\$1,587,373	4	0.92%	\$831,484	3	0.46%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$203,520	1	0.12%	\$81,513	1	0.05%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$385,091	1	0.30%	\$1,790,892	5	1.04%	\$912,997	4	0.51%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$301,999	1	0.24%	\$0	0	0.00%	\$527,894	1	0.29%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	0
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			30 days			0 days			60 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			31		29			26			25	
Pool Balance and Factor	\$67,747,930	179	13.23%	\$126,516,538	389	29.35%	\$172,852,745	495	38.45%	\$179,083,836	454	35.23%
Prepayment Rate (% CPR)			21.49%			14.72%			22.26%			26.11%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2004</b>												
Delinquency Data:												
Current	\$69,159,100	183	100.00%	\$127,337,711	391	99.31%	\$176,058,315	506	99.71%	\$183,711,482	466	100.00%
30 - 59 Days	\$0	0	0.00%	\$198,225	2	0.15%	\$509,496	2	0.29%	\$0	0	0.00%
60 - 89 Days	\$0	0	0.00%	\$687,545	2	0.54%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$885,770	4	0.69%	\$509,496	2	0.29%	\$0	0	0.00%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$528,974	1	0.29%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			90 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			31		28			25			24	
Pool Balance and Factor	\$69,159,100	183	13.51%	\$128,223,481	395	29.74%	\$176,567,810	508	39.27%	\$183,711,482	466	36.14%
Prepayment Rate (% CPR)			24.70%			20.19%			14.38%			23.77%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2003</b>												
Delinquency Data:												
Current	\$70,848,240	189	100.00%	\$129,769,407	401	99.31%	\$176,966,687	513	98.91%	\$187,976,267	478	100.00%
30 - 59 Days	\$0	0	0.00%	\$904,365	3	0.69%	\$1,951,281	5	1.09%	\$0	0	0.00%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$904,365	3	0.69%	\$1,951,281	5	1.09%	\$0	0	0.00%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.09%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$785,835	2	0.42%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			570 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			119 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		30			27			24			23	
Pool Balance and Factor	\$70,848,240	189	13.84%	\$130,673,772	404	30.31%	\$178,917,968	518	39.80%	\$187,976,267	478	36.98%
Prepayment Rate (% CPR)			24.80%			23.67%			29.45%			33.72%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2003</b>												
Delinquency Data:												
Current	\$72,586,331	194	100.00%	\$132,393,216	408	99.05%	\$183,411,134	531	99.54%	\$193,045,872	489	99.20%
30 - 59 Days	\$0	0	0.00%	\$693,052	2	0.52%	\$845,610	2	0.46%	\$1,303,701	4	0.67%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$579,765	1	0.43%	\$0	0	0.00%	\$256,325	1	0.13%
Total Delinquency	\$0	0	0.00%	\$1,272,818	3	0.95%	\$845,610	2	0.46%	\$1,560,026	5	0.80%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.09%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$531,099	1	0.27%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			540 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			150 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			8.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Loss Severity			0.00%			0.01%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			22			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			1			0			0	
Cumulative Loss Severity			0.00%			0.01%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		29			26			23			22	
Pool Balance and Factor	\$72,586,331	194	14.18%	\$133,666,034	411	31.01%	\$184,256,743	533	40.98%	\$194,605,899	494	38.28%
Prepayment Rate (% CPR)			35.55%			23.38%			33.50%			24.00%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2003</b>												
Delinquency Data:												
Current	\$75,328,367	202	100.00%	\$134,650,938	417	97.82%	\$190,672,997	551	100.00%	\$195,959,670	499	98.39%
30 - 59 Days	\$0	0	0.00%	\$1,473,795	4	1.07%	\$0	0	0.00%	\$2,424,628	4	1.22%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$531,099	1	0.27%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$1,533,245	2	1.11%	\$0	0	0.00%	\$256,325	1	0.13%
Total Delinquency	\$0	0	0.00%	\$3,007,040	6	2.18%	\$0	0	0.00%	\$3,212,052	6	1.61%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.09%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			510 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		28			25			22			21	
Pool Balance and Factor	\$75,328,367	202	14.72%	\$137,657,978	423	31.93%	\$190,672,997	551	42.41%	\$199,171,723	505	39.18%
Prepayment Rate (% CPR)			64.49%			36.75%			36.63%			33.73%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of September 30, 2003</b>												
Delinquency Data:												
Current	\$82,155,188	216	100.00%	\$140,380,203	434	98.15%	\$197,473,002	565	99.67%	\$203,296,860	513	98.59%
30 - 59 Days	\$0	0	0.00%	\$1,115,863	3	0.78%	\$647,008	2	0.33%	\$2,366,011	6	1.15%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$531,099	1	0.26%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$579,765	1	0.41%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$953,477	1	0.67%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$2,649,105	5	1.85%	\$647,008	2	0.33%	\$2,897,110	7	1.41%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$256,325	1	0.12%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.08%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			180 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			480 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%	\$579,765		0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		27			24			21			20	
Pool Balance and Factor	\$82,155,188	216	16.05%	\$143,029,308	439	33.18%	\$198,120,010	567	44.07%	\$206,193,970	520	40.56%
Prepayment Rate (% CPR)			41.62%			57.82%			56.73%			27.48%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2003</b>												
Delinquency Data:												
Current	\$84,816,490	227	98.66%	\$151,265,766	467	98.41%	\$211,942,737	602	99.74%	\$209,212,240	533	98.75%
30 - 59 Days	\$1,150,000	1	1.34%	\$1,871,725	5	1.22%	\$559,441	2	0.26%	\$2,113,230	4	1.00%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$531,099	1	0.25%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$579,765	1	0.38%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,150,000	1	1.34%	\$2,451,490	6	1.59%	\$559,441	2	0.26%	\$2,644,329	5	1.25%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$256,325	1	0.12%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.08%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$953,478	1	0.62%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		150 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			450 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			150 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		26			23			20			19	
Pool Balance and Factor	\$85,966,490	228	16.79%	\$153,717,256	473	35.66%	\$212,502,178	604	47.27%	\$211,856,569	538	41.67%
Prepayment Rate (% CPR)			86.76%			70.01%			60.28%			64.67%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2003</b>												
Delinquency Data:												
Current	\$101,230,197	260	99.44%	\$166,252,647	507	97.82%	\$227,885,242	646	99.27%	\$229,678,574	574	99.37%
30 - 59 Days	\$565,884	3	0.56%	\$2,178,193	8	1.28%	\$1,672,152	4	0.73%	\$585,919	3	0.25%
60 - 89 Days	\$0	0	0.00%	\$579,767	1	0.34%	\$0	0	0.00%	\$859,523	2	0.37%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$953,508	1	0.56%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$565,884	3	0.56%	\$3,711,467	10	2.18%	\$1,672,152	4	0.73%	\$1,445,442	5	0.63%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$256,325	1	0.11%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.07%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	0.00%		0 days			0 days		120 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	0.00%		0 days			420 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		26			22			19			18	
Pool Balance and Factor	\$101,796,081	263	19.89%	\$169,964,115	517	39.43%	\$229,557,394	650	51.06%	\$231,124,016	579	45.46%
Prepayment Rate (% CPR)			72.73%			74.74%			62.98%			57.86%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 31, 2003</b>												
Delinquency Data:												
Current	\$111,491,010	283	98.23%	\$187,073,572	574	98.13%	\$247,036,325	704	99.03%	\$246,079,471	616	99.04%
30 - 59 Days	\$1,497,467	4	1.32%	\$2,609,413	7	1.37%	\$2,207,569	5	0.88%	\$1,600,237	4	0.64%
60 - 89 Days	\$349,897	1	0.31%	\$0	0	0.00%	\$210,197	1	0.08%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$788,988	2	0.32%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$156,598	1	0.14%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$953,509	1	0.50%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,003,962	6	1.77%	\$3,562,922	8	1.87%	\$2,417,766	6	0.97%	\$2,389,224	6	0.96%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$256,325	1	0.10%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.07%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			390 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		25			21			18			17	
Pool Balance and Factor	\$113,494,972	289	22.17%	\$190,636,495	582	44.22%	\$249,454,091	710	55.49%	\$248,468,695	622	48.87%
Prepayment Rate (% CPR)			77.92%			50.54%			52.99%			55.98%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2003</b>												
Delinquency Data:												
Current	\$127,619,596	317	99.10%	\$199,668,309	611	98.76%	\$264,202,329	754	99.43%	\$265,140,510	661	99.62%
30 - 59 Days	\$1,005,361	3	0.78%	\$1,558,059	6	0.77%	\$1,519,802	3	0.57%	\$218,000	1	0.08%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$256,325	1	0.10%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$210,694	1	0.08%	\$533,178	1	0.20%
120 - 149 Days	\$156,598	1	0.12%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$953,511	1	0.47%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,161,958	4	0.90%	\$2,511,569	7	1.24%	\$1,730,497	4	0.65%	\$1,007,503	3	0.38%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.06%	\$615,853	1	0.23%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			360 days			90 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		25			20			17			16	
Pool Balance and Factor	\$128,781,554	321	25.16%	\$202,179,878	618	46.90%	\$265,722,131	757	59.10%	\$266,148,013	664	52.35%
Prepayment Rate (% CPR)			70.53%			59.51%			48.65%			68.04%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2003</b>												
Delinquency Data:												
Current	\$142,496,310	348	99.89%	\$216,933,577	665	99.50%	\$280,273,422	794	99.75%	\$291,377,532	717	99.52%
30 - 59 Days	\$0	0	0.00%	\$0	0	0.00%	\$494,672	1	0.18%	\$869,863	3	0.30%
60 - 89 Days	\$0	0	0.00%	\$139,985	1	0.06%	\$210,694	1	0.07%	\$0	0	0.00%
90 - 119 Days	\$156,598	1	0.11%	\$0	0	0.00%	\$0	0	0.00%	\$533,691	1	0.18%
120 - 149 Days	\$0	0	0.00%	\$953,511	1	0.44%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$156,598	1	0.11%	\$1,093,496	2	0.50%	\$705,367	2	0.25%	\$1,403,554	4	0.48%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.06%	\$615,853	1	0.21%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			330 days			60 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		22			19			16			15	
Pool Balance and Factor	\$142,652,908	349	27.87%	\$218,027,073	667	50.57%	\$280,978,789	796	62.50%	\$292,781,086	721	57.59%
Prepayment Rate (% CPR)			74.65%			76.11%			63.58%			64.57%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2003</b>												
Delinquency Data:												
Current	\$159,240,933	381	99.53%	\$242,742,511	723	98.80%	\$303,485,899	846	99.27%	\$318,020,465	780	99.59%
30 - 59 Days	\$595,596	2	0.37%	\$1,684,871	5	0.69%	\$2,246,670	7	0.73%	\$780,398	2	0.24%
60 - 89 Days	\$156,598	1	0.10%	\$302,000	1	0.12%	\$0	0	0.00%	\$533,691	1	0.17%
90 - 119 Days	\$0	0	0.00%	\$953,511	1	0.39%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$752,194	3	0.47%	\$2,940,381	7	1.20%	\$2,246,670	7	0.73%	\$1,314,089	3	0.41%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.05%	\$618,104	1	0.19%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			300 days			30 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		21			18			15			14	
Pool Balance and Factor	\$159,993,126	384	31.25%	\$245,682,892	730	56.99%	\$305,732,569	853	68.00%	\$319,334,554	783	62.82%
Prepayment Rate (% CPR)			59.52%			47.52%			24.23%			48.23%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2003</b>												
Delinquency Data:												
Current	\$171,793,942	409	99.54%	\$257,489,935	760	99.31%	\$309,321,813	865	98.84%	\$333,333,707	813	98.77%
30 - 59 Days	\$796,598	2	0.46%	\$835,625	3	0.32%	\$3,642,124	9	1.16%	\$3,520,387	9	1.04%
60 - 89 Days	\$0	0	0.00%	\$953,514	1	0.37%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$618,104	1	0.18%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$796,598	2	0.46%	\$1,789,139	4	0.69%	\$3,642,124	9	1.16%	\$4,138,491	10	1.23%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.05%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			270 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		20			17			14			13	
Pool Balance and Factor	\$172,590,540	411	33.72%	\$259,279,074	764	60.14%	\$312,963,937	874	69.61%	\$337,472,198	823	66.38%
Prepayment Rate (% CPR)			68.84%			49.46%			38.74%			36.21%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2003</b>												
Delinquency Data:												
Current	\$189,620,767	444	99.65%	\$274,110,338	798	99.86%	\$326,084,713	908	100.00%	\$347,828,224	841	99.24%
30 - 59 Days	\$660,973	2	0.35%	\$76,800	1	0.03%	\$0	0	0.00%	\$2,029,853	7	0.58%
60 - 89 Days	\$0	0	0.00%	\$302,000	1	0.11%	\$0	0	0.00%	\$618,104	1	0.18%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$660,973	2	0.35%	\$378,800	2	0.14%	\$0	0	0.00%	\$2,647,958	8	0.76%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.05%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			240 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		19			16			13			12	
Pool Balance and Factor	\$190,281,740	446	37.17%	\$274,489,138	800	63.67%	\$326,084,713	908	72.53%	\$350,476,182	849	68.94%
Prepayment Rate (% CPR)			70.13%			34.38%			34.74%			39.33%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2002</b>												
Delinquency Data:												
Current	\$209,224,921	481	99.38%	\$282,248,179	818	99.27%	\$335,180,032	934	99.17%	\$362,727,098	870	99.22%
30 - 59 Days	\$1,302,479	4	0.62%	\$1,316,974	5	0.46%	\$2,417,949	5	0.72%	\$2,833,515	8	0.78%
60 - 89 Days	\$0	0	0.00%	\$769,962	1	0.27%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$211,918	1	0.06%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.05%	\$0	0	0.00%
Total Delinquency	\$1,302,479	4	0.62%	\$2,086,936	6	0.73%	\$2,796,935	7	0.83%	\$2,833,515	8	0.78%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.05%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			210 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		18			15			12			11	
Pool Balance and Factor	\$210,527,401	485	41.13%	\$284,335,114	824	65.96%	\$337,976,967	941	75.18%	\$365,560,613	878	71.91%
Prepayment Rate (% CPR)			61.29%			50.10%			44.96%			37.99%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2002</b>												
Delinquency Data:												
Current	\$225,975,114	513	99.13%	\$298,681,564	861	99.12%	\$354,457,823	975	99.78%	\$375,821,547	903	98.75%
30 - 59 Days	\$1,973,757	6	0.87%	\$2,649,771	4	0.88%	\$321,000	1	0.09%	\$2,805,570	7	0.74%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$211,187	1	0.06%	\$1,155,628	2	0.30%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$100,000	1	0.03%	\$780,000	1	0.20%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.05%	\$0	0	0.00%
Total Delinquency	\$1,973,757	6	0.87%	\$2,649,771	4	0.88%	\$799,255	4	0.22%	\$4,741,198	10	1.25%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.05%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			60 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		17			14			11			10	
Pool Balance and Factor	\$227,948,871	519	44.53%	\$301,331,334	865	69.90%	\$355,257,078	979	79.04%	\$380,562,745	913	74.86%
Prepayment Rate (% CPR)			75.32%			54.95%			37.71%			49.71%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2002</b>												
Delinquency Data:												
Current	\$255,186,546	560	99.58%	\$321,309,513	909	99.76%	\$365,551,524	1,005	98.89%	\$399,574,970	952	99.12%
30 - 59 Days	\$668,970	2	0.26%	\$769,962	1	0.24%	\$3,821,629	6	1.03%	\$2,248,430	7	0.56%
60 - 89 Days	\$398,929	1	0.16%	\$0	0	0.00%	\$0	0	0.00%	\$536,537	1	0.13%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$100,000	1	0.03%	\$780,000	1	0.19%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.05%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,067,899	3	0.42%	\$769,962	1	0.24%	\$4,088,697	8	1.11%	\$3,564,967	9	0.88%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.05%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			30 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		16			13			10			9	
Pool Balance and Factor	\$256,254,445	563	50.06%	\$322,079,475	910	74.71%	\$369,640,221	1,013	82.23%	\$403,139,937	961	79.30%
Prepayment Rate (% CPR)			66.03%			68.60%			46.41%			47.23%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of September 30, 2002</b>												
Delinquency Data:												
Current	\$279,264,150	610	99.56%	\$353,485,190	974	99.64%	\$392,840,142	1,063	99.06%	\$419,309,259	989	98.58%
30 - 59 Days	\$1,237,316	4	0.44%	\$1,294,318	4	0.36%	\$3,443,068	7	0.87%	\$4,731,456	9	1.11%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$100,000	1	0.03%	\$1,317,524	2	0.31%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.04%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,237,316	4	0.44%	\$1,294,318	4	0.36%	\$3,710,136	9	0.94%	\$6,048,979	11	1.42%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		15			12			9			8	
Pool Balance and Factor	\$280,501,467	614	54.80%	\$354,779,507	978	82.30%	\$396,550,278	1,072	88.22%	\$425,358,239	1,000	83.67%
Prepayment Rate (% CPR)			69.60%			56.51%			50.18%			57.24%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2002</b>												
Delinquency Data:												
Current	\$308,789,545	666	99.64%	\$379,539,134	1,040	99.79%	\$418,979,545	1,109	99.32%	\$452,794,349	1,027	99.14%
30 - 59 Days	\$1,107,849	4	0.36%	\$797,554	3	0.21%	\$2,602,713	6	0.62%	\$2,565,090	18	0.56%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$100,000	1	0.02%	\$1,317,524	2	0.29%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$167,068	1	0.04%	\$44,975	1	0.01%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,107,849	4	0.36%	\$797,554	3	0.21%	\$2,869,781	8	0.68%	\$3,927,589	21	0.86%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		14			11			8			7	
Pool Balance and Factor	\$309,897,394	670	60.54%	\$380,336,688	1,043	88.22%	\$421,849,325	1,117	93.85%	\$456,721,938	1,048	89.84%
Prepayment Rate (% CPR)			59.44%			31.13%			25.04%			45.12%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2002</b>												
Delinquency Data:												
Current	\$336,514,544	720	99.21%	\$390,959,818	1,068	99.63%	\$429,864,960	1,131	99.46%	\$475,666,241	1,081	99.03%
30 - 59 Days	\$2,677,588	7	0.79%	\$1,455,337	4	0.37%	\$2,040,970	5	0.47%	\$4,610,055	10	0.96%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$310,139	2	0.07%	\$44,975	1	0.01%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,677,588	7	0.79%	\$1,455,337	4	0.37%	\$2,351,109	7	0.54%	\$4,655,030	11	0.97%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		13			10			7			6	
Pool Balance and Factor	\$339,192,132	727	66.26%	\$392,415,155	1,072	91.03%	\$432,216,069	1,138	96.16%	\$480,321,270	1,092	94.48%
Prepayment Rate (% CPR)			47.43%			30.06%			15.66%			23.37%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 31, 2002</b>												
Delinquency Data:												
Current	\$356,662,033	755	99.62%	\$402,289,511	1,091	99.49%	\$435,968,204	1,144	99.43%	\$488,673,858	1,106	99.47%
30 - 59 Days	\$1,358,436	5	0.38%	\$1,264,981	3	0.31%	\$1,697,330	6	0.39%	\$1,212,578	5	0.25%
60 - 89 Days	\$0	0	0.00%	\$804,591	1	0.20%	\$0	0	0.00%	\$1,403,563	2	0.29%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$800,000	1	0.18%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,358,436	5	0.38%	\$2,069,572	4	0.51%	\$2,497,330	7	0.57%	\$2,616,141	7	0.53%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		12			9			6			5	
Pool Balance and Factor	\$358,020,469	760	69.94%	\$404,359,083	1,095	93.80%	\$438,465,534	1,151	97.55%	\$491,289,999	1,113	96.64%
Prepayment Rate (% CPR)			36.29%			7.31%			7.68%			22.79%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2002</b>												
Delinquency Data:												
Current	\$371,439,909	785	99.63%	\$406,709,291	1,100	99.63%	\$439,276,822	1,150	99.50%	\$495,757,824	1,128	98.73%
30 - 59 Days	\$802,109	2	0.22%	\$1,501,244	3	0.37%	\$2,212,041	8	0.50%	\$6,373,347	9	1.27%
60 - 89 Days	\$580,077	1	0.16%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,382,186	3	0.37%	\$1,501,244	3	0.37%	\$2,212,041	8	0.50%	\$6,373,347	9	1.27%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		11			8			5			4	
Pool Balance and Factor	\$372,822,095	788	72.83%	\$408,210,534	1,103	94.69%	\$441,488,863	1,158	98.22%	\$502,131,171	1,137	98.77%
Prepayment Rate (% CPR)			25.86%			10.78%			5.11%			13.41%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2002</b>									
Delinquency Data:									
Current	\$380,150,465	796	99.41%	\$409,371,981	1,108	99.32%	\$438,902,796	1,152	98.96%
30 - 59 Days	\$2,251,933	5	0.59%	\$1,336,950	3	0.32%	\$3,137,961	9	0.71%
60 - 89 Days	\$0	0	0.00%	\$524,551	1	0.13%	\$1,481,150	3	0.33%
90 - 119 Days	\$0	0	0.00%	\$953,515	1	0.23%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,251,933	5	0.59%	\$2,815,017	5	0.68%	\$4,619,111	12	1.04%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		10			7			4	
Pool Balance and Factor	\$382,402,399	801	74.70%	\$412,186,998	1,113	95.61%	\$443,521,907	1,164	98.67%
Prepayment Rate (% CPR)			26.09%			9.47%			11.57%

Deal Name:	TMST 2001-1			TMST 2001-2			TMST 2002-1		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2002</b>									
Delinquency Data:									
Current	\$390,803,729	811	99.61%	\$411,832,376	1,111	99.07%	\$442,688,439	1,161	98.89%
30 - 59 Days	\$1,529,023	4	0.39%	\$2,443,587	4	0.59%	\$4,972,933	10	1.11%
60 - 89 Days	\$0	0	0.00%	\$1,417,856	2	0.34%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,529,023	4	0.39%	\$3,861,443	6	0.93%	\$4,972,933	10	1.11%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		9			6			3	
Pool Balance and Factor	\$392,332,752	815	76.64%	\$415,693,819	1,117	96.43%	\$447,661,372	1,171	99.59%
Prepayment Rate (% CPR)			39.88%			8.07%			4.53%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of February 28, 2002	Deal Name:	TMST 2001-1			TMST 2001-2		
		Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:							
Current		\$409,508,629	846	100.00%	\$414,089,801	1,112	98.90%
30 - 59 Days		\$0	0	0.00%	\$3,960,753	7	0.95%
60 - 89 Days		\$0	0	0.00%	\$646,081	2	0.15%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$0	0	0.00%	\$4,606,834	9	1.10%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days	
Current Loss Data:							
Default Rate (% CDR)				0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Loss Severity				0.00%			0.00%
Cumulative Loss Data:							
Cumulative Defaults in bp of Original Pool Balance			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Cumulative Loss Severity				0.00%			0.00%
Current Prepayment Data:							
Weighted Average Loan Age in Months			8			5	
Pool Balance and Factor		\$409,508,629	846	80.00%	\$418,696,635	1,121	97.12%
Prepayment Rate (% CPR)				46.28%			9.18%

As of January 31, 2002	Deal Name:	TMST 2001-1			TMST 2001-2		
		Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:							
Current		\$431,467,351	876	100.00%	\$420,158,949	1,123	99.53%
30 - 59 Days		\$0	0	0.00%	\$1,988,350	4	0.47%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$0	0	0.00%	\$1,988,350	4	0.47%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days	
Current Loss Data:							
Default Rate (% CDR)				0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Loss Severity				0.00%			0.00%
Cumulative Loss Data:							
Cumulative Defaults in bp of Original Pool Balance			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Cumulative Loss Severity				0.00%			0.00%
Current Prepayment Data:							
Weighted Average Loan Age in Months			7			4	
Pool Balance and Factor		\$431,467,351	876	84.29%	\$422,147,300	1,127	97.92%
Prepayment Rate (% CPR)				39.56%			10.71%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2001-1			TMST 2001-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2001</b>						
Delinquency Data:						
Current	\$449,787,342	914	99.93%	\$425,922,862	1,133	99.93%
30 - 59 Days	\$324,000	1	0.07%	\$304,218	1	0.07%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$324,000	1	0.07%	\$304,218	1	0.07%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		7			3	
Pool Balance and Factor	\$450,111,342	915	87.93%	\$426,227,080	1,134	98.87%
Prepayment Rate (% CPR)			43.08%			12.58%

Deal Name:	TMST 2001-1		
	Balance	Number	Percent
<b>As of November 30, 2001</b>			
Delinquency Data:			
Current	\$471,287,958	949	99.86%
30 - 59 Days	\$682,882	3	0.14%
60 - 89 Days	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$682,882	3	0.14%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		6	
Pool Balance and Factor	\$471,970,840	952	92.20%
Prepayment Rate (% CPR)			34.05%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
 Delinquency, Loss and Prepayment Information

Deal Name: TMST 2001-1

**As of October 31, 2001**

Delinquency Data:	Balance	Number	Percent
Current	\$498,970,464	996	100.00%
30 - 59 Days	\$0	0	0.00%
60 - 89 Days	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		5	
Pool Balance and Factor	\$498,970,464	996	97.47%
Prepayment Rate (% CPR)			24.60%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2007</b>												
Delinquency Data:												
Current	\$71,165,754	192	99.44%	\$138,001,494	372	99.00%	\$189,603,816	481	99.32%	\$262,756,547	651	98.91%
30 - 59 Days	\$398,283	2	0.56%	\$1,179,024	3	0.85%	\$1,296,134	3	0.68%	\$2,427,180	9	0.91%
60 - 89 Days	\$0	0	0.00%	\$209,000	1	0.15%	\$0	0	0.00%	\$197,524	2	0.07%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$119,983	1	0.05%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$137,697	1	0.05%
Total Delinquency	\$398,283	2	0.56%	\$1,388,024	4	1.00%	\$1,296,134	3	0.68%	\$2,882,384	13	1.09%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.14%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$259,336	1	0.19%	\$1,876,092	2	0.98%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$312,000	1	0.22%	\$228,000	1	0.12%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			180 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			150 days			191 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			330 days			510 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			4			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			53			53			52			86
Pool Balance and Factor	\$71,564,037	194	13.78%	\$139,389,518	376	16.10%	\$190,899,950	484	24.65%	\$265,638,931	664	25.04%
Prepayment Rate (% CPR)			13.58%			13.25%			35.31%			29.70%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2007</b>												
Delinquency Data:												
Current	\$71,941,250	196	99.31%	\$140,432,113	378	99.54%	\$197,314,699	496	99.66%	\$271,796,292	669	99.33%
30 - 59 Days	\$309,828	1	0.43%	\$175,200	1	0.12%	\$359,355	1	0.18%	\$725,938	7	0.27%
60 - 89 Days	\$192,712	1	0.27%	\$209,000	1	0.15%	\$0	0	0.00%	\$574,467	3	0.21%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$399,513	1	0.15%
120 - 149 Days	\$0	0	0.00%	\$259,336	1	0.18%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$318,000	1	0.16%	\$137,697	1	0.05%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$502,540	2	0.69%	\$643,535	3	0.46%	\$677,355	2	0.34%	\$1,837,616	12	0.67%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$498,308	2	0.25%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.83%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$312,000	1	0.22%	\$228,000	1	0.12%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			203 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			150 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			300 days			480 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			4			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			52			51			51			85
Pool Balance and Factor	\$72,443,790	198	13.95%	\$141,075,648	381	16.29%	\$197,992,054	498	25.56%	\$273,633,907	681	25.79%
Prepayment Rate (% CPR)			25.82%			34.81%			10.31%			15.86%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of December 31, 2006	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$73,319,346	197	98.72%	\$145,157,745	389	99.27%	\$197,866,992	505	99.02%	\$275,514,380	684	99.22%
30 - 59 Days		\$761,272	3	1.02%	\$804,817	3	0.55%	\$0	0	0.00%	\$1,918,534	10	0.69%
60 - 89 Days		\$0	0	0.00%	\$1,162	1	0.00%	\$0	0	0.00%	\$107,971	1	0.04%
90 - 119 Days		\$192,712	1	0.26%	\$259,336	1	0.18%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$1,967,979	2	0.98%	\$137,697	1	0.05%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$953,984	4	1.28%	\$1,065,315	5	0.73%	\$1,967,979	2	0.98%	\$2,164,203	12	0.78%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$498,308	2	0.25%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$399,767	1	0.27%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$312,000	1	0.21%	\$228,000	1	0.11%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			177 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			210 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			270 days			450 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			4			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months				50		50			50			84	
Pool Balance and Factor		\$74,273,330	201	14.30%	\$146,223,060	394	16.89%	\$199,834,971	507	25.80%	\$277,678,583	696	26.17%
Prepayment Rate (% CPR)				16.87%			24.78%			11.44%			25.76%

As of November 31, 2006	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$74,808,241	204	99.17%	\$147,700,842	397	98.62%	\$199,538,805	511	98.83%	\$282,227,737	701	99.12%
30 - 59 Days		\$429,974	2	0.57%	\$1,511,269	5	1.01%	\$400,000	1	0.20%	\$1,996,574	8	0.70%
60 - 89 Days		\$0	0	0.00%	\$554,696	2	0.37%	\$0	0	0.00%	\$385,363	4	0.14%
90 - 119 Days		\$192,712	1	0.26%	\$0	0	0.00%	\$1,967,979	2	0.97%	\$137,697	1	0.05%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$622,686	3	0.83%	\$2,065,965	7	1.38%	\$2,367,979	3	1.17%	\$2,519,634	13	0.88%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$498,308	2	0.25%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$399,767	1	0.27%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$312,000	1	0.21%	\$228,000	1	0.11%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			164 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			180 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			240 days			420 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			2.52%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			4			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months				50		49			49			84	
Pool Balance and Factor		\$75,430,927	207	14.52%	\$149,766,806	404	17.30%	\$201,906,784	514	26.07%	\$284,747,371	714	26.84%
Prepayment Rate (% CPR)				26.35%			34.51%			15.65%			27.13%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2006	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$77,030,442	211	99.54%	\$153,668,118	413	99.03%	\$202,287,773	521	98.76%	\$289,970,275	720	99.15%
30 - 59 Days		\$160,168	2	0.21%	\$1,293,184	5	0.83%	\$568,000	2	0.28%	\$2,216,333	8	0.76%
60 - 89 Days		\$192,712	1	0.25%	\$0	0	0.00%	\$1,967,979	2	0.96%	\$257,680	2	0.09%
90 - 119 Days		\$0	0	0.00%	\$209,000	1	0.13%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$352,880	3	0.46%	\$1,502,183	6	0.97%	\$2,535,979	4	1.24%	\$2,474,013	10	0.85%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.13%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$399,767	1	0.26%	\$226,113	1	0.11%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$641,032	2	0.41%	\$228,000	1	0.11%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			150 days			150 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			256 days			390 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			49			48			48			83	
Pool Balance and Factor		\$77,383,322	214	14.90%	\$155,170,301	419	17.92%	\$204,823,752	525	26.45%	\$292,444,288	730	27.57%
Prepayment Rate (% CPR)				5.90%			24.85%			25.20%			24.17%

As of September 30, 2006	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$77,007,673	213	99.01%	\$157,222,899	428	98.92%	\$207,286,237	540	98.76%	\$294,056,016	736	98.23%
30 - 59 Days		\$773,698	3	0.99%	\$1,717,373	6	1.08%	\$2,368,424	4	1.13%	\$4,774,143	11	1.59%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$519,472	2	0.17%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$226,113	1	0.11%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$773,698	3	0.99%	\$1,717,373	6	1.08%	\$2,594,537	5	1.24%	\$5,293,614	13	1.77%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.13%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$711,767	2	0.44%	\$228,000	1	0.11%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$329,032	1	0.20%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			150 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			146 days			360 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			270 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			47			47			47			82	
Pool Balance and Factor		\$77,781,371	216	14.97%	\$158,940,272	434	18.36%	\$209,880,774	545	27.10%	\$299,349,630	749	28.22%
Prepayment Rate (% CPR)				34.23%			21.94%			20.33%			20.77%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2006</b>												
Delinquency Data:												
Current	\$79,754,032	221	99.01%	\$160,629,617	436	98.98%	\$213,490,692	553	99.79%	\$302,299,339	761	99.02%
30 - 59 Days	\$798,712	2	0.99%	\$1,452,971	4	0.90%	\$216,885	1	0.10%	\$2,281,238	6	0.75%
60 - 89 Days	\$0	0	0.00%	\$209,000	1	0.13%	\$0	0	0.00%	\$119,983	1	0.04%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$226,113	1	0.11%	\$104,609	1	0.03%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$498,545	2	0.16%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$798,712	2	0.99%	\$1,661,970	5	1.02%	\$442,998	2	0.21%	\$3,004,375	10	0.98%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.13%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$711,767	2	0.44%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$329,032	1	0.20%	\$228,000	1	0.11%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			116 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			240 days			330 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		46			46			46			81	
Pool Balance and Factor	\$80,552,743	223	15.51%	\$162,291,587	441	18.74%	\$213,933,690	555	27.62%	\$305,303,714	771	28.78%
Prepayment Rate (% CPR)			52.44%			37.91%			20.32%			19.98%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 31, 2006</b>												
Delinquency Data:												
Current	\$85,513,111	236	99.78%	\$166,802,656	448	98.76%	\$217,515,926	568	99.75%	\$307,818,496	778	98.94%
30 - 59 Days	\$192,712	1	0.22%	\$2,089,015	4	1.24%	\$318,000	1	0.15%	\$2,398,986	8	0.77%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$226,113	1	0.10%	\$405,374	3	0.13%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$138,545	1	0.04%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$360,000	1	0.12%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$192,712	1	0.22%	\$2,089,015	4	1.24%	\$544,113	2	0.25%	\$3,302,906	13	1.06%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.12%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$1,040,799	3	0.62%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$228,000	1	0.10%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			130 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			300 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		46			45			45			80	
Pool Balance and Factor	\$85,705,823	237	16.50%	\$168,891,670	452	19.50%	\$218,060,039	570	28.16%	\$311,121,402	791	29.33%
Prepayment Rate (% CPR)			59.31%			30.74%			35.59%			17.63%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of June 30, 2006	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$91,917,569	253	99.50%	\$172,346,372	462	98.95%	\$223,378,559	579	98.73%	\$310,579,902	798	98.20%
30 - 59 Days		\$462,055	1	0.50%	\$633,097	1	0.36%	\$2,863,698	5	1.27%	\$4,809,015	11	1.52%
60 - 89 Days		\$0	0	0.00%	\$479,599	1	0.28%	\$0	0	0.00%	\$538,393	2	0.17%
90 - 119 Days		\$0	0	0.00%	\$711,767	2	0.41%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$360,000	1	0.11%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$462,055	1	0.50%	\$1,824,463	4	1.05%	\$2,863,698	5	1.27%	\$5,707,408	14	1.80%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.12%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$329,032	1	0.19%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$228,000	1	0.10%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days		180 days				0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			180 days		0 days				0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days		270 days				0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		0.00%
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0		0			0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			44			44		44			79		
Pool Balance and Factor		\$92,379,624	254	17.78%	\$174,170,835	466	20.11%	\$226,242,256	584	29.21%	\$316,287,310	812	29.81%
Prepayment Rate (% CPR)				44.22%			39.25%			40.85%			16.52%

As of May 31, 2006	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$95,639,420	262	98.61%	\$178,004,319	478	98.02%	\$235,854,679	599	99.77%	\$316,090,227	817	98.41%
30 - 59 Days		\$1,352,953	3	1.39%	\$2,669,626	7	1.47%	\$544,113	2	0.23%	\$4,736,371	13	1.47%
60 - 89 Days		\$0	0	0.00%	\$521,000	2	0.29%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$399,767	1	0.22%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$360,000	1	0.11%
Total Delinquency		\$1,352,953	3	1.39%	\$3,590,393	10	1.98%	\$544,113	2	0.23%	\$5,096,371	14	1.59%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.12%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$329,032	1	0.18%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$228,000	1	0.10%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days		180 days				0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			150 days		0 days				0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days		240 days				0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		0.00%
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0		0			0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			43			43		43			78		
Pool Balance and Factor		\$96,992,373	265	18.67%	\$181,594,712	488	20.97%	\$236,398,793	601	30.52%	\$321,186,598	831	30.28%
Prepayment Rate (% CPR)				22.91%			29.13%			16.33%			32.05%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2006</b>												
Delinquency Data:												
Current	\$98,228,352	269	99.09%	\$181,699,751	489	97.21%	\$239,378,904	612	99.75%	\$328,966,465	844	99.15%
30 - 59 Days	\$578,848	1	0.58%	\$4,276,150	11	2.29%	\$393,773	2	0.16%	\$1,946,845	6	0.59%
60 - 89 Days	\$319,328	1	0.32%	\$209,000	1	0.11%	\$205,214	1	0.09%	\$421,625	2	0.13%
90 - 119 Days	\$0	0	0.00%	\$399,767	1	0.21%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$329,032	1	0.18%	\$0	0	0.00%	\$105,524	1	0.03%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$360,000	1	0.11%
Total Delinquency	\$898,175	2	0.91%	\$5,213,949	14	2.79%	\$598,987	3	0.25%	\$2,833,995	10	0.85%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.11%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$228,000	1	0.10%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			150 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			210 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		43			42			41			60	
Pool Balance and Factor	\$99,126,527	271	19.08%	\$186,913,699	503	21.59%	\$239,977,891	615	30.99%	\$331,800,460	854	31.28%
Prepayment Rate (% CPR)			27.17%			54.21%			30.32%			36.14%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2006</b>												
Delinquency Data:												
Current	\$101,469,525	278	99.69%	\$198,030,958	521	99.25%	\$246,644,660	634	99.71%	\$341,394,311	869	99.09%
30 - 59 Days	\$319,328	1	0.31%	\$88,880	1	0.04%	\$705,102	2	0.29%	\$2,045,107	5	0.59%
60 - 89 Days	\$0	0	0.00%	\$608,767	2	0.31%	\$0	0	0.00%	\$310,999	1	0.09%
90 - 119 Days	\$0	0	0.00%	\$789,032	2	0.40%	\$0	0	0.00%	\$105,524	1	0.03%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$542,999	2	0.16%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$140,283	1	0.04%
Total Delinquency	\$319,328	1	0.31%	\$1,486,678	5	0.75%	\$705,102	2	0.29%	\$3,144,912	10	0.91%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$500,194	2	0.20%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.67%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			540 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		43			41			41			59	
Pool Balance and Factor	\$101,788,852	279	19.59%	\$199,517,636	526	23.04%	\$247,349,763	636	31.94%	\$344,539,223	879	32.22%
Prepayment Rate (% CPR)			72.56%			31.93%			18.17%			36.44%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2006</b>												
Delinquency Data:												
Current	\$112,500,566	296	99.22%	\$202,775,876	534	98.41%	\$250,095,369	644	99.42%	\$350,806,928	893	98.01%
30 - 59 Days	\$0	0	0.00%	\$1,885,118	3	0.91%	\$1,470,340	3	0.58%	\$4,926,562	10	1.38%
60 - 89 Days	\$878,946	2	0.78%	\$1,188,799	3	0.58%	\$0	0	0.00%	\$866,611	4	0.24%
90 - 119 Days	\$0	0	0.00%	\$209,000	1	0.10%	\$0	0	0.00%	\$630,000	2	0.18%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$542,999	2	0.15%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$140,283	1	0.04%
Total Delinquency	\$878,946	2	0.78%	\$3,282,917	7	1.59%	\$1,470,340	3	0.58%	\$7,106,456	19	1.99%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$500,194	2	0.20%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$360,455	1	0.17%	\$1,649,979	1	0.66%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			166 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			90 days			510 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			43		40			40			58	
Pool Balance and Factor	\$113,379,511	298	21.83%	\$206,058,792	541	23.79%	\$251,565,710	647	32.48%	\$357,913,384	912	33.48%
Prepayment Rate (% CPR)			46.80%			26.07%			24.20%			39.74%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2006</b>												
Delinquency Data:												
Current	\$118,556,261	303	99.20%	\$208,342,606	543	98.58%	\$256,302,449	659	99.54%	\$366,220,238	933	
30 - 59 Days	\$956,146	3	0.80%	\$1,774,313	5	0.84%	\$1,178,374	3	0.46%	\$5,490,227	14	
60 - 89 Days	\$0	0	0.00%	\$933,023	3	0.44%	\$0	0	0.00%	\$1,060,982	4	
90 - 119 Days	\$0	0	0.00%	\$296,909	1	0.14%	\$0	0	0.00%	\$182,999	1	
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$360,000	1	
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$140,283	1	
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	
Total Delinquency	\$956,146	3	0.80%	\$3,004,245	9	1.42%	\$1,178,374	3	0.46%	\$7,234,491	21	
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	
Assets in Foreclosure	\$0	0	0.00%	\$360,455	1	0.17%	\$1,649,979	1	0.64%	\$0	0	
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			60 days			480 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months			43		40			39			57	
Pool Balance and Factor	\$119,512,407	306	23.01%	\$211,346,851	552	24.40%	\$257,480,823	662	33.24%	\$373,454,729	954	34.94%
Prepayment Rate (% CPR)			48.61%			31.62%			31.53%			30.36%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of December 30, 2005	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$125,652,291	320	99.46%	\$214,495,698	555	98.31%	\$265,786,675	680	100.00%	\$378,406,664	970	98.29%
30 - 59 Days		\$687,630	2	0.54%	\$2,037,445	7	0.93%	\$0	0	0.00%	\$5,573,227	14	1.45%
60 - 89 Days		\$0	0	0.00%	\$1,290,165	4	0.59%	\$0	0	0.00%	\$522,461	2	0.14%
90 - 119 Days		\$0	0	0.00%	\$360,455	1	0.17%	\$0	0	0.00%	\$360,000	1	0.09%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$140,283	1	0.04%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$687,630	2	0.54%	\$3,688,065	12	1.69%	\$0	0	0.00%	\$6,595,972	18	1.71%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$500,194	2	0.19%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.62%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			139 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			450 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			42			39			38			56	
Pool Balance and Factor		\$126,339,921	322	24.32%	\$218,183,763	567	25.19%	\$265,786,675	680	34.32%	\$385,002,636	988	36.03%
Prepayment Rate (% CPR)				24.14%			37.92%			37.92%			24.39%

As of November 30, 2005	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$127,598,981	325	98.69%	\$223,433,483	579	98.40%	\$275,903,573	702	99.74%	\$389,002,104	998	98.68%
30 - 59 Days		\$1,694,626	3	1.31%	\$1,981,210	5	0.87%	\$219,315	1	0.08%	\$3,619,598	11	0.92%
60 - 89 Days		\$0	0	0.00%	\$1,650,678	5	0.73%	\$118,783	1	0.04%	\$1,439,714	3	0.37%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$140,283	1	0.04%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$371,926	1	0.13%	\$0	0	0.00%
Total Delinquency		\$1,694,626	3	1.31%	\$3,631,888	10	1.60%	\$710,024	3	0.26%	\$5,199,595	15	1.32%
Assets in Bankruptcy		\$0	0	0.00%	\$69,224	1	0.03%	\$500,194	2	0.18%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.60%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			30 days			125 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			420 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			41			38			37			55	
Pool Balance and Factor		\$129,293,607	328	24.89%	\$227,065,371	589	26.22%	\$276,613,597	705	35.71%	\$394,201,700	1,013	36.90%
Prepayment Rate (% CPR)				42.32%			26.93%			44.58%			30.06%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2005	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$134,169,147	334	99.11%	\$228,870,836	601	98.18%	\$288,996,542	727	99.45%	\$400,221,844	1,027	98.52%
30 - 59 Days		\$629,909	1	0.47%	\$3,279,818	9	1.41%	\$1,111,843	5	0.38%	\$4,542,529	10	1.12%
60 - 89 Days		\$0	0	0.00%	\$669,000	2	0.29%	\$124,640	1	0.04%	\$1,473,935	3	0.36%
90 - 119 Days		\$578,848	1	0.43%	\$296,909	1	0.13%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$371,926	1	0.13%	\$0	0	0.00%
Total Delinquency		\$1,208,757	2	0.89%	\$4,245,726	12	1.82%	\$1,608,409	7	0.55%	\$6,016,464	13	1.48%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.09%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.57%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			390 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			40			37			36			54	
Pool Balance and Factor		\$135,377,904	336	26.06%	\$233,116,562	613	26.92%	\$290,604,951	734	37.52%	\$406,238,308	1,040	38.03%
Prepayment Rate (% CPR)				22.88%			47.12%			38.99%			33.32%

As of September 30, 2005	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$137,143,965	340	99.13%	\$242,658,808	638	98.69%	\$301,116,288	753	99.42%	\$430,206,819	1,102	98.70%
30 - 59 Days		\$629,909	1	0.46%	\$2,454,099	9	1.00%	\$1,751,259	6	0.58%	\$4,222,225	13	0.97%
60 - 89 Days		\$578,848	1	0.42%	\$756,909	2	0.31%	\$0	0	0.00%	\$1,438,384	5	0.33%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,208,757	2	0.87%	\$3,211,008	11	1.31%	\$1,751,259	6	0.58%	\$5,660,608	18	1.30%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$272,195	1	0.09%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.54%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			360 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			40			37			36			53	
Pool Balance and Factor		\$138,352,722	342	26.63%	\$245,869,816	649	28.39%	\$302,867,547	759	39.10%	\$435,867,428	1,120	40.84%
Prepayment Rate (% CPR)				50.46%			46.29%			25.15%			35.29%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2005</b>												
Delinquency Data:												
Current	\$145,935,375	360	99.48%	\$256,022,190	678	98.85%	\$308,467,718	775	99.40%	\$450,833,489	1,144	98.62%
30 - 59 Days	\$767,448	2	0.52%	\$2,506,033	6	0.97%	\$1,849,721	5	0.60%	\$6,305,064	24	1.38%
60 - 89 Days	\$0	0	0.00%	\$460,000	1	0.18%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$767,448	2	0.52%	\$2,966,033	7	1.15%	\$1,849,721	5	0.60%	\$6,305,064	24	1.38%
Assets in Bankruptcy	\$0	0	0.00%	\$331,500	1	0.13%	\$272,195	1	0.09%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.53%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			120 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			330 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		39			36			35			52	
Pool Balance and Factor	\$146,702,824	362	28.24%	\$258,988,223	685	29.91%	\$310,317,438	780	40.06%	\$457,138,552	1,168	42.84%
Prepayment Rate (% CPR)			48.95%			63.88%			37.99%			32.15%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2005</b>												
Delinquency Data:												
Current	\$154,626,458	373	99.65%	\$278,993,562	718	98.94%	\$321,471,548	808	99.53%	\$469,945,236	1,193	99.48%
30 - 59 Days	\$543,536	2	0.35%	\$2,307,741	6	0.82%	\$1,505,821	5	0.47%	\$2,325,391	8	0.49%
60 - 89 Days	\$0	0	0.00%	\$669,000	2	0.24%	\$0	0	0.00%	\$143,504	2	0.03%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$543,536	2	0.35%	\$2,976,741	8	1.06%	\$1,505,821	5	0.47%	\$2,468,894	10	0.52%
Assets in Bankruptcy	\$0	0	0.00%	\$331,500	1	0.12%	\$272,195	1	0.08%	\$108,748	1	0.02%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.51%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			90 days			180 days			330 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			300 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		38			35			34			51	
Pool Balance and Factor	\$155,169,993	375	29.87%	\$281,970,303	726	32.56%	\$322,977,369	813	41.70%	\$472,414,131	1,203	44.27%
Prepayment Rate (% CPR)			51.64%			40.59%			37.77%			34.47%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of June 31, 2005	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$162,872,513	397	98.79%	\$290,938,536	747	98.78%	\$335,366,679	844	99.79%	\$483,870,889	1,218	98.85%
30 - 59 Days		\$1,998,861	2	1.21%	\$3,584,250	10	1.22%	\$710,190	3	0.21%	\$4,555,102	18	0.93%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$1,081,294	1	0.22%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,998,861	2	1.21%	\$3,584,250	10	1.22%	\$710,190	3	0.21%	\$5,636,396	19	1.15%
Assets in Bankruptcy		\$0	0	0.00%	\$331,500	1	0.11%	\$272,195	1	0.08%	\$108,748	1	0.02%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.49%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			60 days			150 days			300 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			270 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%		0.00%				0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%		0.00%				0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%		0.00%				0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			37			34			33			50	
Pool Balance and Factor		\$164,871,374	399	31.74%	\$294,522,786	757	34.01%	\$336,076,868	847	43.39%	\$489,507,285	1237	45.88%
Prepayment Rate (% CPR)				42.78%			42.14%		29.58%				34.20%

As of May 31, 2005	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$170,943,205	423	98.96%	\$302,108,596	775	97.99%	\$346,102,535	868	100.00%	\$497,976,376	1,261	98.94%
30 - 59 Days		\$1,799,337	2	1.04%	\$5,004,215	8	1.62%	\$0	0	0.00%	\$5,005,124	12	0.99%
60 - 89 Days		\$0	0	0.00%	\$842,410	2	0.27%	\$0	0	0.00%	\$310,999	1	0.06%
90 - 119 Days		\$0	0	0.00%	\$360,455	1	0.12%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,799,337	2	1.04%	\$6,207,079	11	2.01%	\$0	0	0.00%	\$5,316,123	13	1.06%
Assets in Bankruptcy		\$0	0	0.00%	\$331,500	1	0.11%	\$272,195	1	0.08%	\$108,748	1	0.02%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.48%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			30 days			180 days			270 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			240 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%		0.00%				0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%		0.00%				0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%		0.00%				0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			36			33			32			49	
Pool Balance and Factor		\$172,742,542	425	33.25%	\$308,315,675	786	35.60%	\$346,102,535	868	44.68%	\$503,292,499	1,274	47.18%
Prepayment Rate (% CPR)				42.68%			36.58%		39.09%				28.06%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2005</b>												
Delinquency Data:												
Current	\$178,964,845	448	98.89%	\$314,790,855	810	98.28%	\$359,758,503	893	99.72%	\$512,101,782	1,290	98.95%
30 - 59 Days	\$1,999,871	1	1.11%	\$4,683,554	8	1.46%	\$1,000,000	1	0.28%	\$3,984,796	12	0.77%
60 - 89 Days	\$0	0	0.00%	\$360,455	1	0.11%	\$0	0	0.00%	\$1,133,127	3	0.22%
90 - 119 Days	\$0	0	0.00%	\$460,000	1	0.14%	\$0	0	0.00%	\$310,999	1	0.06%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,999,871	1	1.11%	\$5,504,009	10	1.72%	\$1,000,000	1	0.28%	\$5,428,922	16	1.05%
Assets in Bankruptcy	\$115,843	1	0.06%	\$0	0	0.00%	\$0	0	0.00%	\$108,748	1	0.02%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$1,922,173	2	0.53%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		30 days			0 days			0 days			240 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			176 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		35			32			31			48	
Pool Balance and Factor	\$180,964,716	449	34.83%	\$320,294,864	820	36.98%	\$360,758,503	894	46.58%	\$517,530,704	1,306	48.52%
Prepayment Rate (% CPR)			35.73%			32.75%			16.53%			28.16%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2005</b>												
Delinquency Data:												
Current	\$186,272,456	458	99.20%	\$326,166,390	834	98.50%	\$365,558,496	906	99.80%	\$532,359,055	1,327	98.87%
30 - 59 Days	\$1,502,342	2	0.80%	\$4,490,768	11	1.36%	\$740,995	2	0.20%	\$5,392,935	20	1.00%
60 - 89 Days	\$0	0	0.00%	\$460,000	1	0.14%	\$0	0	0.00%	\$689,368	3	0.13%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,502,342	2	0.80%	\$4,950,768	12	1.50%	\$740,995	2	0.20%	\$6,082,303	23	1.13%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$108,748	1	0.02%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$1,922,173	2	0.52%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			210 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			172 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		34			31			30			47	
Pool Balance and Factor	\$187,774,798	460	36.15%	\$331,117,158	846	38.23%	\$366,299,491	908	47.29%	\$538,441,359	1,350	50.49%
Prepayment Rate (% CPR)			47.35%			40.69%			29.54%			37.60%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2005</b>												
Delinquency Data:												
Current	\$196,375,174	473	99.12%	\$337,613,868	868	97.60%	\$374,261,496	929	99.22%	\$548,427,236	1,363	99.14%
30 - 59 Days	\$1,739,542	4	0.88%	\$8,302,356	12	2.40%	\$1,016,166	3	0.27%	\$4,565,480	12	0.83%
60 - 89 Days	\$0	0	0.00%	\$360,455	1	0.10%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$272,195	1	0.07%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.44%	\$108,748	1	0.02%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$108,490	1	0.02%
Total Delinquency	\$1,739,542	4	0.88%	\$8,662,810	13	2.50%	\$2,938,340	5	0.78%	\$4,782,717	14	0.86%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$301,016	1	0.15%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		330 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		33			30			29			46	
Pool Balance and Factor	\$198,114,716	477	38.14%	\$345,916,223	880	39.94%	\$377,199,836	934	48.70%	\$553,209,953	1,377	51.88%
Prepayment Rate (% CPR)			20.86%			17.70%			18.14%			27.47%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2005</b>												
Delinquency Data:												
Current	\$198,436,396	481	98.22%	\$349,344,403	887	99.35%	\$378,558,036	936	98.68%	\$560,977,184	1,378	98.62%
30 - 59 Days	\$3,598,720	6	1.78%	\$2,291,034	6	0.65%	\$3,126,237	9	0.81%	\$7,657,371	22	1.35%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$272,195	1	0.07%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$108,748	1	0.02%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.43%	\$108,490	1	0.02%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$7,874,609	24	1.38%
Total Delinquency	\$3,598,720	6	1.78%	\$2,291,034	6	0.65%	\$5,048,411	11	1.32%	\$0	0	0.00%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$124,640	1	0.03%	\$0	0	0.00%
Assets in Foreclosure	\$301,016	1	0.15%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			30 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		300 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		32			29			28			45	
Pool Balance and Factor	\$202,035,116	487	38.89%	\$351,635,437	893	40.60%	\$383,606,447	947	49.53%	\$568,851,793	1,402	53.36%
Prepayment Rate (% CPR)			46.06%			22.11%			17.96%			28.19%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of December 31, 2004	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$210,865,172	498	99.13%	\$356,609,912	906	99.31%	\$385,740,833	958	98.90%	\$579,083,766	1,416	98.78%
30 - 59 Days		\$1,858,106	6	0.87%	\$2,020,571	5	0.56%	\$2,037,341	5	0.52%	\$6,436,144	22	1.10%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$619,993	2	0.16%	\$524,346	1	0.09%
90 - 119 Days		\$0	0	0.00%	\$460,000	1	0.13%	\$1,649,979	1	0.42%	\$108,748	1	0.02%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$108,490	1	0.02%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,858,106	6	0.87%	\$2,480,571	6	0.69%	\$4,307,312	8	1.10%	\$7,177,728	25	1.22%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$301,016	1	0.14%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days		0 days			0 days		
Weighted Average Delinquency Period of Assets in Foreclosure			270 days			0 days		0 days			0 days		
Weighted Average Delinquency Period of Assets in REO			0 days			0 days		0 days			0 days		
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		0.00%
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0		0			0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			31			28		27			44		
Pool Balance and Factor		\$212,723,279	504	40.95%	\$359,090,483	912	41.46%	\$390,048,145	966	50.36%	\$586,261,494	1,441	55.00%
Prepayment Rate (% CPR)				24.49%			22.94%			29.45%			30.08%

As of November 30, 2004	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$217,066,263	513	99.67%	\$361,445,999	922	98.48%	\$397,433,029	986	98.96%	\$592,720,297	1,449	98.54%
30 - 59 Days		\$717,242	3	0.33%	\$5,135,146	7	1.40%	\$2,532,993	7	0.63%	\$8,411,684	23	1.40%
60 - 89 Days		\$0	0	0.00%	\$460,000	1	0.13%	\$1,649,979	1	0.41%	\$218,282	2	0.04%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$162,097	2	0.03%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$717,242	3	0.33%	\$5,595,146	8	1.52%	\$4,182,971	8	1.04%	\$8,792,063	27	1.46%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$124,640	1	0.03%	\$0	0	0.00%
Assets in Foreclosure		\$301,016	1	0.14%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days		30 days			0 days		
Weighted Average Delinquency Period of Assets in Foreclosure			240 days			0 days		0 days			0 days		
Weighted Average Delinquency Period of Assets in REO			0 days			0 days		0 days			0 days		
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		0.00%
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0		0			0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			30			27		26			42		
Pool Balance and Factor		\$217,783,505	516	41.92%	\$367,041,144	930	42.38%	\$401,616,000	994	51.85%	\$601,512,359	1,476	56.43%
Prepayment Rate (% CPR)				15.15%			34.54%			24.52%			26.26%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2004	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$219,994,054	525	99.63%	\$378,299,410	954	99.47%	\$408,570,259	1,011	99.36%	\$607,291,929	1,476	98.47%
30 - 59 Days		\$817,454	2	0.37%	\$1,998,866	6	0.53%	\$2,647,173	4	0.64%	\$9,253,649	24	1.50%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$162,097	2	0.03%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$817,454	2	0.37%	\$1,998,866	6	0.53%	\$2,647,173	4	0.64%	\$9,415,746	26	1.53%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$301,016	1	0.14%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			210 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			29			26			25			41	
Pool Balance and Factor		\$220,811,508	527	42.51%	\$380,298,276	960	43.91%	\$411,217,432	1,015	53.09%	\$616,707,675	1,502	57.87%
Prepayment Rate (% CPR)				26.72%			39.43%			22.69%			25.60%

As of September 30, 2004	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$226,457,445	540	99.92%	\$395,809,662	987	99.80%	\$418,597,418	1,032	99.62%	\$625,357,682	1,511	99.74%
30 - 59 Days		\$179,000	1	0.08%	\$789,238	5	0.20%	\$1,234,212	4	0.29%	\$1,411,022	11	0.23%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$228,473	2	0.04%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$366,000	1	0.09%	\$0	0	0.00%
Total Delinquency		\$179,000	1	0.08%	\$789,238	5	0.20%	\$1,600,212	5	0.38%	\$1,639,495	13	0.26%
Assets in Bankruptcy		\$301,016	1	0.13%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			180 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			28			25			24			40	
Pool Balance and Factor		\$226,636,445	541	43.63%	\$396,598,900	992	45.79%	\$420,197,630	1,037	54.25%	\$626,997,178	1,524	58.84%
Prepayment Rate (% CPR)				11.66%			29.49%			16.50%			17.73%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2004</b>												
Delinquency Data:												
Current	\$228,347,377	547	99.71%	\$405,883,704	1,008	99.39%	\$425,878,490	1,050	99.83%	\$636,733,575	1,532	99.11%
30 - 59 Days	\$669,900	1	0.29%	\$2,031,913	5	0.50%	\$115,959	1	0.03%	\$4,956,775	21	0.77%
60 - 89 Days	\$0	0	0.00%	\$460,000	1	0.11%	\$630,000	1	0.15%	\$171,601	2	0.03%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$469,613	1	0.07%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$110,307	1	0.02%
Total Delinquency	\$669,900	1	0.29%	\$2,491,913	6	0.61%	\$745,959	2	0.17%	\$5,708,296	25	0.89%
Assets in Bankruptcy	\$301,016	1	0.13%	\$0	0	0.00%	\$0	0	0.00%	\$194,838	1	0.03%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.39%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		150 days			0 days			0 days		30 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			180 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		27			24			23			39	
Pool Balance and Factor	\$229,017,277	548	44.08%	\$408,375,616	1,014	47.15%	\$426,624,449	1,052	55.08%	\$642,441,871	1,557	60.29%
Prepayment Rate (% CPR)			17.11%			36.21%			22.59%			25.06%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2004</b>												
Delinquency Data:												
Current	\$229,824,218	557	98.78%	\$423,434,437	1,036	99.86%	\$433,937,472	1,066	99.55%	\$649,711,599	1,571	99.61%
30 - 59 Days	\$2,497,468	2	1.07%	\$460,000	1	0.11%	\$1,955,922	4	0.45%	\$1,827,146	9	0.28%
60 - 89 Days	\$333,490	1	0.14%	\$147,969	1	0.03%	\$0	0	0.00%	\$578,103	2	0.09%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$110,307	1	0.02%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,830,958	3	1.22%	\$607,969	2	0.14%	\$1,955,922	4	0.45%	\$2,515,557	12	0.39%
Assets in Bankruptcy	\$301,016	1	0.13%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$1,774,979	2	0.41%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		120 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			150 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		26			23			22			38	
Pool Balance and Factor	\$232,655,176	560	44.78%	\$424,042,406	1,038	48.96%	\$435,893,394	1,070	56.28%	\$652,227,156	1,583	61.21%
Prepayment Rate (% CPR)			25.24%			25.48%			22.55%			16.29%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of June 31, 2004	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$237,456,444	576	99.61%	\$433,707,103	1,062	99.78%	\$443,339,667	1,093	99.55%	\$665,492,042	1,613	99.59%
30 - 59 Days		\$637,697	2	0.27%	\$944,278	4	0.22%	\$349,409	1	0.08%	\$2,536,651	12	0.38%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$108,490	1	0.02%
90 - 119 Days		\$301,016	1	0.13%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$1,649,979	1	0.37%	\$110,307	1	0.02%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$938,713	3	0.39%	\$944,278	4	0.22%	\$1,999,388	2	0.45%	\$2,755,448	14	0.41%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$125,000	1	0.03%	\$980,000	1	0.15%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			120 days			60 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			25			22			21			37	
Pool Balance and Factor		\$238,395,157	579	45.89%	\$434,651,381	1,066	50.19%	\$445,339,055	1,095	57.50%	\$668,247,489	1,627	62.72%
Prepayment Rate (% CPR)				20.54%			29.91%			23.09%			24.98%

As of May 31, 2004	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$241,846,129	589	99.51%	\$443,913,857	1,090	99.13%	\$452,076,261	1,118	99.30%	\$684,075,675	1,654	99.30%
30 - 59 Days		\$889,879	4	0.37%	\$3,891,896	5	0.87%	\$1,403,627	4	0.31%	\$4,474,186	19	0.65%
60 - 89 Days		\$301,016	1	0.12%	\$0	0	0.00%	\$0	0	0.00%	\$228,490	2	0.03%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$1,774,979	2	0.39%	\$110,307	1	0.02%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,190,894	5	0.49%	\$3,891,896	5	0.87%	\$3,178,606	6	0.70%	\$4,812,983	22	0.70%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$99,979	1	0.02%	\$0	0	0.00%	\$980,000	1	0.14%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			60 days			0 days			90 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			24			21			20			36	
Pool Balance and Factor		\$243,037,023	594	46.78%	\$447,805,753	1,095	51.71%	\$455,254,867	1,124	58.78%	\$688,888,658	1,676	64.67%
Prepayment Rate (% CPR)				28.71%			26.07%			34.08%			30.33%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2004</b>												
Delinquency Data:												
Current	\$249,723,935	611	99.88%	\$457,887,707	1,115	99.69%	\$469,500,051	1,150	99.60%	\$720,973,466	1,722	99.44%
30 - 59 Days	\$301,016	1	0.12%	\$1,276,014	2	0.28%	\$133,100	1	0.03%	\$2,693,040	13	0.37%
60 - 89 Days	\$0	0	0.00%	\$147,969	1	0.03%	\$1,774,979	2	0.38%	\$1,269,705	4	0.18%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$69,696	1	0.01%
Total Delinquency	\$301,016	1	0.12%	\$1,423,984	3	0.31%	\$1,908,079	3	0.40%	\$4,032,441	18	0.56%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$99,979	1	0.02%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			90 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		23			20			19			35	
Pool Balance and Factor	\$250,024,950	612	48.13%	\$459,311,691	1,118	53.04%	\$471,408,130	1,153	60.86%	\$725,005,907	1,740	68.07%
Prepayment Rate (% CPR)			42.12%			35.28%			49.31%			45.63%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2004</b>												
Delinquency Data:												
Current	\$260,566,924	633	99.56%	\$475,613,024	1,160	99.84%	\$496,123,189	1,202	99.43%	\$738,663,447	1,753	98.93%
30 - 59 Days	\$1,151,791	3	0.44%	\$147,969	1	0.03%	\$2,822,886	5	0.57%	\$6,437,659	22	0.86%
60 - 89 Days	\$0	0	0.00%	\$609,085	2	0.13%	\$0	0	0.00%	\$392,073	2	0.05%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$980,000	1	0.13%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$108,490	1	0.01%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$69,696	1	0.01%
Total Delinquency	\$1,151,791	3	0.44%	\$757,054	3	0.16%	\$2,822,886	5	0.57%	\$7,987,919	27	1.07%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		22			19			18			33	
Pool Balance and Factor	\$261,718,715	636	50.38%	\$476,370,077	1,163	55.00%	\$498,946,075	1,207	64.42%	\$746,651,365	1,780	70.11%
Prepayment Rate (% CPR)			31.28%			33.29%			22.85%			29.47%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 29, 2004</b>												
Delinquency Data:												
Current	\$268,760,652	651	99.52%	\$490,001,346	1,194	99.43%	\$505,951,580	1,230	99.22%	\$756,245,936	1,792	99.00%
30 - 59 Days	\$1,305,718	6	0.48%	\$2,263,684	6	0.46%	\$1,825,237	6	0.36%	\$5,419,704	15	0.71%
60 - 89 Days	\$0	0	0.00%	\$561,739	1	0.11%	\$1,649,979	1	0.32%	\$63,863	1	0.01%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$2,062,142	3	0.27%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$502,820	1	0.10%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$69,696	1	0.01%
Total Delinquency	\$1,305,718	6	0.48%	\$2,825,423	7	0.57%	\$3,978,036	8	0.78%	\$7,615,405	20	1.00%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		21			18			17			32	
Pool Balance and Factor	\$270,066,370	657	51.99%	\$492,826,769	1,201	56.90%	\$509,929,616	1,238	65.83%	\$763,861,341	1,812	71.73%
Prepayment Rate (% CPR)			13.04%			15.92%			14.98%			23.60%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2004</b>												
Delinquency Data:												
Current	\$273,263,656	667	100.00%	\$498,067,783	1,212	99.59%	\$514,152,760	1,253	99.46%	\$769,519,369	1,815	99.26%
30 - 59 Days	\$0	0	0.00%	\$1,782,974	5	0.36%	\$2,423,939	3	0.47%	\$2,942,650	14	0.38%
60 - 89 Days	\$0	0	0.00%	\$247,948	2	0.05%	\$0	0	0.00%	\$2,584,941	5	0.33%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$364,172	1	0.07%	\$111,194	1	0.01%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$69,696	1	0.01%
Total Delinquency	\$0	0	0.00%	\$2,030,922	7	0.41%	\$2,788,111	4	0.54%	\$5,708,481	21	0.74%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		20			17			16			30	
Pool Balance and Factor	\$273,263,656	667	52.60%	\$500,098,706	1,219	57.74%	\$516,940,871	1,257	66.74%	\$775,227,850	1,836	72.81%
Prepayment Rate (% CPR)			23.79%			15.52%			13.05%			15.93%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of December 31, 2003	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>													
Current		\$278,752,265	675	99.71%	\$505,516,608	1,228	99.65%	\$521,699,623	1,269	99.74%	\$778,358,331	1,832	98.62%
30 - 59 Days		\$814,361	2	0.29%	\$1,760,914	6	0.35%	\$1,017,103	3	0.19%	\$8,596,649	27	1.09%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$364,172	1	0.07%	\$2,231,806	5	0.28%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$69,696	1	0.01%
Total Delinquency		\$814,361	2	0.29%	\$1,760,914	6	0.35%	\$1,381,275	4	0.26%	\$10,898,151	33	1.38%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
<b>Current Loss Data:</b>													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Current Prepayment Data:</b>													
Weighted Average Loan Age in Months			19			16			15			30	
Pool Balance and Factor		\$279,566,626	677	53.81%	\$507,277,522	1,234	58.57%	\$523,080,898	1,273	67.53%	\$789,256,482	1,865	74.13%
Prepayment Rate (% CPR)				19.30%			20.29%			19.37%			19.05%

As of November 30, 2003	Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>													
Current		\$282,805,258	686	99.35%	\$514,527,158	1,248	99.51%	\$530,019,065	1,293	99.51%	\$791,964,143	1,872	99.03%
30 - 59 Days		\$1,840,610	2	0.65%	\$2,543,252	10	0.49%	\$2,616,725	4	0.49%	\$5,185,126	13	0.65%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$2,007,276	5	0.25%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$469,613	1	0.06%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$69,696	1	0.01%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,840,610	2	0.65%	\$2,543,252	10	0.49%	\$2,616,725	4	0.49%	\$7,731,711	20	0.97%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
<b>Current Loss Data:</b>													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Current Prepayment Data:</b>													
Weighted Average Loan Age in Months			18			15			14			28	
Pool Balance and Factor		\$284,645,868	688	54.79%	\$517,070,409	1,258	59.70%	\$532,635,791	1,297	68.77%	\$799,695,854	1,892	75.11%
Prepayment Rate (% CPR)				10.41%			16.25%			24.23%			14.26%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2003</b>												
Delinquency Data:												
Current	\$286,725,487	694	99.80%	\$524,484,846	1,276	99.92%	\$544,182,377	1,316	99.82%	\$812,147,203	1,920	99.42%
30 - 59 Days	\$578,849	1	0.20%	\$400,468	2	0.08%	\$997,612	2	0.18%	\$4,127,149	14	0.51%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$580,315	2	0.07%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$69,696	1	0.01%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$578,849	1	0.20%	\$400,468	2	0.08%	\$997,612	2	0.18%	\$4,777,159	17	0.58%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		17			14			13			28	
Pool Balance and Factor	\$287,304,336	695	55.30%	\$524,885,313	1,278	60.61%	\$545,179,989	1,318	70.39%	\$816,924,362	1,937	76.73%
Prepayment Rate (% CPR)			27.74%			27.05%			18.38%			22.26%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of September 30, 2003</b>												
Delinquency Data:												
Current	\$294,595,137	712	99.78%	\$535,368,062	1,303	99.33%	\$549,045,631	1,331	99.00%	\$839,526,606	1,974	99.04%
30 - 59 Days	\$636,647	2	0.22%	\$3,624,971	8	0.67%	\$5,532,748	4	1.00%	\$6,365,665	21	0.75%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$580,327	2	0.07%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$1,183,939	3	0.14%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$636,647	2	0.22%	\$3,624,971	8	0.67%	\$5,532,748	4	1.00%	\$8,129,930	26	0.96%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		16			13			12			27	
Pool Balance and Factor	\$295,231,784	714	56.83%	\$538,993,033	1,311	62.23%	\$554,578,378	1,335	71.60%	\$847,656,536	2,000	79.63%
Prepayment Rate (% CPR)			39.21%			39.56%			30.39%			35.55%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2003</b>												
Delinquency Data:												
Current	\$307,345,806	746	99.85%	\$559,288,840	1,354	99.48%	\$568,812,742	1,366	99.50%	\$881,842,163	2,060	98.94%
30 - 59 Days	\$460,790	2	0.15%	\$2,946,246	5	0.52%	\$2,851,212	6	0.50%	\$7,236,234	21	0.81%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$2,212,507	7	0.25%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$460,790	2	0.15%	\$2,946,246	5	0.52%	\$2,851,212	6	0.50%	\$9,448,741	28	1.06%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		15			12			11			25	
Pool Balance and Factor	\$307,806,596	748	59.25%	\$562,235,087	1,359	64.92%	\$571,663,954	1,372	73.80%	\$891,290,904	2,088	83.74%
Prepayment Rate (% CPR)			47.38%			46.92%			52.18%			45.04%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2003</b>												
Delinquency Data:												
Current	\$323,709,648	793	99.67%	\$589,129,832	1,421	99.37%	\$604,824,922	1,449	99.47%	\$947,150,671	2,174	98.76%
30 - 59 Days	\$1,067,900	2	0.33%	\$2,570,011	5	0.43%	\$3,197,536	6	0.53%	\$10,799,143	33	1.13%
60 - 89 Days	\$0	0	0.00%	\$671,707	1	0.11%	\$0	0	0.00%	\$1,061,512	3	0.11%
90 - 119 Days	\$0	0	0.00%	\$479,953	1	0.08%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,067,900	2	0.33%	\$3,721,670	7	0.63%	\$3,197,536	6	0.53%	\$11,860,655	36	1.24%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$27,926	1	0.01%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		14			11			10			24	
Pool Balance and Factor	\$324,777,548	795	62.52%	\$592,851,502	1,428	68.45%	\$608,022,458	1,455	78.50%	\$959,011,326	2,210	90.12%
Prepayment Rate (% CPR)			51.93%			65.33%			67.31%			58.32%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 31, 2003</b>												
Delinquency Data:												
Current	\$343,875,284	840	99.53%	\$646,079,339	1,544	99.74%	\$666,605,447	1,563	99.86%	\$989,238,529	2,263	99.46%
30 - 59 Days	\$1,610,246	3	0.47%	\$1,183,424	3	0.18%	\$811,002	2	0.12%	\$4,554,783	15	0.46%
60 - 89 Days	\$0	0	0.00%	\$479,953	1	0.07%	\$0	0	0.00%	\$577,613	2	0.06%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$203,038	1	0.02%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$111,039	1	0.02%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,610,246	3	0.47%	\$1,663,377	4	0.26%	\$922,041	3	0.14%	\$5,335,435	18	0.54%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$238,500	1	0.07%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		180 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		13			10			9			22	
Pool Balance and Factor	\$345,485,530	843	66.50%	\$647,742,716	1,548	74.79%	\$667,527,488	1,566	86.18%	\$994,573,964	2,281	93.48%
Prepayment Rate (% CPR)			40.04%			54.41%			49.98%			35.21%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2003</b>												
Delinquency Data:												
Current	\$359,856,988	871	99.80%	\$689,623,104	1,635	99.70%	\$702,611,876	1,633	99.32%	\$1,019,281,701	2,335	99.29%
30 - 59 Days	\$729,000	2	0.20%	\$1,621,948	4	0.23%	\$4,797,900	6	0.68%	\$5,704,076	16	0.56%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$1,348,116	3	0.13%
90 - 119 Days	\$0	0	0.00%	\$479,953	1	0.07%	\$0	0	0.00%	\$203,038	1	0.02%
120 - 149 Days	\$197,380	1	0.05%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$926,380	3	0.26%	\$2,101,900	5	0.30%	\$4,797,900	6	0.68%	\$7,255,230	20	0.71%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$238,500	1	0.07%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		150 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		12			9			8			21	
Pool Balance and Factor	\$360,585,988	873	69.41%	\$691,725,004	1,640	79.87%	\$707,409,776	1,639	91.33%	\$1,026,536,931	2,355	96.54%
Prepayment Rate (% CPR)			44.69%			37.09%			33.84%			31.37%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1			TMST 2003-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2003</b>												
Delinquency Data:												
Current	\$377,693,682	909	99.69%	\$717,253,125	1,696	99.73%	\$726,414,330	1,669	99.20%	\$1,038,941,518	2,376	99.16%
30 - 59 Days	\$1,185,792	4	0.31%	\$1,444,476	3	0.20%	\$5,889,829	13	0.80%	\$8,533,597	24	0.81%
60 - 89 Days	\$0	0	0.00%	\$479,953	1	0.07%	\$0	0	0.00%	\$254,418	2	0.02%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,185,792	4	0.31%	\$1,924,429	4	0.27%	\$5,889,829	13	0.80%	\$8,788,015	26	0.84%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$238,500	1	0.06%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		120 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		11			9			7			20	
Pool Balance and Factor	\$378,879,473	913	72.93%	\$719,177,554	1,700	83.04%	\$732,304,159	1,682	94.54%	\$1,047,729,533	2,402	98.74%
Prepayment Rate (% CPR)			38.18%			41.41%			27.61%			21.11%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2003</b>									
Delinquency Data:									
Current	\$391,060,352	941	99.10%	\$747,954,993	1,763	99.44%	\$749,565,963	1,718	99.62%
30 - 59 Days	\$551,964	2	0.14%	\$4,204,807	8	0.56%	\$2,840,586	5	0.38%
60 - 89 Days	\$2,776,380	3	0.70%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$238,500	1	0.06%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,566,845	6	0.90%	\$4,204,807	8	0.56%	\$2,840,586	5	0.38%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance	\$0				0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance	\$0				0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance	\$0				0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		10			8			6	
Pool Balance and Factor	\$394,627,197	947	75.96%	\$752,159,800	1,771	86.84%	\$752,406,549	1,723	97.14%
Prepayment Rate (% CPR)			43.02%			45.78%			17.76%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2003</b>									
Delinquency Data:									
Current	\$405,830,857	978	98.11%	\$788,062,908	1,825	99.53%	\$754,361,863	1,727	98.62%
30 - 59 Days	\$7,568,936	13	1.83%	\$3,412,725	6	0.43%	\$10,167,864	17	1.33%
60 - 89 Days	\$238,500	1	0.06%	\$310,200	1	0.04%	\$352,500	1	0.05%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$7,807,436	14	1.89%	\$3,722,925	7	0.47%	\$10,520,364	18	1.38%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		9			7			5	
Pool Balance and Factor	\$413,638,292	992	79.62%	\$791,785,833	1,832	91.42%	\$764,882,227	1,745	98.75%
Prepayment Rate (% CPR)			22.92%						6.72%

Deal Name:	TMST 2002-3			TMST 2002-4			TMST 2003-1		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2003</b>									
Delinquency Data:									
Current	\$418,206,459	1,004	98.92%	\$802,264,509	1,853	99.14%	\$754,826,088	1,732	98.10%
30 - 59 Days	\$4,562,429	7	1.08%	\$4,559,446	11	0.56%	\$14,167,443	20	1.84%
60 - 89 Days	\$0	0	0.00%	\$2,401,650	2	0.30%	\$230,700	1	0.03%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$229,828	1	0.03%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$4,562,429	7	1.08%	\$6,961,096	13	0.86%	\$14,627,971	22	1.90%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		8			6			4	
Pool Balance and Factor	\$422,768,888	1,011	81.38%	\$809,225,604	1,866	93.43%	\$769,454,059	1,754	99.34%
Prepayment Rate (% CPR)			33.25%						6.72%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of December 31, 2002	Deal Name:	TMST 2002-3			TMST 2002-4		
		Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:							
Current		\$434,399,729	1,029	98.51%	\$810,812,080	1,871	98.60%
30 - 59 Days		\$6,555,516	7	1.49%	\$11,513,117	20	1.40%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$6,555,516	7	1.49%	\$11,513,117	20	1.40%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days	
Current Loss Data:							
Default Rate (% CDR)				0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Loss Severity				0.00%			0.00%
Cumulative Loss Data:							
Cumulative Defaults in bp of Original Pool Balance			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Cumulative Loss Severity				0.00%			0.00%
Current Prepayment Data:							
Weighted Average Loan Age in Months			7			5	
Pool Balance and Factor		\$440,955,245	1,036	84.88%	\$822,325,197	1,891	94.95%
Prepayment Rate (% CPR)				34.88%			25.16%

As of November 30, 2002	Deal Name:	TMST 2002-3			TMST 2002-4		
		Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:							
Current		\$451,813,207	1,057	98.85%	\$838,251,869	1,914	99.48%
30 - 59 Days		\$5,275,665	6	1.15%	\$4,415,003	11	0.52%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$5,275,665	6	1.15%	\$4,415,003	11	0.52%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days	
Current Loss Data:							
Default Rate (% CDR)				0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Loss Severity				0.00%			0.00%
Cumulative Loss Data:							
Cumulative Defaults in bp of Original Pool Balance			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Cumulative Loss Severity				0.00%			0.00%
Current Prepayment Data:							
Weighted Average Loan Age in Months			6			4	
Pool Balance and Factor		\$457,088,872	1,063	87.98%	\$842,666,872	1,925	97.29%
Prepayment Rate (% CPR)				36.95%			27.80%

**Thornburg Mortgage Home Loans, Inc.**Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:		TMST 2002-3		
	Balance	Number	Percent	
<b>As of October 31, 2002</b>				
Delinquency Data:				
Current	\$470,903,715	1,090	99.12%	
30 - 59 Days	\$3,785,412	9	0.80%	
60 - 89 Days	\$400,000	1	0.08%	
90 - 119 Days	\$0	0	0.00%	
120 - 149 Days	\$0	0	0.00%	
150 - 179 Days	\$0	0	0.00%	
180 + Days	\$0	0	0.00%	
Total Delinquency	\$4,185,412	10	0.88%	
Assets in Bankruptcy	\$0	0	0.00%	
Assets in Foreclosure	\$0	0	0.00%	
Assets in REO	\$0	0	0.00%	
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days		
Current Loss Data:				
Default Rate (% CDR)			0.00%	
Net Loss/(Gain) in bp of Original Pool Balance		0		
Loss Severity			0.00%	
Cumulative Loss Data:				
Cumulative Defaults in bp of Original Pool Balance		0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0		
Cumulative Loss Severity			0.00%	
Current Prepayment Data:				
Weighted Average Loan Age in Months		5		
Pool Balance and Factor	\$475,089,127	1,100	91.45%	
Prepayment Rate (% CPR)			39.34%	

Deal Name:		TMST 2002-3		
	Balance	Number	Percent	
<b>As of September 30, 2002</b>				
Delinquency Data:				
Current	\$491,397,379	1,122	99.20%	
30 - 59 Days	\$3,986,715	10	0.80%	
60 - 89 Days	\$0	0	0.00%	
90 - 119 Days	\$0	0	0.00%	
120 - 149 Days	\$0	0	0.00%	
150 - 179 Days	\$0	0	0.00%	
180 + Days	\$0	0	0.00%	
Total Delinquency	\$3,986,715	10	0.80%	
Assets in Bankruptcy	\$0	0	0.00%	
Assets in Foreclosure	\$0	0	0.00%	
Assets in REO	\$0	0	0.00%	
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days		
Current Loss Data:				
Default Rate (% CDR)			0.00%	
Net Loss/(Gain) in bp of Original Pool Balance		0		
Loss Severity			0.00%	
Cumulative Loss Data:				
Cumulative Defaults in bp of Original Pool Balance		0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0		
Cumulative Loss Severity			0.00%	
Current Prepayment Data:				
Weighted Average Loan Age in Months		4		
Pool Balance and Factor	\$495,384,094	1,132	95.35%	
Prepayment Rate (% CPR)			38.20%	

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report

Delinquency, Loss and Prepayment Information

Deal Name: TMST 2002-3

**As of August 31, 2002**

	<b>Balance</b>	<b>Number</b>	<b>Percent</b>
<b>Delinquency Data:</b>			
Current	\$510,904,026	1,148	99.06%
30 - 59 Days	\$4,718,920	11	0.92%
60 - 89 Days	\$105,000	1	0.02%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$4,823,920	12	0.94%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
<b>Current Loss Data:</b>			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
<b>Cumulative Loss Data:</b>			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
<b>Current Prepayment Data:</b>			
Weighted Average Loan Age in Months		4	
Pool Balance and Factor	\$515,727,945	1,160	99.27%
Prepayment Rate (% CPR)			8.21%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2007</b>												
Delinquency Data:												
Current	\$232,333,551	482	100.00%	\$632,835,633	1,502	99.13%	\$510,905,933	1,018	99.43%	\$380,349,522	742	99.03%
30 - 59 Days	\$0	0	0.00%	\$4,651,284	12	0.73%	\$1,653,543	5	0.32%	\$3,259,741	7	0.85%
60 - 89 Days	\$0	0	0.00%	\$279,277	1	0.04%	\$462,947	1	0.09%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$622,304	2	0.10%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$827,740	1	0.16%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$481,606	1	0.13%
Total Delinquency	\$0	0	0.00%	\$5,552,866	15	0.87%	\$2,944,230	7	0.57%	\$3,741,347	8	0.97%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$192,580	1	0.05%
Assets in Foreclosure	\$0	0	0.00%	\$135,400	1	0.02%	\$0	0	0.00%	\$293,030	1	0.08%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		150 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			210 days			0 days		150 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			30	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			-1.68%
Current Prepayment Data:												
Weighted Average Loan Age in Months		46			44			41				
Pool Balance* and Factor	\$232,333,551	482	30.49%	\$638,388,499	1,517	45.73%	\$513,850,163	1,025	50.96%	\$384,090,868	750	35.54%
Prepayment Rate (% CPR)			17.49%			8.87%			13.84%			22.10%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2007</b>												
Delinquency Data:												
Current	\$236,157,450	488	100.00%	\$637,591,179	1,515	99.09%	\$517,718,442	1,028	99.48%	\$389,470,229	761	99.29%
30 - 59 Days	\$0	0	0.00%	\$5,068,699	13	0.79%	\$1,526,607	5	0.29%	\$1,509,786	3	0.38%
60 - 89 Days	\$0	0	0.00%	\$805,454	3	0.13%	\$361,225	1	0.07%	\$489,796	1	0.12%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$827,740	1	0.16%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$293,030	1	0.07%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$482,008	1	0.12%
Total Delinquency	\$0	0	0.00%	\$5,874,153	16	0.91%	\$2,715,573	7	0.52%	\$2,774,620	6	0.71%
Assets in Bankruptcy	\$478,994	1	0.20%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$135,400	1	0.02%	\$0	0	0.00%	\$1,943,880	2	0.50%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		120 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			180 days			0 days		147 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			8.14%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			-1.68%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			30	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			-1.68%
Current Prepayment Data:												
Weighted Average Loan Age in Months		45			43			40			39	
Pool Balance* and Factor	\$236,157,450	488	30.99%	\$643,465,332	1,531	46.10%	\$520,434,015	1,035	51.61%	\$392,244,850	767	36.29%
Prepayment Rate (% CPR)			16.79%			14.99%			11.38%			28.53%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2006</b>												
Delinquency Data:												
Current	\$238,864,704	498	99.58%	\$646,994,760	1,540	99.18%	\$523,151,632	1,040	99.48%	\$396,672,858	778	98.31%
30 - 59 Days	\$534,000	1	0.22%	\$4,844,163	11	0.74%	\$1,532,379	6	0.29%	\$3,624,108	6	0.90%
60 - 89 Days	\$0	0	0.00%	\$130,000	1	0.02%	\$827,740	1	0.16%	\$489,796	1	0.12%
90 - 119 Days	\$478,994	1	0.20%	\$380,816	1	0.06%	\$361,225	1	0.07%	\$485,611	2	0.12%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$1,751,300	1	0.43%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$482,008	1	0.12%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,012,994	2	0.42%	\$5,354,979	13	0.82%	\$2,721,344	8	0.52%	\$6,832,823	11	1.69%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$135,400	0	0.02%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$2,888,470	1	0.72%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			150 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			300 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		44			42			39			38	
Pool Balance* and Factor	\$239,877,698	500	31.48%	\$652,349,739	1,553	46.73%	\$525,872,976	1,048	52.15%	\$403,505,681	789	37.34%
Prepayment Rate (% CPR)			24.94%			16.20%			16.43%			45.26%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2006</b>												
Delinquency Data:												
Current	\$243,427,073	505	99.05%	\$658,978,541	1,561	99.52%	\$529,014,371	1,054	99.07%	\$419,493,696	816	98.85%
30 - 59 Days	\$1,851,532	5	0.75%	\$2,656,272	9	0.40%	\$4,960,428	9	0.93%	\$2,155,749	8	0.51%
60 - 89 Days	\$478,994	1	0.19%	\$380,816	1	0.06%	\$0	0	0.00%	\$975,407	3	0.23%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$1,751,300	1	0.41%
120 - 149 Days	\$0	0	0.00%	\$135,400	1	0.02%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,330,525	6	0.95%	\$3,172,489	11	0.48%	\$4,960,428	9	0.93%	\$4,882,455	12	1.15%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$482,807	1	0.11%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$2,888,470	1	0.68%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			180 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			270 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		43			41			39			36	
Pool Balance and Factor	\$245,757,598	511	32.25%	\$662,151,030	1,572	47.43%	\$533,974,799	1,063	52.96%	\$424,376,152	828	39.27%
Prepayment Rate (% CPR)			31.89%			13.76%			16.08%			36.48%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2006</b>												
Delinquency Data:												
Current	\$252,058,741	520	99.30%	\$666,838,273	1,579	99.46%	\$537,010,434	1,070	99.08%	\$435,213,697	853	98.73%
30 - 59 Days	\$1,772,521	5	0.70%	\$3,110,258	10	0.46%	\$4,523,205	5	0.83%	\$3,371,237	5	0.76%
60 - 89 Days	\$0	0	0.00%	\$404,365	2	0.06%	\$462,947	1	0.09%	\$2,237,210	3	0.51%
90 - 119 Days	\$0	0	0.00%	\$135,400	1	0.02%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,772,521	5	0.70%	\$3,650,023	13	0.54%	\$4,986,151	6	0.92%	\$5,608,447	8	1.27%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$3,371,675	2	0.76%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			231 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		42			40			38			36	
Pool Balance and Factor	\$253,831,262	525	33.31%	\$670,488,296	1,592	48.03%	\$541,996,585	1,076	53.75%	\$440,822,144	861	40.79%
Prepayment Rate (% CPR)			22.45%			16.81%			23.11%			52.18%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of September 30, 2006</b>												
Delinquency Data:												
Current	\$258,340,286	534	99.61%	\$677,746,424	1,613	99.53%	\$550,354,596	1,097	99.31%	\$462,926,694	907	98.73%
30 - 59 Days	\$399,691	2	0.15%	\$3,088,399	10	0.45%	\$3,805,157	7	0.69%	\$5,746,396	8	1.23%
60 - 89 Days	\$600,000	1	0.23%	\$135,400	1	0.02%	\$0	0	0.00%	\$192,580	1	0.04%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$999,691	3	0.39%	\$3,223,799	11	0.47%	\$3,805,157	7	0.69%	\$5,938,977	9	1.27%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$1,625,000	1	0.35%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$522,500	1	0.09%	\$3,371,675	2	0.72%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			30 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			150 days			200 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		41			39			37			35	
Pool Balance and Factor	\$259,339,977	537	34.04%	\$680,970,222	1,624	48.78%	\$554,159,753	1,104	54.96%	\$468,865,671	916	43.38%
Prepayment Rate (% CPR)			18.11%			22.05%			17.16%			35.57%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2006</b>												
Delinquency Data:												
Current	\$262,396,517	546	99.48%	\$691,849,594	1,657	99.49%	\$558,884,664	1,112	99.25%	\$484,898,691	952	99.68%
30 - 59 Days	\$716,700	2	0.27%	\$2,769,227	8	0.40%	\$3,184,844	6	0.57%	\$1,557,490	4	0.32%
60 - 89 Days	\$667,216	1	0.25%	\$508,265	1	0.07%	\$512,814	2	0.09%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$522,500	1	0.09%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$262,800	1	0.04%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,383,916	3	0.52%	\$3,540,292	10	0.51%	\$4,220,157	9	0.75%	\$1,557,490	4	0.32%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$1,625,000	1	0.33%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$3,373,246	2	0.69%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			30 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			190 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		40			38			36			34	
Pool Balance and Factor	\$263,780,433	549	34.62%	\$695,389,885	1,667	49.82%	\$563,104,821	1,121	55.85%	\$486,456,181	956	45.01%
Prepayment Rate (% CPR)			27.13%			27.18%			30.09%			37.77%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 31, 2006</b>												
Delinquency Data:												
Current	\$269,354,419	558	99.42%	\$710,414,789	1,705	99.48%	\$577,633,840	1,152	99.53%	\$504,430,250	992	99.66%
30 - 59 Days	\$1,565,682	2	0.58%	\$2,830,680	8	0.40%	\$1,579,659	5	0.27%	\$1,738,738	4	0.34%
60 - 89 Days	\$0	0	0.00%	\$508,265	1	0.07%	\$599,812	1	0.10%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$135,400	1	0.02%	\$522,500	1	0.09%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$262,800	1	0.04%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,565,682	2	0.58%	\$3,737,145	11	0.52%	\$2,701,971	7	0.47%	\$1,738,738	4	0.34%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$3,373,246	2	0.67%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			260 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		39			37			35			33	
Pool Balance and Factor	\$270,920,101	560	35.56%	\$714,151,934	1,716	51.16%	\$580,335,811	1,159	57.55%	\$506,168,988	996	46.83%
Prepayment Rate (% CPR)			34.84%			21.39%			36.48%			30.84%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 30, 2006</b>												
Delinquency Data:												
Current	\$280,850,378	578	100.00%	\$723,415,367	1,743	99.27%	\$601,150,687	1,192	99.71%	\$522,041,218	1,031	100.00%
30 - 59 Days	\$0	0	0.00%	\$5,200,676	9	0.71%	\$1,210,699	4	0.20%	\$13,242	1	0.00%
60 - 89 Days	\$0	0	0.00%	\$135,400	1	0.02%	\$522,500	1	0.09%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$5,336,076	10	0.73%	\$1,733,199	5	0.29%	\$13,242	1	0.00%
Assets in Bankruptcy	\$230,000	1	0.08%	\$262,800	1	0.04%	\$0	0	0.00%	\$261,000	1	0.05%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$3,373,246	2	0.65%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		60 days			390 days			0 days		390 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		230 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		38			36			34			32	
Pool Balance and Factor	\$280,850,378	578	36.86%	\$728,751,444	1,753	52.21%	\$602,883,886	1,197	59.79%	\$522,054,459	1,032	48.30%
Prepayment Rate (% CPR)			40.15%			38.81%			29.11%			34.59%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2006</b>												
Delinquency Data:												
Current	\$291,362,072	591	99.37%	\$756,012,562	1,807	99.56%	\$617,272,807	1,226	99.46%	\$536,477,402	1,079	99.17%
30 - 59 Days	\$1,847,128	5	0.63%	\$3,101,255	8	0.41%	\$3,353,326	6	0.54%	\$1,593,742	3	0.29%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$2,888,470	1	0.53%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$241,500	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,847,128	5	0.63%	\$3,342,755	9	0.44%	\$3,353,326	6	0.54%	\$4,482,212	4	0.83%
Assets in Bankruptcy	\$230,000	1	0.08%	\$262,800	1	0.03%	\$0	0	0.00%	\$261,000	1	0.05%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$484,776	1	0.09%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		30 days			360 days			0 days		360 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		270 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.28%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			1			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		36			35			33			31	
Pool Balance and Factor	\$293,209,200	596	38.48%	\$759,355,317	1,816	54.40%	\$620,626,133	1,232	61.55%	\$540,959,614	1,083	50.05%
Prepayment Rate (% CPR)			34.56%			30.12%			32.15%			24.53%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of April 30, 2006	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$303,121,885	609	99.76%	\$778,965,769	1,874	99.54%	\$636,545,454	1,258	99.27%	\$549,606,367	1,106	99.22%
30 - 59 Days		\$728,082	2	0.24%	\$3,321,120	7	0.42%	\$4,665,650	5	0.73%	\$923,272	3	0.17%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$2,888,470	1	0.52%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$484,776	1	0.09%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$241,500	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$728,082	2	0.24%	\$3,562,620	8	0.46%	\$4,665,650	5	0.73%	\$4,296,519	5	0.78%
Assets in Bankruptcy		\$0	0	0.00%	\$262,800	1	0.03%	\$0	0	0.00%	\$261,000	1	0.05%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$361,202	1	0.07%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$147,655	1	0.02%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			330			0 days			330 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			240 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			360 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			35			34			31			30	
Pool Balance and Factor		\$303,849,967	611	39.88%	\$782,528,389	1,882	56.06%	\$641,211,104	1,263	63.59%	\$553,902,886	1,111	51.25%
Prepayment Rate (% CPR)				46.64%			27.49%			17.69%			23.18%

As of March 31, 2006	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$320,257,917	636	100.00%	\$800,594,559	1,923	99.59%	\$651,827,157	1,280	99.99%	\$560,903,051	1,127	99.05%
30 - 59 Days		\$0	0	0.00%	\$3,068,710	6	0.38%	\$49,867	1	0.01%	\$4,831,449	5	0.85%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$564,776	2	0.10%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$241,500	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$0	0	0.00%	\$3,310,210	7	0.41%	\$49,867	1	0.01%	\$5,396,225	7	0.95%
Assets in Bankruptcy		\$0	0	0.00%	\$262,800	1	0.03%	\$0	0	0.00%	\$261,000	1	
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$361,202	1	
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$147,655	0	0.02%	\$0	0	
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			300 days			0 days			300 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			210 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			330 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			34			33			31			29	
Pool Balance and Factor		\$320,257,917	636	42.02%	\$803,904,769	1,930	57.33%	\$651,877,024	1,281	64.64%	\$566,299,276	1,134	52.14%
Prepayment Rate (% CPR)				30.90%			22.67%			22.91%			20.95%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2006</b>												
Delinquency Data:												
Current	\$330,374,510	657	100.00%	\$817,632,109	1,960	99.53%	\$665,139,159	1,311	99.81%	\$572,900,140	1,148	99.18%
30 - 59 Days	\$0	0	0.00%	\$3,387,694	8	0.41%	\$1,239,967	2	0.19%	\$4,151,303	10	0.72%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$564,776	2	0.10%
90 - 119 Days	\$0	0	0.00%	\$224,999	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$241,500	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$3,854,194	10	0.47%	\$1,239,967	2	0.19%	\$4,716,079	12	0.82%
Assets in Bankruptcy	\$0	0	0.00%	\$262,800	1	0.03%	\$0	0	0.00%	\$261,000	1	0.05%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$361,202	1	0.06%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$147,655	1	0.02%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			270 days			0 days		270 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		180 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			300 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		34			32			31			28	
Pool Balance and Factor	\$330,374,510	657	43.35%	\$821,486,303	1,970	58.59%	\$666,379,126	1,313	66.07%	\$577,616,219	1,160	53.19%
Prepayment Rate (% CPR)			26.76%			19.65%			9.54%			23.38%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2006</b>												
Delinquency Data:												
Current	\$338,354,594	671	99.76%	\$834,078,613	1,993	99.68%	\$669,917,996	1,322	99.66%	\$586,762,414	1,177	99.34%
30 - 59 Days	\$797,279	3	0.24%	\$1,951,845	5	0.23%	\$2,259,659	5	0.34%	\$1,193,573	3	0.20%
60 - 89 Days	\$0	0	0.00%	\$489,662	2	0.06%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$2,730,000	1	0.46%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$241,500	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$797,279	3	0.24%	\$2,683,006	8	0.32%	\$2,259,659	5	0.34%	\$3,923,573	4	0.66%
Assets in Bankruptcy	\$0	0	0.00%	\$262,800	1	0.03%	\$0	0	0.00%	\$261,000	1	0.04%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$49,867	1	0.01%	\$361,202	1	0.06%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$147,655	1	0.02%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			240 days			0 days		240 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			60 days		150 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			270 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		34			32			31			28	
Pool Balance and Factor	\$339,151,873	674	44.50%	\$836,761,620	2,001	59.68%	\$672,177,655	1,327	66.65%	\$590,685,986	1,181	54.40%
Prepayment Rate (% CPR)			20.35%			11.31%			8.07%			19.29%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 30, 2005</b>												
Delinquency Data:												
Current	\$341,296,954	684	98.72%	\$841,071,650	2,007	99.50%	\$673,604,660	1,331	99.48%	\$596,237,621	1,199	99.13%
30 - 59 Days	\$4,442,028	6	1.28%	\$3,467,217	8	0.41%	\$3,490,950	10	0.52%	\$2,472,925	6	0.41%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$2,730,000	1	0.45%
90 - 119 Days	\$0	0	0.00%	\$550,736	1	0.07%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$241,500	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$4,442,028	6	1.28%	\$4,259,452	10	0.50%	\$3,490,950	10	0.52%	\$5,202,925	7	0.87%
Assets in Bankruptcy	\$0	0	0.00%	\$262,800	1	0.03%	\$0	0	0.00%	\$261,000	1	0.04%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$147,655	1	0.02%	\$361,202	1	0.06%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			210 days			0 days		210 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			240 days		120 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		33			31			30			27	
Pool Balance and Factor	\$345,738,983	690	45.37%	\$845,331,102	2,017	60.30%	\$677,095,610	1,341	67.14%	\$601,440,546	1,206	55.39%
Prepayment Rate (% CPR)			28.51%			13.87%			13.49%			30.46%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2005</b>												
Delinquency Data:												
Current	\$353,093,233	696	99.28%	\$850,370,503	2,031	99.33%	\$685,476,267	1,360	99.99%	\$615,271,397	1,239	99.23%
30 - 59 Days	\$2,555,384	5	0.72%	\$4,295,749	10	0.50%	\$49,867	1	0.01%	\$4,405,957	6	0.71%
60 - 89 Days	\$0	0	0.00%	\$550,736	1	0.06%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$856,337	2	0.10%	\$0	0	0.00%	\$361,202	1	0.06%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,555,384	5	0.72%	\$5,702,821	13	0.67%	\$49,867	1	0.01%	\$4,767,159	7	0.77%
Assets in Bankruptcy	\$0	0	0.00%	\$361,069	2	0.04%	\$0	0	0.00%	\$261,000	1	0.04%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$147,655	1	0.02%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			180 days			0 days		180 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			210 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		32			30			29			26	
Pool Balance and Factor	\$355,648,617	701	46.66%	\$856,073,324	2,044	61.07%	\$685,526,134	1,361	67.97%	\$620,038,556	1,246	57.11%
Prepayment Rate (% CPR)			25.15%			20.27%			20.87%			33.62%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2005	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$362,991,805	716	99.61%	\$869,084,888	2,073	99.60%	\$696,360,663	1,382	99.59%	\$637,689,033	1,275	99.38%
30 - 59 Days		\$1,435,636	3	0.39%	\$2,098,172	7	0.24%	\$2,012,207	6	0.29%	\$3,635,382	6	0.57%
60 - 89 Days		\$0	0	0.00%	\$1,364,837	3	0.16%	\$855,210	2	0.12%	\$361,202	1	0.06%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,435,636	3	0.39%	\$3,463,009	10	0.40%	\$2,867,418	8	0.41%	\$3,996,584	7	0.62%
Assets in Bankruptcy		\$0	0	0.00%	\$262,800	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$147,655	1	0.02%	\$261,000	1	0.04%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$398,248	1	0.06%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			150 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			180 days			150 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			480 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			31			29			28			25	
Pool Balance and Factor		\$364,427,442	719	47.82%	\$872,547,897	2,083	62.25%	\$699,228,080	1,390	69.33%	\$641,685,616	1,282	59.12%
Prepayment Rate (% CPR)				36.20%			24.43%			30.13%			22.38%

As of September 30, 2005	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$377,843,149	740	99.84%	\$888,753,530	2,117	99.49%	\$714,791,233	1,418	99.19%	\$653,017,161	1,312	99.62%
30 - 59 Days		\$594,728	2	0.16%	\$4,563,836	10	0.51%	\$4,981,082	7	0.69%	\$2,470,267	7	0.38%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$855,210	2	0.12%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$594,728	2	0.16%	\$4,563,836	10	0.51%	\$5,836,292	9	0.81%	\$2,470,267	7	0.38%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$497,200	2	0.06%	\$147,655	1	0.02%	\$261,000	1	0.04%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$416,637	1	0.06%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			148 days			150 days			120 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			450 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			31			29			28			25	
Pool Balance and Factor		\$378,437,876	742	49.66%	\$893,317,366	2,127	63.73%	\$720,627,525	1,427	71.45%	\$655,487,428	1,319	60.39%
Prepayment Rate (% CPR)				25.05%			25.92%			16.48%			29.29%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of August 31, 2005	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$387,273,942	760	99.88%	\$910,961,074	2,166	99.44%	\$729,501,390	1,451	99.69%	\$674,815,201	1,359	100.00%
30 - 59 Days		\$471,910	1	0.12%	\$4,223,049	8	0.46%	\$1,655,310	2	0.23%	\$6,244,071	11	0.93%
60 - 89 Days		\$0	0	0.00%	\$649,925	1	0.07%	\$578,683	3	0.08%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$262,800	1	0.03%	\$0	0	0.00%	\$261,000	1	0.04%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$471,910	1	0.12%	\$5,135,773	10	0.56%	\$2,233,993	5	0.31%	\$0	0	0.00%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$234,400	1	0.03%	\$147,655	1	0.02%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$416,637	1	0.06%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			150 days			120 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			420 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			30			28			27			24	
Pool Balance and Factor		\$387,745,852	761	50.88%	\$916,096,847	2,176	65.37%	\$731,735,383	1,456	72.56%	\$674,815,201	1,359	62.18%
Prepayment Rate (% CPR)				25.04%			28.92%			22.91%			46.66%

As of July 30, 2005	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$396,284,281	780	99.75%	\$936,039,008	2,225	99.29%	\$742,896,601	1,482	99.32%	\$707,335,295	1,408	99.45%
30 - 59 Days		\$1,000,447	2	0.25%	\$6,186,992	14	0.66%	\$4,277,155	8	0.57%	\$3,621,800	8	0.51%
60 - 89 Days		\$0	0	0.00%	\$487,799	2	0.05%	\$665,165	2	0.09%	\$261,000	1	0.04%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$147,655	1	0.02%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,000,447	2	0.25%	\$6,674,791	16	0.71%	\$5,089,975	11	0.68%	\$3,882,800	9	0.55%
Assets in Bankruptcy		\$234,389	1	0.06%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$234,400	1	0.02%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$454,700	1	0.06%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			120 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			390 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			29			27			26			23	
Pool Balance and Factor		\$397,284,728	782	52.13%	\$942,713,799	2,241	67.27%	\$747,986,576	1,493	74.17%	\$711,218,096	1,417	65.55%
Prepayment Rate (% CPR)				28.22%			27.22%			21.38%			35.66%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of June 31, 2005	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>													
Current		\$406,927,085	333	99.61%	\$963,347,265	2,288	99.50%	\$758,734,568	1,518	99.40%	\$733,149,603	1,452	99.35%
30 - 59 Days		\$1,600,000	1	0.39%	\$4,041,963	12	0.42%	\$2,447,235	5	0.32%	\$4,812,370	11	0.65%
60 - 89 Days		\$0	0	0.00%	\$554,857	1	0.06%	\$2,147,655	2	0.28%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$234,400	1	0.02%			0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%			0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%			0.00%			0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%			0.00%			0.00%	\$0	0	0.00%
Total Delinquency		\$1,600,000	1	0.39%	\$4,831,219	14	0.50%	\$4,594,890	7	0.60%	\$4,812,370	11	0.65%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$454,700	1	0.06%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			360 days			0 days	
<b>Current Loss Data:</b>													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.54%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			3	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Current Prepayment Data:</b>													
Weighted Average Loan Age in Months			28			26			25			22	
Pool Balance and Factor		\$408,527,085	334	53.60%	\$968,178,485	2302	69.10%	\$763,329,458	1525	75.69%	\$737,961,973	1463	68.02%
Prepayment Rate (% CPR)				30.23%			26.68%			28.56%			29.88%

As of May 31, 2005	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>													
Current		\$418,822,559	828	99.46%	\$990,745,431	2,355	99.70%	\$780,959,934	1,555	99.45%	\$757,422,024	1,503	99.63%
30 - 59 Days		\$2,255,127	3	0.54%	\$2,751,378	6	0.28%	\$4,283,645	5	0.55%	\$2,822,104	6	0.37%
60 - 89 Days		\$0	0	0.00%	\$234,400	1	0.02%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%			0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%			0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%			0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%			0.00%	\$0	0	0.00%
Total Delinquency		\$2,255,127	3	0.54%	\$2,985,778	7	0.30%	\$4,283,644	5	0.55%	\$2,822,104	6	0.37%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$4,999,999	1	0.64%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$454,700	1	0.06%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			330 days			0 days	
<b>Current Loss Data:</b>													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
<b>Current Prepayment Data:</b>													
Weighted Average Loan Age in Months			27			25			24			21	
Pool Balance and Factor		\$421,077,686	831	55.25%	\$993,731,209	2,362	70.93%	\$785,243,579	1,560	77.86%	\$760,244,128	1,509	70.08%
Prepayment Rate (% CPR)				26.44%			20.06%			11.43%			30.97%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of April 30, 2005	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$433,595,595	854	99.89%	\$1,009,961,986	2,399	99.74%	\$788,720,611	1,568	99.41%	\$782,304,417	1,549	99.76%
30 - 59 Days		\$463,175	1	0.11%	\$2,658,792	4	0.26%	\$4,708,626	9	0.59%	\$1,785,419	7	0.23%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$133,200	1	0.02%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$463,175	1	0.11%	\$2,658,792	4	0.26%	\$4,708,626	9	0.59%	\$1,918,619	8	0.24%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$2	5,454,699	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$368,000	1	0.05%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			240 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			180 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			26			24			23			20	
Pool Balance and Factor		\$434,058,770	855	56.95%	\$1,012,620,778	2,403	72.28%	\$793,429,237	1,577	78.67%	\$784,223,037	1,557	72.30%
Prepayment Rate (% CPR)				36.45%			24.77%			24.75%			20.77%

As of March 31, 2005	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$449,908,308	873	99.78%	\$1,032,855,978	2,439	99.59%	\$808,924,462	1,599	99.54%	\$796,271,009	1,586	99.57%
30 - 59 Days		\$980,238	3	0.22%	\$4,257,946	8	0.41%	\$3,742,861	7	0.46%	\$3,449,669	7	0.43%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$980,238	3	0.22%	\$4,257,945	8	0.41%	\$3,742,862	7	0.46%	\$3,449,669	7	0.43%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$5,602,797	3	0.69%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$368,000	1	0.05%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			210 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			25			23			22			19	
Pool Balance and Factor		\$450,888,546	876	59.16%	\$1,037,113,923	2,447	74.03%	\$812,667,324	1,606	80.58%	\$799,720,678	1,593	73.74%
Prepayment Rate (% CPR)				27.80%			20.19%			15.47%			26.07%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2005</b>												
Delinquency Data:												
Current	\$460,262,792	896	99.32%	\$1,051,137,337	2,482	99.45%	\$815,098,807	1,620	98.88%	\$818,160,127	1,627	99.75%
30 - 59 Days	\$2,653,250	4	0.57%	\$5,090,328	14	0.48%	\$5,106,849	13	0.62%	\$2,084,867	4	0.25%
60 - 89 Days	\$0	0	0.00%	\$508,500	1	0.05%	\$4,000,000	1	0.49%	\$0	0	0.00%
90 - 119 Days	\$499,927	1	0.11%	\$262,800	1	0.02%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$148,098	1	0.02%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,153,177	5	0.68%	\$5,861,627	16	0.55%	\$9,254,947	15	1.12%	\$2,084,867	4	0.25%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$2	5,454,699	0.00%	\$368,000	1	0.04%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			180 days			180 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		24			22			21			18	
Pool Balance and Factor	\$463,415,969	901	60.81%	\$1,056,998,964	2,498	75.46%	\$824,353,753	1,635	81.74%	\$820,244,994	1,631	75.64%
Prepayment Rate (% CPR)			20.36%			18.25%			16.89%			16.36%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2005</b>												
Delinquency Data:												
Current	\$471,913,837	917	99.89%	\$1,071,683,284	2,525	99.68%	\$825,568,329	1,647	98.59%	\$830,686,951	1,649	99.76%
30 - 59 Days	\$0	0	0.00%	\$2,633,599	7	0.24%	\$11,648,283	9	1.39%	\$1,991,513	5	0.24%
60 - 89 Days	\$499,927	1	0.11%	\$771,300	2	0.07%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$148,098	1	0.02%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$499,927	1	0.11%	\$3,404,898	9	0.32%	\$11,796,381	10	1.41%	\$1,991,513	5	0.24%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$6,453,699	3	0.77%	\$368,000	1	0.04%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			157 days			180 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		23			21			20			17	
Pool Balance and Factor	\$472,413,764	918	61.99%	\$1,075,088,182	2,534	76.75%	\$837,364,709	1,657	83.03%	\$832,678,463	1,654	76.79%
Prepayment Rate (% CPR)			18.04%			17.00%			14.28%			16.08%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of December 31, 2004	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$478,534,449	928	99.60%	\$1,087,886,407	2,553	99.61%	\$837,576,081	1,662	98.73%	\$840,053,941	1,670	99.41%
30 - 59 Days		\$1,899,639	4	0.40%	\$4,207,205	12	0.39%	\$5,141,745	10	0.61%	\$5,013,982	9	0.59%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$663,318	3	0.08%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$4,999,999	1	0.59%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,899,639	4	0.40%	\$4,207,205	12	0.39%	\$10,805,061	14	1.27%	\$5,013,982	9	0.59%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$1,453,700	2	0.17%	\$1	368,000	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			180 days			150 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			22			20			19			16	
Pool Balance and Factor		\$480,434,088	932	63.04%	\$1,092,093,612	2,565	77.97%	\$848,381,142	1,676	84.12%	\$845,067,923	1,679	77.93%
Prepayment Rate (% CPR)				17.04%			12.70%			13.84%			25.73%

As of November 30, 2004	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$487,989,843	952	99.97%	\$1,102,148,123	2,589	99.76%	\$851,348,502	1,691	99.08%	\$863,324,385	1,702	99.64%
30 - 59 Days		\$150,377	1	0.03%	\$2,608,811	7	0.24%	\$2,861,831	7	0.33%	\$2,732,097	9	0.32%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$4,999,999	1	0.58%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$368,000	1	0.04%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$150,377	1	0.03%	\$2,608,811	7	0.24%	\$7,861,830	8	0.92%	\$3,100,097	10	0.36%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$1,453,700	2	0.17%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			150 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			21			19			18			15	
Pool Balance and Factor		\$488,140,220	953	64.05%	\$1,104,756,933	2,596	78.88%	\$859,210,332	1,699	85.20%	\$866,424,481	1,712	79.91%
Prepayment Rate (% CPR)				15.14%			21.06%			8.11%			19.61%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2004	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$493,278,943	963	99.65%	\$1,122,997,930	2,629	99.65%	\$859,143,040	1,710	99.26%	\$878,823,299	1,736	99.59%
30 - 59 Days		\$1,218,132	3	0.25%	\$3,962,091	12	0.35%	\$1,314,963	5	0.15%	\$3,282,714	6	0.37%
60 - 89 Days		\$499,927	1	0.10%	\$0	0	0.00%	\$5,049,881	2	0.58%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$368,000	1	0.04%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$1,718,059	4	0.35%	\$3,962,091	12	0.35%	\$6,364,844	7	0.74%	\$3,650,714	7	0.41%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$1,453,700	2	0.17%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			120 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			20			18			17			14	
Pool Balance and Factor		\$494,997,002	967	64.95%	\$1,126,960,021	2,641	80.47%	\$865,507,883	1,717	85.82%	\$882,474,013	1,743	81.39%
Prepayment Rate (% CPR)				29.29%			17.93%			12.64%			15.46%

As of September 30, 2004	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$504,582,529	982	99.01%	\$1,142,863,449	2,668	99.74%	\$867,464,896	1,727	99.08%	\$892,239,801	1,769	99.69%
30 - 59 Days		\$5,046,858	8	0.99%	\$2,621,943	7	0.23%	\$6,140,794	5	0.70%	\$2,444,088	6	0.27%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$465,338	1	0.05%	\$368,000	1	0.04%
90 - 119 Days		\$0	0	0.00%	\$396,354	1	0.03%	\$1,453,700	2	0.17%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$5,046,858	8	0.99%	\$3,018,297	8	0.26%	\$8,059,831	8	0.92%	\$2,812,088	7	0.31%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days			0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			19			17			16			13	
Pool Balance and Factor		\$509,629,387	990	66.87%	\$1,145,881,746	2,676	81.82%	\$875,524,727	1,735	86.81%	\$895,051,889	1,776	82.56%
Prepayment Rate (% CPR)				24.58%			12.74%			14.57%			23.05%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2004</b>												
Delinquency Data:												
Current	\$521,588,401	1,010	99.94%	\$1,156,426,686	2,705	99.76%	\$884,926,561	1,758	99.73%	\$911,891,684	1,806	99.67%
30 - 59 Days	\$295,713	1	0.06%	\$2,349,863	6	0.20%	\$921,258	3	0.10%	\$3,058,397	6	0.33%
60 - 89 Days	\$0	0	0.00%	\$396,354	1	0.03%	\$1,453,700	2	0.16%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$295,713	1	0.06%	\$2,746,216	7	0.24%	\$2,374,958	5	0.27%	\$3,058,397	6	0.33%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		18			16			15			12	
Pool Balance and Factor	\$521,884,114	1,011	68.48%	\$1,159,172,902	2,712	82.78%	\$887,301,519	1,763	87.98%	\$914,950,080	1,812	84.40%
Prepayment Rate (% CPR)			30.21%			16.80%			17.16%			18.08%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2004</b>												
Delinquency Data:												
Current	\$537,313,056	1,034	99.89%	\$1,173,488,789	2,740	99.68%	\$895,135,381	1,781	99.29%	\$926,648,235	1,832	99.59%
30 - 59 Days	\$0	0	0.00%	\$3,793,255	12	0.32%	\$6,359,311	6	0.71%	\$3,776,356	6	0.41%
60 - 89 Days	\$592,000	1	0.11%	\$0	0	0.00%	\$49,892	1	0.01%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$592,000	1	0.11%	\$3,793,255	12	0.32%	\$6,409,203	7	0.71%	\$3,776,356	6	0.41%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		17			15			14			11	
Pool Balance and Factor	\$537,905,056	1,035	70.58%	\$1,177,282,044	2,752	84.07%	\$901,544,584	1,788	89.40%	\$930,424,591	1,838	85.83%
Prepayment Rate (% CPR)			23.52%			15.44%			14.43%			21.02%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 31, 2004</b>												
Delinquency Data:												
Current	\$549,266,770	1,064	99.85%	\$1,192,092,289	2,743	99.83%	\$909,192,653	1,800	99.52%	\$946,757,386	1,868	99.76%
30 - 59 Days	\$159,861	1	0.03%	\$1,987,518	7	0.17%	\$4,370,736	7	0.48%	\$2,294,115	2	0.24%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$159,861	1		\$1,987,518	7	0.17%	\$4,370,736	7	0.48%	\$2,294,115	2	0.24%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$641,992	1	0.12%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		150 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		16			14			13			10	
Pool Balance and Factor	\$550,177,272	1,066	72.19%	\$1,194,079,808	2,750	85.28%	\$913,563,389	1,807	90.59%	\$949,051,501	1,870	87.55%
Prepayment Rate (% CPR)			22.90%			16.13%			10.44%			19.41%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2004</b>												
Delinquency Data:												
Current	\$560,279,142	1,088	99.62%	\$1,210,354,328	2,831	99.87%	\$917,526,411	1,816	99.49%	\$964,158,005	1,900	99.77%
30 - 59 Days	\$2,109,519	3	0.38%	\$1,584,393	6	0.13%	\$4,702,894	10	0.51%	\$2,023,767	3	0.21%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$241,000	1	0.02%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,109,519	3	0.38%	\$1,584,393	6	0.13%	\$4,702,894	10	0.51%	\$2,264,767	4	0.23%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$642,737	1	0.11%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		120 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		15			13			12			9	
Pool Balance and Factor	\$562,388,660	1,091	73.79%	\$1,211,938,720	2,837	86.56%	\$922,229,305	1,826	91.45%	\$966,422,772	1,904	89.16%
Prepayment Rate (% CPR)			22.28%			24.33%			15.36%			23.92%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2004</b>												
Delinquency Data:												
Current	\$572,540,332	1,115	99.66%	\$1,233,059,591	2,883	99.39%	\$930,969,377	1,838	99.53%	\$988,114,974	1,941	99.93%
30 - 59 Days	\$1,938,397	4	0.34%	\$7,587,701	8	0.61%	\$3,386,931	9	0.36%	\$474,400	1	0.05%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$999,000	1	0.11%	\$241,000	1	0.02%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,938,397	4	0.34%	\$7,587,701	8	0.61%	\$4,385,931	10	0.47%	\$715,400	2	0.07%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$639,737	1	0.11%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		90 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		14			12			11			8	
Pool Balance and Factor	\$574,478,730	1,119	75.38%	\$1,240,647,292	2,891	88.61%	\$935,355,309	1,848	92.75%	\$988,830,374	1,943	91.24%
Prepayment Rate (% CPR)			28.80%			28.35%			28.75%			34.37%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2004</b>												
Delinquency Data:												
Current	\$587,995,688	1,147	99.47%	\$1,274,814,465	2,947	99.92%	\$957,107,132	1,881	99.45%	\$1,021,867,816	1,985	99.76%
30 - 59 Days	\$3,145,315	4	0.53%	\$1,012,450	3	0.08%	\$5,291,894	7	0.55%	\$2,451,737	5	0.24%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,145,315	4	0.53%	\$1,012,450	3	0.08%	\$5,291,894	7	0.55%	\$2,451,737	5	0.24%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$647,135	1	0.11%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		240 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		13			11			10			7	
Pool Balance and Factor	\$591,141,003	1,151	77.56%	\$1,275,826,915	2,950	91.13%	\$962,399,026	1,888	95.43%	\$1,024,319,553	1,990	94.58%
Prepayment Rate (% CPR)			26.16%			16.38%			17.57%			24.38%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 29, 2004</b>												
Delinquency Data:												
Current	\$603,746,329	1,174	99.55%	\$1,289,645,918	2,978	99.57%	\$973,921,026	1,901	99.56%	\$1,044,011,967	2,025	99.56%
30 - 59 Days	\$2,048,799	4	0.34%	\$5,581,089	13	0.43%	\$1,844,961	6	0.19%	\$4,609,198	8	0.44%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$2,450,000	1	0.25%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$49,893	1	0.01%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$655,876	1	0.11%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,704,675	5	0.45%	\$5,581,089	13	0.43%	\$4,344,854	8	0.44%	\$4,609,198	8	0.44%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$641,244	1	0.11%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		210 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		12			10			9			6	
Pool Balance and Factor	\$606,451,005	1,179	79.57%	\$1,295,227,006	2,991	92.52%	\$978,265,880	1,909	97.00%	\$1,048,621,165	2,033	96.89%
Prepayment Rate (% CPR)			26.26%			11.85%			6.87%			14.50%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2004</b>												
Delinquency Data:												
Current	\$621,668,406	1,197	99.91%	\$1,307,662,210	3,009	99.89%	\$978,816,268	1,910	99.44%	\$1,040,853,056	2,032	97.96%
30 - 59 Days	\$538,893	2	0.09%	\$1,437,061	6	0.11%	\$5,490,893	10	0.56%	\$21,569,357	19	2.03%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$136,000	1	0.01%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$538,893	2	0.09%	\$1,437,061	6	0.11%	\$5,490,893	10	0.56%	\$21,705,357	20	2.04%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$647,135	1	0.10%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		180 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		11			9			8			5	
Pool Balance and Factor	\$622,207,299	1,199	81.64%	\$1,309,099,270	3,015	93.52%	\$984,307,161	1,920	97.60%	\$1,062,558,413	2,052	98.05%
Prepayment Rate (% CPR)			12.75%			10.03%			4.43%			9.05%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5			TMST 2003-6		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2003</b>												
Delinquency Data:												
Current	\$626,472,358	1,207	99.52%	\$1,315,778,181	3,029	99.61%	\$985,442,536	1,921	99.72%	\$1,062,162,613	2,042	99.16%
30 - 59 Days	\$3,030,102	4	0.48%	\$5,120,076	6	0.39%	\$2,484,253	7	0.25%	\$8,711,353	22	0.81%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$322,371	1	0.03%	\$259,000	1	0.02%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,030,102	4	0.48%	\$5,120,076	6	0.39%	\$2,806,624	8	0.28%	\$8,970,353	23	0.84%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$647,135	1	0.10%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		150 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		10			8			7			4	
Pool Balance and Factor	\$629,502,460	1,211	82.60%	\$1,320,898,257	3,035	94.36%	\$988,249,160	1,929	97.99%	\$1,071,132,966	2,065	98.91%
Prepayment Rate (% CPR)			16.85%			6.88%			6.89%			10.13%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2003</b>									
Delinquency Data:									
Current	\$636,824,265	1,219	99.59%	\$1,323,080,840	3,046	99.10%	\$984,575,569	1,922	99.01%
30 - 59 Days	\$1,986,959	5	0.31%	\$9,984,003	11	0.75%	\$9,814,054	13	0.99%
60 - 89 Days	\$0	0	0.00%	\$1,990,000	1	0.15%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$647,135	1	0.10%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,634,093	6	0.41%	\$11,974,003	12	0.90%	\$9,814,054	13	0.99%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		9			7			6	
Pool Balance and Factor	\$639,458,358	1,225	83.90%	\$1,335,054,843	3,058	95.38%	\$994,389,623	1,935	98.60%
Prepayment Rate (% CPR)			10.13%			9.25%			9.99%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2003	Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:										
Current		\$641,791,697	1,233	99.45%	\$1,339,338,315	3,069	99.50%	\$998,684,365	1,934	99.53%
30 - 59 Days		\$2,909,067	2	0.45%	\$6,777,215	8	0.50%	\$4,693,900	10	0.47%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$647,135	1	0.10%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$3,556,202	3	0.55%	\$6,777,215	8	0.50%	\$4,693,900	10	0.47%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days	
Current Loss Data:										
Default Rate (% CDR)				0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0	
Loss Severity				0.00%			0.00%			0.00%
Cumulative Loss Data:										
Cumulative Defaults in bp of Original Pool Balance			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%
Current Prepayment Data:										
Weighted Average Loan Age in Months			8			6			5	
Pool Balance and Factor		\$645,347,899	1,236	84.68%	\$1,346,115,530	3,077	96.17%	\$1,003,378,265	1,944	99.49%
Prepayment Rate (% CPR)				21.30%			12.97%			5.64%

As of September 30, 2003	Deal Name:	TMST 2003-3			TMST 2003-4		
		Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:							
Current		\$656,450,313	1,251	99.68%	\$1,352,447,012	3,081	99.29%
30 - 59 Days		\$1,463,190	4	0.22%	\$9,608,105	17	0.71%
60 - 89 Days		\$647,135	1	0.10%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$2,110,325	5	0.32%	\$9,608,105	17	0.71%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days	
Current Loss Data:							
Default Rate (% CDR)				0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Loss Severity				0.00%			0.00%
Cumulative Loss Data:							
Cumulative Defaults in bp of Original Pool Balance			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Cumulative Loss Severity				0.00%			0.00%
Current Prepayment Data:							
Weighted Average Loan Age in Months			7			5	
Pool Balance and Factor		\$658,560,638	1,256	86.41%	\$1,362,055,117	3,098	97.31%
Prepayment Rate (% CPR)				25.98%			14.87%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

	Deal Name: <u>TMST 2003-3</u>			Deal Name: <u>TMST 2003-4</u>		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2003</b>						
Delinquency Data:						
Current	\$670,648,522	1,276	99.29%	\$1,372,138,947	3,112	99.38%
30 - 59 Days	\$4,827,822	13	0.71%	\$8,557,322	15	0.62%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$4,827,822	13	0.71%	\$8,557,322	15	0.62%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0		0		
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0		0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0		0		
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		6		4		
Pool Balance and Factor	\$675,476,343	1,289	88.63%	\$1,380,696,269	3,127	98.67%
Prepayment Rate (% CPR)			37.68%			12.29%

	Deal Name: <u>TMST 2003-3</u>		
	Balance	Number	Percent
<b>As of July 30, 2003</b>			
Delinquency Data:			
Current	\$698,502,272	1,329	99.39%
30 - 59 Days	\$4,319,030	8	0.61%
60 - 89 Days	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$4,319,030	8	0.61%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		5	
Pool Balance and Factor	\$702,821,302	1,337	92.22%
Prepayment Rate (% CPR)			42.26%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report

Delinquency, Loss and Prepayment Information

Deal Name: TMST 2003-3

As of June 31, 2003

	Balance	Number	Percent
<b>Delinquency Data:</b>			
Current	\$729,108,870	1,376	99.07%
30 - 59 Days	\$6,866,260	12	0.93%
60 - 89 Days	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$6,866,260	12	0.93%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
<b>Current Loss Data:</b>			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
<b>Cumulative Loss Data:</b>			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
<b>Current Prepayment Data:</b>			
Weighted Average Loan Age in Months		4	
Pool Balance and Factor	\$735,975,130	1,388	96.56%
Prepayment Rate (% CPR)			25.20%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2007</b>												
<b>Delinquency Data:</b>												
Current	\$377,413,718	854	99.16%	\$554,338,360	1,107	98.46%	\$610,000,452	1,313	99.18%	\$621,723,420	1,275	98.06%
30 - 59 Days	\$1,332,034	5	0.35%	\$6,213,089	12	1.10%	\$4,777,447	10	0.78%	\$2,775,133	9	0.44%
60 - 89 Days	\$1,678,561	2	0.44%	\$2,450,607	1	0.44%	\$0	0	0.00%	\$9,321,021	3	1.47%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$294,882	1	0.05%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$180,000	1	0.03%
180 + Days	\$192,250	1	0.05%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$3,202,846	8	0.84%	\$8,663,696	13	1.54%	\$5,073,569	12	0.82%	\$12,276,155	13	1.94%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$420,000	1	0.07%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$180,000	1	0.05%	\$0	0	0.00%	\$329,981	2	0.05%	\$227,969	1	0.04%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			150 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		420 days			0 days			344 days			540 days	
<b>Current Loss Data:</b>												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>												
Cumulative Defaults in bp of Original Pool Balance		0			2			2			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
<b>Current Prepayment Data:</b>												
Weighted Average Loan Age in Months		38			33			31			27	
Pool Balance* and Factor	\$380,616,563	862	34.39%	\$563,002,057	1,120	52.17%	\$615,074,022	1,325	48.97%	\$633,999,575	1,288	55.93%
Prepayment Rate (% CPR)			37.20%			29.47%			23.58%			8.07%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2007</b>												
<b>Delinquency Data:</b>												
Current	\$392,702,229	889	99.22%	\$574,129,849	1,150	99.04%	\$626,703,019	1,346	99.62%	\$628,072,576	1,292	98.37%
30 - 59 Days	\$1,866,776	3	0.47%	\$3,111,946	8	0.54%	\$2,079,144	3	0.33%	\$10,253,136	6	1.61%
60 - 89 Days	\$1,012,158	2	0.26%	\$2,453,538	1	0.42%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$294,882	1	0.05%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$180,000	1	0.03%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$192,250	1	0.05%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$3,071,185	6	0.78%	\$5,565,484	9	0.96%	\$2,375,266	5	0.38%	\$10,433,136	7	1.63%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$420,000	1	0.07%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$922,128	1	0.15%	\$0	0	0.00%
Assets in REO	\$180,000	1	0.05%	\$0	0	0.00%	\$329,981	2	0.05%	\$227,969	1	0.04%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			120 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in REO		390 days			0 days			314 days			510 days	
<b>Current Loss Data:</b>												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
<b>Cumulative Loss Data:</b>												
Cumulative Defaults in bp of Original Pool Balance		0			2			2			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
<b>Current Prepayment Data:</b>												
Weighted Average Loan Age in Months		36			32			30			26	
Pool Balance* and Factor	\$395,773,413	895	35.76%	\$579,695,333	1,159	53.72%	\$629,078,285	1,351	50.09%	\$638,505,712	1,299	56.33%
Prepayment Rate (% CPR)			38.88%			30.56%			16.01%			22.38%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2006</b>												
Delinquency Data:												
Current	\$409,678,523	932	99.33%	\$587,439,841	1,181	98.29%	\$633,195,711	1,356	99.19%	\$641,913,628	1,308	98.43%
30 - 59 Days	\$2,583,237	7	0.63%	\$10,228,164	10	1.71%	\$4,441,102	10	0.70%	\$2,883,239	8	0.44%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$294,882	1	0.05%	\$7,199,271	1	1.10%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$420,000	1	0.07%	\$180,000	1	0.03%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$192,250	1	0.05%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$2,775,487	8	0.67%	\$10,228,164	10	1.71%	\$5,157,224	13	0.81%	\$10,262,511	10	1.57%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$922,128	1	0.14%	\$0	0	0.00%
Assets in REO	\$180,000	1	0.04%	\$0	0	0.00%	\$329,981	2	0.05%	\$227,969	1	0.03%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			150 days		0 days		
Weighted Average Delinquency Period of Assets in REO		360 days			0 days			284 days		480 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			2			2			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		35			31			29			25	
Pool Balance* and Factor	\$412,454,010	940	37.27%	\$597,668,005	1,191	55.38%	\$638,352,936	1,369	50.83%	\$652,176,139	1,318	57.54%
Prepayment Rate (% CPR)			51.95%			24.59%			22.03%			29.29%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2006</b>												
Delinquency Data:												
Current	\$435,911,776	993	99.40%	\$605,036,924	1,194	98.87%	\$644,824,427	1,386	98.93%	\$663,204,323	1,340	98.79%
30 - 59 Days	\$2,630,852	7	0.60%	\$6,083,784	11	0.99%	\$6,049,787	11	0.93%	\$661,810	3	0.10%
60 - 89 Days	\$0	0	0.00%	\$853,698	2	0.14%	\$0	0	0.00%	\$7,476,991	3	1.11%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$922,128	1	0.14%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$2,630,852	7	0.60%	\$6,937,482	13	1.13%	\$6,973,155	13	1.07%	\$8,138,801	6	1.21%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$192,250	1	0.04%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$180,000	1	0.04%	\$0	0	0.00%	\$329,981	2	0.05%	\$227,969	1	0.03%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		180 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in REO		330 days			0 days			254 days		450 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			2			2			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		34			30			27			24	
Pool Balance and Factor	\$438,542,628	1,000	39.63%	\$611,974,407	1,207	56.71%	\$651,797,581	1,399	51.90%	\$671,343,124	1,346	59.23%
Prepayment Rate (% CPR)			36.99%			30.65%			25.49%			24.13%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2006	Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$451,971,718	1,040	99.15%	\$626,742,335	1,232	99.32%	\$659,986,769	1,415	98.80%	\$677,103,947	1,369	98.56%
30 - 59 Days		\$3,840,446	5	0.84%	\$4,268,840	7	0.68%	\$6,644,632	11	0.99%	\$9,914,034	5	1.44%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$49,794	1	0.01%	\$0	0	0.00%	\$1,400,057	2	0.21%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency		\$3,890,239	6	0.85%	\$4,268,840	7	0.68%	\$8,045,929	14	1.20%	\$9,914,034	5	1.44%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$192,250	1	0.04%	\$0	0	0.00%	\$233,982	1	0.04%	\$0	0	0.00%
Assets in REO		\$180,000	1	0.04%	\$0	0	0.00%	\$96,000	1	0.01%	\$227,969	1	0.03%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			180 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in REO			300 days			0 days			330 days			420 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0		
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance		0			2			2			0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0		
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			33			30			26			26	
Pool Balance and Factor		\$455,861,957	1,046	41.19%	\$631,011,175	1,239	58.47%	\$668,032,698	1,429	53.19%	\$687,017,981	1,374	60.61%
Prepayment Rate (% CPR)				35.42%			16.02%			20.88%			30.88%

As of September 30, 2006	Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$472,381,946	1,087	99.89%	\$638,593,256	1,263	99.73%	\$675,991,933	1,447	99.23%	\$699,485,485	1,396	98.72%
30 - 59 Days		\$465,682	3	0.10%	\$1,756,169	4	0.27%	\$3,833,231	8	0.56%	\$9,054,476	7	1.28%
60 - 89 Days		\$49,794	1	0.01%	\$0	0	0.00%	\$922,128	1	0.14%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$508,860	2	0.07%	\$0	0	0.00%
Total Delinquency		\$515,476	4	0.11%	\$1,756,169	4	0.27%	\$5,264,218	11	0.77%	\$9,054,476	7	1.28%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$192,250	1	0.04%	\$0	0	0.00%	\$233,982	1	0.03%	\$0	0	0.00%
Assets in REO		\$180,000	1	0.04%	\$0	0	0.00%	\$96,000	1	0.01%	\$227,969	1	0.03%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			180 days			0 days			150 days			0 days	
Weighted Average Delinquency Period of Assets in REO			270 days			0 days			300 days			390 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0		
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance		0			2			2			0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0		
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			32			29			25			23	
Pool Balance and Factor		\$472,897,421	1,091	42.73%	\$640,349,425	1,267	59.34%	\$681,256,151	1,458	54.24%	\$708,539,961	1,403	62.51%
Prepayment Rate (% CPR)				30.09%			16.00%			21.20%			24.17%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2006</b>												
Delinquency Data:												
Current	\$487,118,893	1,115	99.96%	\$645,200,098	1,280	99.29%	\$692,104,454	1,479	99.59%	\$721,641,216	1,428	99.52%
30 - 59 Days	\$209,794	2	0.04%	\$4,611,001	8	0.71%	\$1,401,669	4	0.20%	\$3,489,869	7	0.48%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$1,239,073	2	0.18%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$233,982	1	0.03%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$209,794	2	0.04%	\$4,611,001	8	0.71%	\$2,875,963	8	0.41%	\$3,489,869	7	0.48%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$372,250	2	0.08%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$96,000	1	0.01%	\$227,969	1	0.03%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		194 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			270 days		360 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%		0.38%			0.00%	
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0		0		
Loss Severity			0.00%			0.00%		0.00%			0.00%	
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			2			2			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%		0.00%			0.00%	
Current Prepayment Data:												
Weighted Average Loan Age in Months		31			28			24			22	
Pool Balance and Factor	\$487,328,687	1,117	44.03%	\$649,811,099	1,288	60.21%	\$694,980,417	1,487	55.34%	\$725,131,085	1,435	63.97%
Prepayment Rate (% CPR)			22.33%			10.18%		17.04%			19.25%	

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 31, 2006</b>												
Delinquency Data:												
Current	\$496,216,983	1,139	99.68%	\$649,260,191	1,296	99.01%	\$701,596,613	1,506	99.38%	\$730,471,301	1,459	98.95%
30 - 59 Days	\$967,503	2	0.19%	\$6,479,773	9	0.99%	\$3,901,141	5	0.55%	\$7,751,945	5	1.05%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$444,725	2	0.06%	\$0	0	0.00%
90 - 119 Days	\$640,000	1	0.13%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$1,607,503	3	0.32%	\$6,479,773	9	0.99%	\$4,347,106	8	0.62%	\$7,751,945	5	1.05%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$233,982	1	0.03%	\$0	0	0.00%
Assets in Foreclosure	\$372,250	2	0.07%	\$175,919	1	0.03%	\$96,000	1	0.01%	\$227,969	1	0.03%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$224,996	1	0.03%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			90 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		160 days			180 days			330 days		330 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			360 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%		0.00%			0.00%	
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0		0		
Loss Severity			0.00%			0.00%		0.00%			0.00%	
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			2			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%		0.00%			0.00%	
Current Prepayment Data:												
Weighted Average Loan Age in Months		30			27			23			21	
Pool Balance and Factor	\$497,824,486	1,142	44.98%	\$655,739,964	1,305	60.76%	\$705,943,719	1,514	56.21%	\$738,223,246	1,464	65.13%
Prepayment Rate (% CPR)			20.91%			22.06%		28.28%			19.61%	

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 30, 2006</b>												
Delinquency Data:												
Current	\$505,308,914	1,162	99.51%	\$667,123,963	1,328	99.63%	\$725,396,501	1,552	99.94%	\$744,059,253	1,480	98.97%
30 - 59 Days	\$1,829,280	3	0.36%	\$2,463,422	6	0.37%	\$126,485	1	0.02%	\$7,773,217	3	1.03%
60 - 89 Days	\$640,000	1	0.13%	\$0	0	0.00%	\$318,240	1	0.04%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$2,469,280	4	0.49%	\$2,463,422	6	0.37%	\$445,965	3	0.06%	\$7,773,217	3	1.03%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$233,982	1	0.03%	\$227,969	1	0.03%
Assets in Foreclosure	\$372,250	2	0.07%	\$175,919	1	0.03%	\$320,996	2	0.04%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			60 days			300 days	
Weighted Average Delinquency Period of Assets in Foreclosure		150 days			150 days			300 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			2			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		29			26			22			20	
Pool Balance and Factor	\$507,778,194	1,166	45.88%	\$669,587,386	1,334	62.05%	\$725,842,466	1,555	57.79%	\$751,832,469	1,483	66.33%
Prepayment Rate (% CPR)			24.38%			22.19%			19.30%			22.21%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2006</b>												
Delinquency Data:												
Current	\$518,880,328	1,204	99.81%	\$681,573,598	1,361	99.67%	\$736,807,419	1,585	99.70%	\$766,342,735	1,510	99.81%
30 - 59 Days	\$159,974	1	0.03%	\$2,250,235	5	0.33%	\$1,770,571	4	0.24%	\$1,449,385	6	0.19%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$318,240	1	0.04%	\$0	0	0.00%
90 - 119 Days	\$832,250	2	0.16%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$97,240	2	0.01%	\$0	0	0.00%
Total Delinquency	\$992,224	3	0.19%	\$2,250,235	5	0.33%	\$2,186,051	7	0.30%	\$1,449,385	6	0.19%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$233,982	1	0.03%	\$227,969	1	0.03%
Assets in Foreclosure	\$180,000	1	0.03%	\$175,919	1	0.03%	\$224,996	1	0.03%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			30 days			270 days	
Weighted Average Delinquency Period of Assets in Foreclosure		150 days			120 days			300 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			2			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		28			25			21			19	
Pool Balance and Factor	\$519,872,552	1,207	46.97%	\$683,823,833	1,366	63.36%	\$738,993,470	1,592	58.84%	\$767,792,119	1,516	67.74%
Prepayment Rate (% CPR)			22.12%			17.97%			21.39%			19.57%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2006</b>												
Delinquency Data:												
Current	\$526,977,242	1,223	99.25%	\$693,547,700	1,390	99.75%	\$751,143,447	1,621	99.62%	\$778,757,123	1,531	99.60%
30 - 59 Days	\$2,870,019	7	0.54%	\$929,241	4	0.13%	\$2,787,613	4	0.37%	\$3,159,389	6	0.40%
60 - 89 Days	\$0	0	0.00%	\$640,000	1	0.09%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$832,250	2	0.16%	\$175,919	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$180,000	1	0.03%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$96,000	1	0.01%	\$0	0	0.00%
180 + Days	\$81,400	1	0.02%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$3,963,669	11	0.75%	\$1,745,160	6	0.25%	\$2,884,852	6	0.38%	\$3,159,389	6	0.40%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$227,969	1	0.03%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$224,996	1	0.03%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		240 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			270 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.43%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			2			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		26			24			20			18	
Pool Balance and Factor	\$530,940,911	1,234	47.97%	\$695,292,860	1,396	64.43%	\$754,028,299	1,627	60.04%	\$781,916,512	1,537	68.98%
Prepayment Rate (% CPR)			29.14%			17.89%			24.57%			29.69%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2006</b>												
Delinquency Data:												
Current	\$544,932,145	1,269	99.71%	\$705,060,558	1,424	99.74%	\$771,250,322	1,657	99.90%	\$804,292,906	1,572	99.88%
30 - 59 Days	\$573,673	3	0.10%	\$1,657,402	3	0.23%	\$766,143	3	0.10%	\$568,721	2	0.07%
60 - 89 Days	\$832,250	2	0.15%	\$175,918	1	0.02%	\$0	0	0.00%	\$399,400	1	0.05%
90 - 119 Days	\$180,000	1	0.03%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$1,585,923	6	0.29%	\$1,833,320	4	0.26%	\$767,383	4	0.10%	\$968,121	3	0.12%
Assets in Bankruptcy	\$81,400	1	0.01%	\$0	0	0.00%	\$96,000	1	0.01%	\$227,969	1	0.03%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$224,996	1	0.03%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$252,250	1	0.04%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		210 days			0 days			120 days		210 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			240 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			390 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		25			23			20			17	
Pool Balance and Factor	\$546,518,067	1,275	49.12%	\$706,893,878	1,428	65.50%	\$772,017,705	1,661	61.47%	\$805,261,027	1,575	71.04%
Prepayment Rate (% CPR)			39.08%			29.74%			32.75%			20.21%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2006</b>												
Delinquency Data:												
Current	\$565,962,089	1,309	99.34%	\$719,670,075	1,452	98.84%	\$792,017,568	1,699	99.25%	\$819,132,743	1,599	99.82%
30 - 59 Days	\$1,692,215	5	0.30%	\$8,241,009	8	1.13%	\$5,575,025	8	0.70%	\$1,488,297	5	0.18%
60 - 89 Days	\$1,263,328	4	0.22%	\$175,919	1	0.02%	\$443,430	2	0.06%	\$0	0	0.00%
90 - 119 Days	\$188,216	1	0.03%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$600,000	1	0.11%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$3,743,759	11	0.66%	\$8,416,928	9	1.16%	\$6,019,695	11	0.75%	\$1,488,297	5	0.18%
Assets in Bankruptcy	\$81,400	1	0.01%	\$0	0	0.00%	\$96,000	1	0.01%	\$227,969	1	0.03%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$224,996	1	0.03%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$252,250	1	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		180 days			0 days			90 days		180 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			210 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			360 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		25			22			19			16	
Pool Balance and Factor	\$569,705,848	1,320	51.22%	\$728,087,002	1,461	67.46%	\$798,037,263	1,710	63.54%	\$820,621,039	1,604	72.39%
Prepayment Rate (% CPR)			30.18%			18.69%			24.09%			23.16%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2006</b>												
Delinquency Data:												
Current	\$583,374,398	1,349	99.36%	\$734,244,361	1,479	99.11%	\$812,976,759	1,737	99.55%	\$838,006,622	1,643	99.89%
30 - 59 Days	\$3,245,178	4	0.55%	\$6,447,054	14	0.87%	\$2,310,351	7	0.28%	\$881,367	4	0.11%
60 - 89 Days	\$522,966	3	0.09%	\$145,767	1	0.02%	\$1,355,000	2	0.17%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,768,144	7	0.64%	\$6,592,821	15	0.89%	\$3,665,351	9	0.45%	\$881,367	4	0.11%
Assets in Bankruptcy	\$600,000	1	0.10%	\$0	0	0.00%	\$96,000	1	0.01%	\$227,969	1	0.03%
Assets in Foreclosure	\$81,400	1	0.01%	\$252,250	1	0.03%	\$224,996	1	0.03%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		120 days			0 days			60 days		150 days		
Weighted Average Delinquency Period of Assets in Foreclosure		150 days			330 days			180 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		25			21			19			16	
Pool Balance and Factor	\$587,142,542	1,356	52.79%	\$740,837,182	1,494	68.64%	\$816,642,110	1,746	65.02%	\$838,887,988	1,647	74.00%
Prepayment Rate (% CPR)			29.12%			21.80%			28.37%			17.82%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 30, 2005</b>												
Delinquency Data:												
Current	\$599,132,001	1,379	99.14%	\$752,974,647	1,520	99.56%	\$832,460,614	1,768	99.13%	\$847,577,506	1,675	99.39%
30 - 59 Days	\$4,087,037	9	0.68%	\$2,044,302	5	0.27%	\$6,401,180	16	0.76%	\$5,200,870	9	0.61%
60 - 89 Days	\$533,850	2	0.09%	\$1,245,759	2	0.16%	\$866,485	2	0.10%	\$0	0	0.00%
90 - 119 Days	\$600,000	1	0.10%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$5,220,887	12	0.86%	\$3,290,061	7	0.44%	\$7,267,665	18	0.87%	\$5,200,870	9	0.61%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$227,969	1	0.03%
Assets in Foreclosure	\$81,400	1	0.01%	\$252,250	1	0.03%	\$224,996	1	0.03%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days		120 days		
Weighted Average Delinquency Period of Assets in Foreclosure		120 days			300 days			150 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		24			20			18			15	
Pool Balance and Factor	\$604,352,887	1,391	54.35%	\$756,264,708	1,527	70.07%	\$839,728,279	1,786	66.86%	\$852,778,376	1,684	75.23%
Prepayment Rate (% CPR)			34.22%			24.27%			22.92%			23.61%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2005</b>												
Delinquency Data:												
Current	\$619,857,909	1,416	99.02%	\$767,778,114	1,550	99.19%	\$853,932,989	1,814	99.50%	\$869,760,706	1,715	99.72%
30 - 59 Days	\$4,493,705	11	0.72%	\$5,556,818	9	0.72%	\$2,275,573	6	0.27%	\$2,436,579	5	0.28%
60 - 89 Days	\$1,539,747	3	0.25%	\$750,000	1	0.10%	\$1,788,613	3	0.21%	\$0	0	0.00%
90 - 119 Days	\$81,400	1	0.01%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$224,996	1	0.03%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
Total Delinquency	\$6,114,852	15	0.98%	\$6,306,818	10	0.81%	\$4,290,421	11	0.50%	\$2,436,579	5	0.28%
Assets in Bankruptcy	\$303,199	1	0.05%	\$0	0	0.00%	\$0	0	0.00%	\$227,969	1	0.03%
Assets in Foreclosure	\$0	0	0.00%	\$252,250	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		180 days			0 days			0 days		90 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			270 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		23			19			17			14	
Pool Balance and Factor	\$625,972,761	1,431	56.30%	\$774,084,932	1,560	71.72%	\$858,223,410	1,825	68.33%	\$872,197,285	1,720	76.94%
Prepayment Rate (% CPR)			35.54%			14.92%			23.67%			33.60%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2005</b>												
Delinquency Data:												
Current	\$643,342,120	1,460	99.06%	\$780,440,277	1,577	99.46%	\$869,101,308	1,856	99.00%	\$900,465,647	1,768	99.77%
30 - 59 Days	\$5,288,802	10	0.81%	\$4,221,052	10	0.54%	\$8,509,850	8	0.97%	\$2,064,418	6	0.23%
60 - 89 Days	\$798,765	4	0.12%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$224,996	1	0.03%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$6,087,568	14	0.94%	\$4,221,900	10	0.54%	\$8,734,846	9	1.00%	\$2,064,418	6	0.23%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$227,969	1	0.03%
Assets in Foreclosure	\$303,199	1	0.05%	\$252,250	1	0.03%	\$1,240	1	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			60 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			240 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		22			18			16			13	
Pool Balance and Factor	\$649,429,687	1,474	58.42%	\$784,662,177	1,587	72.70%	\$877,836,154	1,865	69.89%	\$902,530,065	1,774	79.62%
Prepayment Rate (% CPR)			27.48%			17.33%			25.95%			34.23%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of September 30, 2005</b>												
Delinquency Data:												
Current	\$664,062,456	1,503	99.53%	\$794,722,748	1,605	99.68%	\$899,046,732	1,911	99.88%	\$933,383,442	1,827	99.86%
30 - 59 Days	\$2,484,368	7	0.37%	\$2,362,369	7	0.30%	\$880,353	5	0.10%	\$1,282,941	4	0.14%
60 - 89 Days	\$0	0	0.00%	\$211,194	1	0.03%	\$224,996	1	0.02%	\$0	0	0.00%
90 - 119 Days	\$640,000	1	0.10%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,124,368	8	0.47%	\$2,573,564	8	0.32%	\$1,105,349	6	0.12%	\$1,282,941	4	0.14%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$303,199	1	0.05%	\$252,250	1	0.03%	\$1,240	1	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		180 days			210 days			150 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		22			18			16			13	
Pool Balance and Factor	\$667,186,825	1,511	60.03%	\$797,296,312	1,613	73.87%	\$900,152,081	1,917	71.67%	\$934,666,383	1,831	82.45%
Prepayment Rate (% CPR)			27.06%			21.85%			37.56%			30.30%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2005</b>												
Delinquency Data:												
Current	\$678,972,553	1,550	99.10%	\$812,521,390	1,653	99.83%	\$933,844,808	1,983	99.74%	\$962,233,735	1,899	99.89%
30 - 59 Days	\$5,173,059	8	0.76%	\$1,413,701	3	0.17%	\$2,411,479	6	0.26%	\$283,000	1	0.03%
60 - 89 Days	\$959,948	2	0.14%	\$0	0	0.00%	\$0	0	0.00%	\$764,400	1	0.08%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$6,133,007	10	0.90%	\$1,413,701	3	0.17%	\$2,411,479	6	0.26%	\$1,047,400	2	0.11%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$303,199	1	0.04%	\$252,250	1	0.03%	\$1,240	1	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		150 days			180 days			120 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		21			17			15			12	
Pool Balance and Factor	\$685,105,560	1,560	61.65%	\$813,935,092	1,656	75.41%	\$936,256,287	1,989	74.54%	\$963,281,135	1,901	84.98%
Prepayment Rate (% CPR)			40.15%			31.80%			46.06%			37.57%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2005</b>												
Delinquency Data:												
Current	\$711,469,346	1,619	99.48%	\$836,361,815	1,708	99.52%	\$981,432,397	2,079	99.56%	\$995,777,562	1,945	99.39%
30 - 59 Days	\$3,726,957	9	0.52%	\$4,044,447	10	0.48%	\$4,326,009	11	0.44%	\$5,168,239	12	0.52%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$989,084	1	0.10%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$1,240	1	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,726,957	9	0.52%	\$4,044,447	10	0.48%	\$4,327,249	12	0.44%	\$6,157,323	13	0.61%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$303,199	1	0.04%	\$252,250	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		120 days			150 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		20			16			14			11	
Pool Balance and Factor	\$715,196,303	1,628	64.36%	\$840,406,263	1,718	77.87%	\$985,759,647	2,091	78.48%	\$1,001,934,886	1,958	88.39%
Prepayment Rate (% CPR)			27.60%			27.99%			30.10%			24.50%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 31, 2005</b>												
Delinquency Data:												
Current	\$730,956,159	1,661	99.47%	\$859,195,433	1,766	99.47%	\$1,012,953,884	2,157	99.73%	\$1,018,796,077	1,999	99.32%
30 - 59 Days	\$3,581,015	10	0.49%	\$4,466,039	8	0.52%	\$2,740,878	8	0.27%	\$6,782,557	10	0.66%
60 - 89 Days	\$0	0	0.00%	\$145,767	1	0.02%	\$1,240	1	0.00%	\$166,473	1	0.02%
90 - 119 Days	\$303,199	1	0.04%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,884,214	11	0.53%	\$4,611,806	9	0.53%	\$2,742,118	9	0.27%	\$6,949,030	11	0.68%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$252,250	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			120 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		19			15			13			10	
Pool Balance and Factor	\$734,840,373	1672	66.14%	\$863,807,239	1775	80.04%	\$1,015,696,003	2166	80.87%	\$1,025,745,107	2010	90.49%
Prepayment Rate (% CPR)			38.57%			29.25%			35.93%			21.91%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2005</b>												
Delinquency Data:												
Current	\$761,250,568	1,726	99.45%	\$881,948,229	1,819	99.19%	\$1,051,381,218	2,235	99.74%	\$1,044,700,385	2,040	99.76%
30 - 59 Days	\$3,710,844	6	0.48%	\$6,966,452	8	0.78%	\$2,384,020	6	0.23%	\$2,473,024	8	0.24%
60 - 89 Days	\$487,649	2	0.06%	\$0	0	0.00%	\$394,877	1	0.04%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$252,250	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$4,198,493	8	0.55%	\$7,218,701	9	0.81%	\$2,778,896	7	0.26%	\$2,473,024	8	0.24%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		18			14			12			9	
Pool Balance and Factor	\$765,449,060	1,734	68.90%	\$889,166,930	1,828	82.39%	\$1,054,160,114	2,242	83.93%	\$1,047,173,409	2,048	92.38%
Prepayment Rate (% CPR)			36.95%			32.18%			24.73%			15.03%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2005</b>												
Delinquency Data:												
Current	\$792,361,064	1,787	99.59%	\$909,693,225	1,873	99.04%	\$1,075,095,040	2,282	99.59%	\$1,059,390,744	2,072	99.80%
30 - 59 Days	\$2,501,070	9	0.31%	\$7,918,785	7	0.86%	\$4,413,133	11	0.41%	\$1,673,007	5	0.16%
60 - 89 Days	\$748,623	1	0.09%	\$902,250	2	0.10%	\$0	0	0.00%	\$495,000	1	0.05%
90 - 119 Days	\$0	0	0.00%			0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%			0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%			0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%			0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,249,693	10	0.41%	\$8,821,035	9	0.96%	\$4,413,133	11	0.41%	\$2,168,007	6	0.20%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		17			14			11			8	
Pool Balance and Factor	\$795,610,757	1,797	71.63%	\$918,514,260	1,882	85.10%	\$1,079,508,173	2,293	85.95%	\$1,061,558,751	2,078	93.65%
Prepayment Rate (% CPR)			30.18%			28.07%			24.22%			20.90%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2005</b>												
Delinquency Data:												
Current	\$812,472,712	1,831	99.09%	\$938,878,623	1,917	99.44%	\$1,103,752,017	2,342	99.90%	\$1,080,460,946	2,099	99.80%
30 - 59 Days	\$7,467,471	12	0.91%	\$5,040,346	7	0.53%	\$1,076,049	3	0.10%	\$2,118,364	6	0.20%
60 - 89 Days	\$0	0	0.00%	\$252,250	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$7,467,471	12	0.91%	\$5,292,596	8	0.56%	\$1,076,049	3	0.10%	\$2,118,364	6	0.20%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		16			13			10			7	
Pool Balance and Factor	\$819,940,183	1,843	73.83%	\$944,171,219	1,925	87.48%	\$1,104,828,066	2,345	87.96%	\$1,082,579,310	2,105	95.50%
Prepayment Rate (% CPR)			32.47%			23.31%			27.23%			16.07%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2005</b>												
Delinquency Data:												
Current	\$841,300,860	1,877	99.28%	\$957,943,746	1,955	99.23%	\$1,129,262,286	2,385	99.53%	\$1,090,691,524	2,116	99.28%
30 - 59 Days	\$6,091,666	10	0.72%	\$7,054,041	10	0.73%	\$5,305,134	13	0.47%	\$7,513,193	21	0.68%
60 - 89 Days	\$0	0	0.00%	\$145,767	1	0.02%	\$0	0	0.00%	\$375,000	1	0.03%
90 - 119 Days	\$0	0	0.00%	\$252,250	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$6,091,666	10	0.72%	\$7,452,058	12	0.77%	\$5,305,134	13	0.47%	\$7,888,193	22	0.72%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		15			12			9			6	
Pool Balance and Factor	\$847,392,526	1,887	76.31%	\$965,395,803	1,967	89.45%	\$1,134,567,420	2,398	90.33%	\$1,098,579,718	2,138	96.91%
Prepayment Rate (% CPR)			32.43%			21.71%			27.81%			13.92%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2005</b>												
Delinquency Data:												
Current	\$872,511,678	1,937	99.64%	\$982,925,497	1,992	99.75%	\$1,160,785,520	2,439	99.56%	\$1,106,208,305	2,148	99.44%
30 - 59 Days	\$3,166,434	7	0.36%	\$2,213,264	6	0.22%	\$5,091,265	8	0.44%	\$5,334,681	10	0.48%
60 - 89 Days	\$0	0	0.00%	\$252,250	1	0.03%	\$0	0	0.00%	\$923,000	2	0.08%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,166,434	7	0.36%	\$2,465,514	7	0.25%	\$5,091,265	8	0.44%	\$6,257,681	12	0.56%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		14			11			8			5	
Pool Balance and Factor	\$875,678,112	1,937	78.86%	\$985,391,011	1,999	91.30%	\$1,165,876,784	2,447	92.83%	\$1,112,465,986	2,160	98.14%
Prepayment Rate (% CPR)			31.17%			11.01%			18.53%			6.38%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3			TMST 2004-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2004</b>												
Delinquency Data:												
Current	\$898,823,212	1,979	99.48%	\$986,077,785	2,002	99.09%	\$1,179,262,914	2,470	99.43%	\$1,108,825,864	2,154	99.12%
30 - 59 Days	\$4,697,809	10	0.52%	\$9,038,329	14	0.91%	\$6,775,398	8	0.57%	\$9,845,866	15	0.88%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$4,697,809	10	0.52%	\$9,038,329	14	0.91%	\$6,775,398	8	0.57%	\$9,845,866	15	0.88%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		13			10			7			4	
Pool Balance and Factor	\$903,521,021	1,989	81.38%	\$995,116,113	2,016	92.20%	\$1,186,038,311	2,478	94.43%	\$1,118,671,730	2,169	98.69%
Prepayment Rate (% CPR)			22.72%			18.44%			19.10%			14.59%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2004</b>									
Delinquency Data:									
Current	\$915,348,673	2,024	99.14%	\$1,006,084,750	2,038	99.39%	\$1,200,178,497	2,499	99.41%
30 - 59 Days	\$5,232,238	12	0.57%	\$5,271,313	5	0.52%	\$5,947,330	10	0.49%
60 - 89 Days	\$2,739,894	1	0.30%	\$902,250	2	0.09%	\$1,155,500	3	0.10%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$7,972,132	13	0.86%	\$6,173,563	7	0.61%	\$7,102,830	13	0.59%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		12			9			6	
Pool Balance and Factor	\$923,320,805	2,037	83.17%	\$1,012,258,313	2,045	93.79%	\$1,207,281,327	2,512	96.12%
Prepayment Rate (% CPR)			19.89%			15.22%			15.41%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2004</b>									
Delinquency Data:									
Current	\$930,962,288	2,058	98.96%	\$1,014,506,573	2,052	98.84%	\$1,219,997,427	2,533	99.65%
30 - 59 Days	\$9,747,519	13	1.04%	\$11,880,803	14	1.16%	\$4,320,221	12	0.35%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$9,747,519	13	1.04%	\$11,880,803	14	1.16%	\$4,320,221	12	0.35%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		11			8			5	
Pool Balance and Factor	\$940,709,807	2,071	84.74%	\$1,026,387,377	2,066	95.10%	\$1,224,317,648	2,545	97.48%
Prepayment Rate (% CPR)			18.02%			13.82%			19.76%

Deal Name:	TMST 2004-1			TMST 2004-2			TMST 2004-3		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of September 30, 2004</b>									
Delinquency Data:									
Current	\$951,492,196	2,093	99.47%	\$1,035,936,983	2,080	99.68%	\$1,237,717,947	2,570	99.25%
30 - 59 Days	\$5,091,587	8	0.53%	\$3,350,012	9	0.32%	\$9,361,555	15	0.75%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$5,091,587	8	0.53%	\$3,350,012	9	0.32%	\$9,361,555	15	0.75%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		10			7			4	
Pool Balance and Factor	\$956,583,782	2,101	86.17%	\$1,039,286,995	2,089	96.30%	\$1,247,079,502	2,585	99.29%
Prepayment Rate (% CPR)			16.70%			8.95%			8.12%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2004-1			TMST 2004-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2004</b>						
Delinquency Data:						
Current	\$968,272,571	2,122	99.67%	\$1,045,355,119	2,104	99.79%
30 - 59 Days	\$3,157,665	5	0.33%	\$1,529,104	4	0.15%
60 - 89 Days	\$0	0	0.00%	\$650,000	1	0.06%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,157,665	5	0.33%	\$2,179,104	5	0.21%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		9			6	
Pool Balance and Factor	\$971,430,237	2,127	87.52%	\$1,047,534,223	2,109	97.06%
Prepayment Rate (% CPR)			20.98%			12.57%

Deal Name:	TMST 2004-1			TMST 2004-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2004</b>						
Delinquency Data:						
Current	\$987,696,302	2,165	99.68%	\$1,050,896,875	2,120	99.19%
30 - 59 Days	\$3,168,828	6	0.32%	\$7,667,349	9	0.72%
60 - 89 Days	\$0	0	0.00%	\$870,000	1	0.08%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,168,828	6	0.32%	\$8,537,349	9	0.81%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		8			5	
Pool Balance and Factor	\$990,865,130	2,171	89.27%	\$1,059,434,224	2,129	98.16%
Prepayment Rate (% CPR)			16.80%			14.10%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of June 31, 2004	Deal Name:	TMST 2004-1			TMST 2004-2		
		Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>							
Current		\$1,001,770,051	2,196	99.54%	\$1,067,307,152	2,144	99.47%
30 - 59 Days		\$4,585,083	6	0.46%	\$4,381,000	5	0.41%
60 - 89 Days		\$0	0	0.00%	\$1,351,810	2	0.13%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$4,585,083	6	0.46%	\$5,732,810	7	0.53%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days	
<b>Current Loss Data:</b>							
Default Rate (% CDR)				0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Loss Severity				0.00%			0.00%
<b>Cumulative Loss Data:</b>							
Cumulative Defaults in bp of Original Pool Balance			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Cumulative Loss Severity				0.00%			0.00%
<b>Current Prepayment Data:</b>							
Weighted Average Loan Age in Months			7			4	
Pool Balance and Factor		\$1,006,355,134	2,202	90.67%	\$1,073,039,962	2,151	99.42%
Prepayment Rate (% CPR)				24.95%			6.60%

As of May 31, 2004	Deal Name:	TMST 2004-1		
		Balance	Number	Percent
<b>Delinquency Data:</b>				
Current		\$1,025,960,743	2,237	99.52%
30 - 59 Days		\$4,951,393	7	0.48%
60 - 89 Days		\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%
180 + Days		\$0	0	0.00%
Total Delinquency		\$4,951,393	7	0.48%
Assets in Bankruptcy		\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%
Assets in REO		\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days	
<b>Current Loss Data:</b>				
Default Rate (% CDR)				0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0	
Loss Severity				0.00%
<b>Cumulative Loss Data:</b>				
Cumulative Defaults in bp of Original Pool Balance			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0	
Cumulative Loss Severity				0.00%
<b>Current Prepayment Data:</b>				
Weighted Average Loan Age in Months			6	
Pool Balance and Factor		\$1,030,912,137	2,244	92.93%
Prepayment Rate (% CPR)				34.63%

**Thornburg Mortgage Home Loans, Inc.**Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information**Deal Name: TMST 2004-1****As of April 30, 2004**

Delinquency Data:	<u>Balance</u>	<u>Number</u>	<u>Percent</u>
Current	\$1,059,333,169	2,307	99.16%
30 - 59 Days	\$8,943,688	9	0.84%
60 - 89 Days	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$8,943,688	9	0.84%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		5	
Pool Balance and Factor	\$1,068,276,857	2,316	96.41%
Prepayment Rate (% CPR)			24.78%

**Deal Name: TMST 2004-1****As of March 31, 2004**

Delinquency Data:	<u>Balance</u>	<u>Number</u>	<u>Percent</u>
Current	\$1,090,092,352	2,352	99.63%
30 - 59 Days	\$3,721,745	8	0.34%
60 - 89 Days	\$308,100	1	0.03%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$4,029,845	9	0.37%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		4	
Pool Balance and Factor	\$1,094,122,197	2,361	98.85%
Prepayment Rate (% CPR)			12.78%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2007</b>												
Delinquency Data:												
Current	\$851,947,201	1,625	99.11%	\$1,275,639,315	2,170	99.51%	\$2,337,815,684	3,970	99.49%	\$1,292,121,449	2,013	99.61%
30 - 59 Days	\$7,643,993	10	0.89%	\$5,746,325	7	0.45%	\$11,407,921	20	0.49%	\$4,637,186	9	0.36%
60 - 89 Days	\$0	0	0.00%	\$415,441	1	0.03%	\$0	0	0.00%	\$375,993	1	0.03%
90 - 119 Days	\$0	0	0.00%	\$166,110	1	0.01%	\$490,178	1	0.02%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$7,643,993	10	0.89%	\$6,327,876	9	0.49%	\$11,898,098	21	0.51%	\$5,013,179	10	0.39%
Assets in Bankruptcy	\$0	0	0.00%	\$167,200	1	0.01%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$3,135,321	3	0.36%	\$426,858	2	0.03%	\$2,022,300	4	0.09%	\$875,000	1	0.07%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			120 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		282 days			170 days			250 days			240 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		25			22			19			17	
Pool Balance* and Factor	\$859,591,194	1,635	67.94%	\$1,281,967,192	2,179	79.66%	\$2,349,713,782	3,991	86.55%	\$1,297,134,628	2,023	89.24%
Prepayment Rate (% CPR)			27.77%			11.28%			12.16%			8.41%

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2007</b>												
Delinquency Data:												
Current	\$880,250,095	1,649	99.66%	\$1,289,784,423	2,190	99.60%	\$2,366,656,737	4,016	99.62%	\$1,304,187,829	2,031	99.79%
30 - 59 Days	\$2,252,549	3	0.26%	\$3,890,938	8	0.30%	\$7,946,688	12	0.33%	\$2,697,407	6	0.21%
60 - 89 Days	\$627,986	1	0.07%	\$166,110	1	0.01%	\$490,178	1	0.02%	\$0	0	0.00%
90 - 119 Days	\$144,500	1	0.02%	\$1,108,303	2	0.09%	\$504,000	1	0.02%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,025,034	5	0.34%	\$5,165,351	11	0.40%	\$8,940,865	14	0.38%	\$2,697,407	6	0.21%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$3,135,321	3	0.35%	\$594,058	3	0.05%	\$1,518,300	3	0.06%	\$875,000	1	0.07%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		252 days			126 days			264 days			210 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		24			21			18			16	
Pool Balance* and Factor	\$883,275,129	1,654	69.81%	\$1,294,949,774	2,201	80.47%	\$2,375,597,602	4,030	87.50%	\$1,306,885,237	2,037	89.91%
Prepayment Rate (% CPR)			18.03%			11.11%			6.68%			10.84%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2006</b>												
Delinquency Data:												
Current	\$886,544,003	1,661	98.71%	\$1,301,122,795	2,209	99.49%	\$2,372,439,538	4,031	99.28%	\$1,317,110,914	2,046	99.81%
30 - 59 Days	\$9,413,664	16	1.05%	\$3,207,093	7	0.25%	\$16,487,779	23	0.69%	\$2,546,749	7	0.19%
60 - 89 Days	\$2,136,509	4	0.24%	\$278,506	2	0.02%	\$723,947	2	0.03%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$2,233,481	2	0.17%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$996,997	1	0.08%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$11,550,174	20	1.29%	\$6,716,077	12	0.51%	\$17,211,726	25	0.72%	\$2,546,749	7	0.19%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$3,135,321	3	0.35%	\$143,358	1	0.01%	\$1,518,300	3	0.06%	\$875,000	1	0.07%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		222 days			150 days			234 days			180 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		23			20			17			15	
Pool Balance* and Factor	\$898,094,177	1,681	70.98%	\$1,307,838,872	2,221	81.27%	\$2,389,651,264	4,056	88.02%	\$1,319,657,663	2,053	90.79%
Prepayment Rate (% CPR)			25.96%			12.07%			10.28%			15.45%

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 31, 2006</b>												
Delinquency Data:												
Current	\$908,474,516	1,711	98.65%	\$1,312,280,573	2,228	99.26%	\$2,398,377,363	4,065	99.45%	\$1,333,694,689	2,068	99.64%
30 - 59 Days	\$11,644,572	11	1.26%	\$6,298,689	7	0.48%	\$11,185,960	23	0.46%	\$4,803,948	9	0.36%
60 - 89 Days	\$825,000	1	0.09%	\$2,344,787	3	0.18%	\$1,711,621	2	0.07%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$996,997	1	0.08%	\$446,938	1	0.02%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$143,358	1	0.01%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$12,469,572	12	1.35%	\$9,783,831	12	0.74%	\$13,344,519	26	0.55%	\$4,803,948	9	0.36%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$3,135,321	3	0.34%	\$0	0	0.00%	\$1,071,362	2	0.04%	\$875,000	1	0.07%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		192 days			0 days			250 days			150 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		22			19			16			14	
Pool Balance and Factor	\$920,944,089	1,723	72.79%	\$1,322,064,404	2,240	82.15%	\$2,411,721,882	4,091	88.83%	\$1,338,498,637	2,077	92.08%
Prepayment Rate (% CPR)			27.72%			7.46%			9.73%			11.55%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2006</b>												
Delinquency Data:												
Current	\$932,196,635	1,748	98.51%	\$1,325,045,940	2,247	99.57%	\$2,425,035,648	4,102	99.68%	\$1,349,198,984	2,087	99.76%
30 - 59 Days	\$10,713,932	10	1.13%	\$2,618,394	6	0.20%	\$6,917,844	17	0.28%	\$2,311,686	5	0.17%
60 - 89 Days	\$3,347,144	2	0.35%	\$996,997	1	0.07%	\$446,938	1	0.02%	\$94,946	1	0.01%
90 - 119 Days	\$0	0	0.00%	\$2,093,339	2	0.16%	\$134,900	1	0.01%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$875,000	1	0.06%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$208,000	1	0.01%	\$0	0	0.00%
Total Delinquency	\$14,061,076	12	1.49%	\$5,708,730	9	0.43%	\$7,707,682	20	0.32%	\$3,281,631	7	0.24%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$279,920	1	0.01%	\$0	0	0.00%
Assets in Foreclosure	\$3,135,321	3	0.33%	\$0	0	0.00%	\$936,462	1	0.04%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			30 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		162 days			0 days			240 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		21			18			15			13	
Pool Balance and Factor	\$946,257,712	1,760	74.79%	\$1,330,754,670	2,256	82.69%	\$2,432,743,330	4,122	89.60%	\$1,352,480,616	2,094	93.04%
Prepayment Rate (% CPR)			17.74%			13.04%			9.38%			11.70%

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of September 30, 2006</b>												
Delinquency Data:												
Current	\$947,295,564	1,782	98.49%	\$1,341,630,534	2,262	99.64%	\$2,439,894,860	4,139	99.46%	\$1,360,328,830	2,097	99.53%
30 - 59 Days	\$11,632,498	11	1.21%	\$1,733,815	6	0.13%	\$12,261,938	20	0.50%	\$5,596,693	9	0.41%
60 - 89 Days	\$0	0	0.00%	\$3,090,336	3	0.23%	\$994,900	3	0.04%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$875,000	1	0.06%
120 - 149 Days	\$2,923,321	2	0.30%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$14,555,819	13	1.51%	\$4,824,151	9	0.36%	\$13,256,838	23	0.54%	\$6,471,693	10	0.47%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$212,000	1	0.02%	\$0	0	0.00%	\$1,792,462	2	0.07%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		300 days			0 days			167 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		20			17			14			12	
Pool Balance and Factor	\$961,851,383	1,795	76.02%	\$1,346,454,684	2,271	83.67%	\$2,453,151,698	4,162	90.36%	\$1,366,800,523	2,107	94.03%
Prepayment Rate (% CPR)			12.26%			11.11%			8.45%			11.60%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2006</b>												
Delinquency Data:												
Current	\$962,574,631	1,804	98.98%	\$1,354,020,071	2,282	99.57%	\$2,459,809,051	4,178	99.52%	\$1,377,128,060	2,117	99.71%
30 - 59 Days	\$6,957,170	5	0.72%	\$5,842,269	8	0.43%	\$9,693,282	19	0.39%	\$3,146,299	3	0.23%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$1,040,000	2	0.04%	\$875,000	1	0.06%
90 - 119 Days	\$2,923,321	2	0.30%	\$0	0	0.00%	\$856,000	1	0.03%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$208,000	1	0.01%	\$0	0	0.00%
Total Delinquency	\$9,880,491	7	1.02%	\$5,842,269	8	0.43%	\$11,797,282	23	0.48%	\$4,021,299	4	0.29%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$212,000	1	0.02%	\$0	0	0.00%	\$936,462	1	0.04%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		270 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		19			16			13			11	
Pool Balance and Factor	\$972,455,121	1,811	76.86%	\$1,359,862,340	2,290	84.50%	\$2,471,606,333	4,201	91.04%	\$1,381,149,359	2,121	95.02%
Prepayment Rate (% CPR)			12.47%			11.39%			11.00%			5.38%

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 31, 2006</b>												
Delinquency Data:												
Current	\$974,052,378	1,821	99.05%	\$1,366,330,802	2,312	99.46%	\$2,485,167,825	4,217	99.56%	\$1,381,507,209	2,121	99.55%
30 - 59 Days	\$6,405,944	6	0.65%	\$6,935,158	9	0.50%	\$9,440,544	13	0.38%	\$6,255,189	8	0.45%
60 - 89 Days	\$2,923,321	2	0.30%	\$0	0	0.00%	\$1,256,000	2	0.05%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$492,000	1	0.04%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$208,000	1	0.01%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$9,329,264	8	0.95%	\$7,427,158	10	0.54%	\$10,904,544	16	0.44%	\$6,255,189	8	0.45%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$212,000	1	0.02%	\$0	0	0.00%	\$936,462	1	0.04%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		240 days			0 days			150 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		18			15			12			10	
Pool Balance and Factor	\$983,381,643	1,829	77.72%	\$1,373,757,960	2,322	85.36%	\$2,496,072,370	4,233	91.94%	\$1,387,762,397	2,129	95.47%
Prepayment Rate (% CPR)			13.84%			9.21%			10.04%			7.37%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of June 30, 2006	Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$989,555,130	1,847	99.38%	\$1,382,978,011	2,340	99.85%	\$2,511,501,782	4,257	99.72%	\$1,394,452,719	2,411	99.83%
30 - 59 Days		\$5,224,587	7	0.52%	\$1,020,595	4	0.07%	\$6,812,519	11	0.27%	\$2,413,387	3	0.17%
60 - 89 Days		\$956,000	1	0.10%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$996,997	1	0.07%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$208,000	1	0.01%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$6,180,587	8	0.62%	\$2,017,592	5	0.15%	\$7,020,519	12	0.28%	\$2,413,387	3	0.17%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$212,000	1	0.02%	\$0	0	0.00%	\$936,462	1	0.04%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days		0 days				0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			210 days			0 days		120 days				0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days		0 days				0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0		0			0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			17			14		11			9		
Pool Balance and Factor		\$995,735,718	1,855	78.70%	\$1,384,995,603	2,345	86.06%	\$2,518,522,301	4,269	92.76%	\$1,396,866,105	2,414	96.10%
Prepayment Rate (% CPR)				14.01%			12.83%			12.69%			6.73%

As of May 31, 2006	Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:													
Current		\$1,001,602,569	1,873	99.33%	\$1,399,056,638	2,372	99.86%	\$2,536,004,155	4,293	99.55%	\$1,403,499,018	2,148	99.88%
30 - 59 Days		\$6,804,604	8	0.67%	\$837,543	3	0.06%	\$9,628,150	11	0.38%	\$1,737,020	6	0.12%
60 - 89 Days		\$0	0	0.00%	\$996,997	1	0.07%	\$750,000	1	0.03%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$936,462	1	0.04%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$208,000	1	0.01%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$171,926	1	0.01%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$6,804,604	8	0.67%	\$2,006,466	5	0.14%	\$11,522,612	14	0.45%	\$1,737,020	6	0.12%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$212,000	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days		0 days				0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			180 days			0 days		0 days				0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days		0 days				0 days	
Current Loss Data:													
Default Rate (% CDR)				0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		
Loss Severity				0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:													
Cumulative Defaults in bp of Original Pool Balance			0			0		0			0		
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0		0			0		
Cumulative Loss Severity				0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:													
Weighted Average Loan Age in Months			16			13		10			8		
Pool Balance and Factor		\$1,008,407,173	1,881	79.70%	\$1,401,063,104	2,377	87.06%	\$2,547,526,768	4,307	93.83%	\$1,405,236,038	2,154	96.67%
Prepayment Rate (% CPR)				13.71%			9.55%			11.64%			8.50%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2006</b>												
Delinquency Data:												
Current	\$1,013,528,596	1,892	99.27%	\$1,408,577,208	2,399	99.69%	\$2,564,847,676	4,328	99.63%	\$1,411,276,968	2,162	99.67%
30 - 59 Days	\$6,570,746	8	0.64%	\$3,384,948	4	0.24%	\$8,319,117	12	0.32%	\$4,392,914	5	0.31%
60 - 89 Days	\$844,000	2	0.08%	\$996,997	1	0.07%	\$936,462	1	0.04%	\$245,000	1	0.02%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$208,000	1	0.01%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$7,414,746	10	0.73%	\$4,381,945	5	0.31%	\$9,463,579	14	0.37%	\$4,637,914	6	0.33%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$212,000	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		150 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		15			12			9			7	
Pool Balance and Factor	\$1,020,943,342	1,902	80.69%	\$1,412,959,153	2,404	87.80%	\$2,574,311,255	4,342	94.82%	\$1,415,914,882	2,168	97.41%
Prepayment Rate (% CPR)			11.62%			15.99%			7.44%			6.18%

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2006</b>												
Delinquency Data:												
Current	\$1,028,325,312	1,917	99.69%	\$1,428,804,377	2,418	99.66%	\$2,580,581,691	4,348	99.59%	\$1,418,557,113	2,170	99.64%
30 - 59 Days	\$2,695,600	5	0.26%	\$1,991,285	3	0.14%	\$10,153,739	11	0.39%	\$4,852,926	5	0.34%
60 - 89 Days	\$553,000	1	0.05%	\$2,946,997	2	0.21%	\$0	0	0.00%	\$245,000	1	0.02%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$208,000	1	0.01%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$324,976	1	0.01%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,248,600	6	0.31%	\$4,938,282	5	0.34%	\$10,686,715	13	0.41%	\$5,097,926	6	0.36%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$212,000	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		120 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		14			11			8			6	
Pool Balance and Factor	\$1,031,573,912	1,923	81.54%	\$1,433,742,659	2,423	89.08%	\$2,591,268,406	4,361	94.34%	\$1,423,655,039	2,176	97.88%
Prepayment Rate (% CPR)			17.53%			14.62%			8.24%			9.38%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2006</b>												
Delinquency Data:												
Current	\$1,035,914,845	1,939	98.81%	\$1,447,612,670	2,444	99.64%	\$2,596,065,220	4,358	99.46%	\$1,428,580,021	2,177	99.51%
30 - 59 Days	\$10,270,903	13	0.98%	\$5,010,122	7	0.34%	\$13,691,348	24	0.52%	\$6,358,545	10	0.44%
60 - 89 Days	\$0	0	0.00%	\$268,000	1	0.02%	\$208,000	1	0.01%	\$699,800	1	0.05%
90 - 119 Days	\$2,158,580	2	0.21%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$324,976	1	0.01%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$12,429,483	15	1.19%	\$5,278,122	8	0.36%	\$14,224,324	26	0.54%	\$7,058,345	11	0.49%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		13			10			7			5	
Pool Balance and Factor	\$1,048,344,328	1,954	82.86%	\$1,452,890,792	2,452	90.27%	\$2,610,289,545	4,384	95.04%	\$1,435,638,365	2,188	98.70%
Prepayment Rate (% CPR)			20.20%			12.24%			8.57%			1.79%

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3			TMST 2005-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2006</b>												
Delinquency Data:												
Current	\$1,061,846,711	1,972	99.39%	\$1,463,643,772	2,472	99.64%	\$2,617,483,240	4,389	99.52%	\$1,426,472,531	2,173	99.20%
30 - 59 Days	\$4,305,990	8	0.40%	\$5,087,213	6	0.35%	\$12,370,521	18	0.47%	\$10,334,880	16	0.72%
60 - 89 Days	\$2,158,580	2	0.20%	\$178,400	1	0.01%	\$0	0	0.00%	\$1,225,000	2	0.09%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$324,976	1	0.01%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$6,464,570	10	0.61%	\$5,265,613	7	0.36%	\$12,695,498	19	0.48%	\$11,559,880	18	0.80%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		13			10			6			4	
Pool Balance and Factor	\$1,068,311,281	1,982	84.44%	\$1,468,909,385	2,479	91.27%	\$2,630,178,738	4,408	95.76%	\$1,438,032,411	2,191	98.86%
Prepayment Rate (% CPR)			17.40%			15.09%			4.47%			6.50%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 30, 2005</b>									
Delinquency Data:									
Current	\$1,080,522,883	2,008	99.54%	\$1,488,261,455	2,497	99.94%	\$2,622,997,257	4,394	99.34%
30 - 59 Days	\$5,012,929	7	0.46%	\$571,901	2	0.04%	\$15,258,584	24	0.58%
60 - 89 Days	\$0	0	0.00%	\$352,000	1	0.02%	\$1,975,720	3	0.07%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$324,976	1	0.01%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$5,012,929	7	0.46%	\$923,901	3	0.06%	\$17,559,281	28	0.66%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		12			9			5	
Pool Balance and Factor	\$1,085,535,813	2,015	85.80%	\$1,489,185,356	2,500	92.53%	\$2,640,556,538	4,422	96.14%
Prepayment Rate (% CPR)			20.22%			11.85%			11.01%

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2005</b>									
Delinquency Data:									
Current	\$1,103,346,304	2,041	99.74%	\$1,500,508,309	2,510	99.70%	\$2,641,215,884	4,423	99.04%
30 - 59 Days	\$2,888,434	7	0.26%	\$4,432,523	8	0.29%	\$23,917,121	33	0.90%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$1,591,287	3	0.06%
90 - 119 Days	\$0	0	0.00%	\$116,000	1	0.01%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,888,434	7	0.26%	\$4,548,523	9	0.30%	\$25,508,408	36	0.96%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		10			8			4	
Pool Balance and Factor	\$1,106,234,738	2,048	87.44%	\$1,505,056,832	2,519	93.52%	\$2,666,724,293	4,459	97.09%
Prepayment Rate (% CPR)			20.05%		10.54%			7.62%	

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of October 31, 2005	Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:										
Current		\$1,121,222,247	2,082	99.48%	\$1,515,129,179	2,534	99.74%	\$2,664,114,151	4,448	99.23%
30 - 59 Days		\$3,427,243	7	0.30%	\$1,856,400	4	0.12%	\$20,165,693	33	0.75%
60 - 89 Days		\$2,476,994	2	0.22%	\$2,129,957	2	0.14%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$455,200	1	0.02%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$5,904,237	9	0.52%	\$3,986,357	6	0.26%	\$20,620,893	34	0.77%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days	
Current Loss Data:										
Default Rate (% CDR)				0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0	
Loss Severity				0.00%			0.00%			0.00%
Cumulative Loss Data:										
Cumulative Defaults in bp of Original Pool Balance			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%
Current Prepayment Data:										
Weighted Average Loan Age in Months			10			7			3	
Pool Balance and Factor		\$1,127,126,484	2,091	89.09%	\$1,519,208,845	2,540	94.39%	\$2,684,735,044	4,482	97.75%
Prepayment Rate (% CPR)				19.37%			13.78%			7.44%

As of September 30, 2005	Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3		
		Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
Delinquency Data:										
Current		\$1,145,471,258	2,127	99.81%	\$1,528,921,788	2,560	99.40%	\$2,390,336,131	4,049	99.53%
30 - 59 Days		\$2,130,598	3	0.19%	\$6,208,457	8	0.40%	\$11,204,763	21	0.47%
60 - 89 Days		\$0	0	0.00%	\$3,000,000	1	0.20%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$2,130,598	3	0.19%	\$9,208,457	9	0.60%	\$11,204,763	21	0.47%
Assets in Bankruptcy		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			0 days	
Current Loss Data:										
Default Rate (% CDR)				0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0			0	
Loss Severity				0.00%			0.00%			0.00%
Cumulative Loss Data:										
Cumulative Defaults in bp of Original Pool Balance			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0			0	
Cumulative Loss Severity				0.00%			0.00%			0.00%
Current Prepayment Data:										
Weighted Average Loan Age in Months			10			7			2	
Pool Balance and Factor		\$1,147,601,856	2,130	90.71%	\$1,538,215,920	2,569	95.58%	\$2,401,540,894	4,070	99.53%
Prepayment Rate (% CPR)				21.53%			12.50%			6.01%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2005-1			TMST 2005-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2005</b>						
Delinquency Data:						
Current	\$1,169,703,761	2,164	99.88%	\$1,546,857,374	2,582	99.44%
30 - 59 Days	\$1,397,820	3	0.12%	\$8,254,435	7	0.53%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$450,985	1	0.03%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,397,820	3	0.12%	\$8,705,420	8	0.56%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		9			6	
Pool Balance and Factor	\$1,171,101,582	2,167	92.56%	\$1,555,562,794	2,590	96.65%
Prepayment Rate (% CPR)			19.10%			14.12%

Deal Name:	TMST 2005-1			TMST 2005-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 30, 2005</b>						
Delinquency Data:						
Current	\$1,183,249,005	2,191	99.26%	\$1,566,031,085	2,597	99.40%
30 - 59 Days	\$8,789,699	10	0.74%	\$9,285,668	18	0.59%
60 - 89 Days	\$0	0	0.00%	\$232,150	1	0.01%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$8,789,699	10	0.74%	\$9,517,818	19	0.60%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		8			5	
Pool Balance and Factor	\$1,192,038,703	2,201	94.22%	\$1,575,548,902	2,616	97.90%
Prepayment Rate (% CPR)			16.97%			16.22%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

As of June 31, 2005	Deal Name:	TMST 2005-1			TMST 2005-2		
		Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>							
Current		\$1,206,528,962	2,227	99.65%	\$1,579,283,661	2,636	98.76%
30 - 59 Days		\$4,203,944	7	0.35%	\$19,207,858	19	1.20%
60 - 89 Days		\$0	0	0.00%	\$576,000	1	0.04%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%
180 + Days		\$0	0	0.00%	\$0	0	0.00%
Total Delinquency		\$4,203,944	7	0.35%	\$19,783,858	20	1.24%
Assets in Bankruptcy		\$457,000	1	0.04%	\$277,600	0	0.02%
Assets in Foreclosure		\$0	0	0.00%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			120 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days	
<b>Current Loss Data:</b>							
Default Rate (% CDR)				0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Loss Severity				0.00%			0.00%
<b>Cumulative Loss Data:</b>							
Cumulative Defaults in bp of Original Pool Balance			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0			0	
Cumulative Loss Severity				0.00%			0.00%
<b>Current Prepayment Data:</b>							
Weighted Average Loan Age in Months			7			4	
Pool Balance and Factor		\$1,210,732,906	2,234	95.70%	\$1,599,067,519	2,656	99.36%
Prepayment Rate (% CPR)				18.48%			7.36%

As of May 31, 2005	Deal Name:	TMST 2005-1		
		Balance	Number	Percent
<b>Delinquency Data:</b>				
Current		\$1,226,419,688	2,251	99.58%
30 - 59 Days		\$4,252,200	13	0.35%
60 - 89 Days		\$918,000	1	0.07%
90 - 119 Days		\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%
180 + Days		\$0	0	0.00%
Total Delinquency		\$5,170,200	14	0.42%
Assets in Bankruptcy		\$457,000	1	0.04%
Assets in Foreclosure		\$0	0	0.00%
Assets in REO		\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy			90 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days	
Weighted Average Delinquency Period of Assets in REO			0 days	
<b>Current Loss Data:</b>				
Default Rate (% CDR)				0.00%
Net Loss/(Gain) in bp of Original Pool Balance			0	
Loss Severity				0.00%
<b>Cumulative Loss Data:</b>				
Cumulative Defaults in bp of Original Pool Balance			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance			0	
Cumulative Loss Severity				0.00%
<b>Current Prepayment Data:</b>				
Weighted Average Loan Age in Months			6	
Pool Balance and Factor		\$1,231,589,888	2,265	97.35%
Prepayment Rate (% CPR)				8.98%

**Thornburg Mortgage Home Loans, Inc.**Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information**Deal Name: TMST 2005-1****As of April 30, 2005**

Delinquency Data:	Balance	Number	Percent
Current	\$1,233,151,403	2,274	99.34%
30 - 59 Days	\$7,653,153	13	0.62%
60 - 89 Days	\$0	0	0.00%
90 - 119 Days	\$262,500	1	0.02%
120 - 149 Days	\$302,200	1	0.02%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$8,217,853	15	0.66%
Assets in Bankruptcy	\$457,000	1	0.04%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		60 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		5	
Pool Balance and Factor	\$1,241,369,256	2,289	98.12%
Prepayment Rate (% CPR)			7.81%

**Deal Name: TMST 2005-1****As of March 31, 2005**

Delinquency Data:	Balance	Number	Percent
Current	\$1,241,576,483	2,291	99.34%
30 - 59 Days	\$8,026,949	14	0.64%
60 - 89 Days	\$280,150	2	0.02%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$8,307,099	16	0.66%
Assets in Bankruptcy	\$457,000	1	0.04%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		30 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		4	
Pool Balance and Factor	\$1,249,883,582	2,307	98.79%
Prepayment Rate (% CPR)			13.51%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2006-1			TMST 2006-2			TMST 2006-3			TMST 2006-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2007</b>												
Delinquency Data:												
Current	\$1,732,368,668	2,882	99.19%	\$857,355,181	1,208	99.56%	\$1,419,622,875	1,946	99.57%	\$1,533,232,304	2,028	99.58%
30 - 59 Days	\$11,939,856	20	0.68%	\$3,805,745	7	0.44%	\$5,477,200	9	0.38%	\$6,536,009	10	0.42%
60 - 89 Days	\$2,137,376	4	0.12%	\$0	0	0.00%	\$337,499	1	0.02%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$327,847	1	0.02%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$14,077,232	24	0.81%	\$3,805,745	7	0.44%	\$6,142,545	11	0.43%	\$6,536,009	10	0.42%
Assets in Bankruptcy	\$385,600	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$411,469	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		240 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in REO		210 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		15			14			12			12	
Pool Balance* and Factor	\$1,746,445,900	2,906	90.57%	\$861,160,926	1,215	90.89%	\$1,425,765,420	1,957	92.48%	\$1,539,768,313	2,038	92.54%
Prepayment Rate (% CPR)			5.45%			17.65%			9.06%			15.66%

Deal Name:	TMST 2006-1			TMST 2006-2			TMST 2006-3			TMST 2006-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2007</b>												
Delinquency Data:												
Current	\$1,747,185,047	2,905	99.56%	\$871,047,963	1,219	99.52%	\$1,434,841,897	1,962	99.84%	\$1,552,390,260	2,048	99.39%
30 - 59 Days	\$7,175,451	12	0.41%	\$4,192,346	7	0.48%	\$1,980,499	4	0.14%	\$9,096,064	10	0.58%
60 - 89 Days	\$566,455	1	0.03%	\$0	0	0.00%	\$327,847	1	0.02%	\$360,495	1	0.02%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$7,741,906	13	0.44%	\$4,192,346	7	0.48%	\$2,308,346	5	0.16%	\$9,456,559	11	0.61%
Assets in Bankruptcy	\$385,600	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$411,469	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		210 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in REO		180 days			0 days			0 days		0 days		
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		14			13			11			11	
Pool Balance* and Factor	\$1,754,926,952	2,918	91.01%	\$875,240,309	1,226	92.37%	\$1,437,150,243	1,967	93.21%	\$1,561,846,819	2,059	93.86%
Prepayment Rate (% CPR)			13.62%			8.32%			10.34%			16.66%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2006-1			TMST 2006-2			TMST 2006-3			TMST 2006-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2006</b>												
Delinquency Data:												
Current	\$1,765,521,518	2,918	99.37%	\$876,173,252	1,227	99.38%	\$1,442,725,776	1,972	99.48%	\$1,573,401,246	2,063	99.21%
30 - 59 Days	\$10,088,429	18	0.57%	\$5,464,453	8	0.62%	\$7,276,460	10	0.50%	\$12,510,923	17	0.79%
60 - 89 Days	\$779,935	3	0.04%	\$0	0	0.00%	\$327,847	1	0.02%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$385,600	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$11,253,964	22	0.63%	\$5,464,453	8	0.62%	\$7,604,307	11	0.52%	\$12,510,923	17	0.79%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$411,469	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		150 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		13			12			10			10	
Pool Balance* and Factor	\$1,776,775,482	2,940	92.14%	\$881,637,705	1,235	93.05%	\$1,450,330,083	1,983	94.07%	\$1,585,912,169	2,080	95.31%
Prepayment Rate (% CPR)			13.97%			9.04%			11.89%			12.40%

Deal Name:	TMST 2006-1			TMST 2006-2			TMST 2006-3			TMST 2006-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 31, 2006</b>												
Delinquency Data:												
Current	\$1,787,813,968	2,946	99.35%	\$886,448,475	1,241	99.75%	\$1,451,373,644	1,990	99.02%	\$1,586,859,073	2,076	98.95%
30 - 59 Days	\$11,323,886	19	0.63%	\$1,231,764	4	0.14%	\$13,008,691	11	0.89%	\$14,995,705	20	0.94%
60 - 89 Days	\$0	0	0.00%	\$991,649	1	0.11%	\$0	0	0.00%	\$1,777,500	2	0.11%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$1,405,009	2	0.10%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$385,600	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$11,709,486	20	0.65%	\$2,223,413	5	0.25%	\$14,413,700	13	0.98%	\$16,773,205	22	1.05%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$411,469	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		120 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		12			11			9			9	
Pool Balance and Factor	\$1,799,523,454	2,966	93.32%	\$888,671,888	1,246	93.79%	\$1,465,787,344	2,003	95.07%	\$1,603,632,278	2,098	96.37%
Prepayment Rate (% CPR)			8.58%			9.65%			15.20%			13.97%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2006-1			TMST 2006-2			TMST 2006-3			TMST 2006-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2006</b>												
Delinquency Data:												
Current	\$1,811,500,963	2,980	99.90%	\$892,845,620	1,251	99.62%	\$1,473,222,156	2,012	99.13%	\$1,613,007,960	2,106	99.33%
30 - 59 Days	\$1,052,532	3	0.06%	\$3,412,430	6	0.38%	\$11,156,742	10	0.75%	\$10,925,471	12	0.67%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$1,732,856	3	0.12%	\$0	0	0.00%
90 - 119 Days	\$411,469	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$385,600	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$1,849,600	5	0.10%	\$3,412,430	6	0.38%	\$12,889,597	13	0.87%	\$10,925,471	12	0.67%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		11			10			8			8	
Pool Balance and Factor	\$1,813,350,563	2,985	94.04%	\$896,258,051	1,257	94.59%	\$1,486,111,753	2,025	96.39%	\$1,623,933,432	2,118	97.59%
Prepayment Rate (% CPR)			8.42%			14.61%			13.21%			15.51%

Deal Name:	TMST 2006-1			TMST 2006-2			TMST 2006-3			TMST 2006-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of September 30, 2006</b>												
Delinquency Data:												
Current	\$1,818,037,942	2,989	99.51%	\$906,708,951	1,271	99.84%	\$1,498,917,212	2,036	99.67%	\$1,639,264,441	2,129	99.53%
30 - 59 Days	\$8,172,298	14	0.45%	\$1,456,449	3	0.16%	\$4,576,568	7	0.30%	\$6,400,958	9	0.39%
60 - 89 Days	\$411,469	1	0.02%	\$0	0	0.00%	\$327,847	1	0.02%	\$1,352,750	2	0.08%
90 - 119 Days	\$385,600	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$8,969,367	16	0.49%	\$1,456,449	3	0.16%	\$4,904,415	8	0.33%	\$7,753,708	11	0.47%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		10			9			7			7	
Pool Balance and Factor	\$1,827,007,308	3,005	94.75%	\$908,165,400	1,274	95.85%	\$1,503,821,627	2,044	97.54%	\$1,647,018,149	2,140	98.98%
Prepayment Rate (% CPR)			5.41%			5.99%			4.03%			3.62%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2006-1			TMST 2006-2			TMST 2006-3			TMST 2006-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of August 31, 2006</b>												
Delinquency Data:												
Current	\$1,832,573,653	3,014	99.82%	\$908,157,580	1,283	99.48%	\$1,500,992,442	2,047	99.47%	\$1,641,017,046	2,131	99.32%
30 - 59 Days	\$2,856,671	6	0.16%	\$4,730,962	4	0.52%	\$7,720,550	6	0.51%	\$11,204,791	14	0.68%
60 - 89 Days	\$385,600	1	0.02%	\$0	0	0.00%	\$327,847	1	0.02%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,242,271	7	0.18%	\$4,730,962	4	0.52%	\$8,048,397	7	0.53%	\$11,204,791	14	0.68%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		9			8			6			6	
Pool Balance and Factor	\$1,835,815,924	3,021	95.20%	\$912,888,542	1,287	96.34%	\$1,509,040,838	2,054	97.88%	\$1,652,221,837	2,145	99.29%
Prepayment Rate (% CPR)			8.10%			8.30%			6.66%			6.25%

Deal Name:	TMST 2006-1			TMST 2006-2			TMST 2006-3			TMST 2006-4		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 31, 2006</b>												
Delinquency Data:												
Current	\$1,841,376,002	3,022	99.58%	\$916,173,124	1,282	99.63%	\$1,502,175,894	2,048	98.96%	\$1,648,381,137	2,145	99.23%
30 - 59 Days	\$7,726,097	11	0.42%	\$3,372,371	5	0.37%	\$15,860,140	17	1.04%	\$12,361,827	10	0.74%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$500,000	1	0.03%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$7,726,097	11	0.42%	\$3,372,371	5	0.37%	\$15,860,140	17	1.04%	\$12,861,827	11	0.77%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days			0 days	
Current Loss Data:												
Default Rate (% CDR)			0.00%			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Loss Severity			0.00%			0.00%			0.00%			0.00%
Cumulative Loss Data:												
Cumulative Defaults in bp of Original Pool Balance		0			0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%			0.00%
Current Prepayment Data:												
Weighted Average Loan Age in Months		8			7			5			5	
Pool Balance and Factor	\$1,849,102,099	3,033	95.89%	\$919,545,495	1,287	97.05%	\$1,518,036,034	2,065	98.46%	\$1,661,242,963	2,156	99.84%
Prepayment Rate (% CPR)			6.79%			4.59%			9.80%			1.92%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2006-1			TMST 2006-2			TMST 2006-3		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 30, 2006</b>									
Delinquency Data:									
Current	\$1,856,188,036	3,035	99.78%	\$922,349,468	1,293	99.91%	\$1,525,825,203	2,068	99.66%
30 - 59 Days	\$3,232,548	7	0.17%	\$845,000	1	0.09%	\$5,137,588	8	0.34%
60 - 89 Days	\$854,301	1	0.05%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$4,086,849	8	0.22%	\$845,000	1	0.09%	\$5,137,588	8	0.34%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		7			6			4	
Pool Balance and Factor	\$1,860,274,884	3,043	96.47%	\$923,194,468	1,294	97.43%	\$1,530,962,791	2,076	99.30%
Prepayment Rate (% CPR)			11.11%			6.92%			8.08%

Deal Name:	TMST 2006-1			TMST 2006-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2006</b>						
Delinquency Data:						
Current	\$1,875,723,942	3,056	99.83%	\$927,384,579	1,301	99.85%
30 - 59 Days	\$3,209,491	5	0.17%	\$1,389,899	4	0.15%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,209,491	5	0.17%	\$1,389,899	4	0.15%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		6			5	
Pool Balance and Factor	\$1,878,933,433	3,061	97.44%	\$928,774,478	1,305	98.02%
Prepayment Rate (% CPR)			3.97%			6.98%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2006-1			TMST 2006-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2006</b>						
Delinquency Data:						
Current	\$1,882,617,936	3,066	99.84%	\$927,099,903	1,304	99.22%
30 - 59 Days	\$2,984,849	6	0.16%	\$7,333,915	8	0.78%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$2,984,849	6	0.16%	\$7,333,915	8	0.78%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		5			4	
Pool Balance and Factor	\$1,885,602,785	3,072	97.79%	\$934,433,819	1,312	98.62%
Prepayment Rate (% CPR)			4.48%			10.97%

Deal Name:	TMST 2006-1			TMST 2006-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2006</b>						
Delinquency Data:						
Current	\$1,889,301,678	3,074	99.80%	\$938,216,696	1,311	99.43%
30 - 59 Days	\$3,816,199	9	0.20%	\$5,347,506	6	0.57%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,816,199	9	0.20%	\$5,347,506	6	0.57%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		4			3	
Pool Balance and Factor	\$1,893,117,877	3,083	98.18%	\$943,564,202	1,317	99.58%
Prepayment Rate (% CPR)			7.65%			4.88%

**Thornburg Mortgage Home Loans, Inc.**Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information**Deal Name: TMST 2006-1****As of February 28, 2006**

Delinquency Data:	Balance	Number	Percent
Current	\$1,881,872,824	3,061	98.73%
30 - 59 Days	\$24,167,982	32	1.27%
60 - 89 Days	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$24,167,982	32	1.27%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		3	
Pool Balance and Factor	\$1,906,040,806	3,093	98.85%
Prepayment Rate (% CPR)			7.17%

**Deal Name: TMST 2006-1****As of January 31, 2006**

Delinquency Data:	Balance	Number	Percent
Current	\$1,901,339,672	3,083	99.12%
30 - 59 Days	\$16,847,965	23	0.88%
60 - 89 Days	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$16,847,965	23	0.88%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		2	
Pool Balance and Factor	\$1,918,187,637	3,106	99.48%
Prepayment Rate (% CPR)			6.06%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2006-5			TMST 2006-6			TMST 2007-1		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2007</b>									
Delinquency Data:									
Current	\$2,369,241,734	3,224	99.64%	\$1,192,364,290	1,424	98.73%	\$1,439,937,845	1,779	99.29%
30 - 59 Days	\$8,576,885	10	0.36%	\$11,059,873	10	0.92%	\$10,270,903	12	0.71%
60 - 89 Days	\$0	0	0.00%	\$539,695	2	0.04%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$3,720,000	1	0.31%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$8,576,885	10	0.36%	\$15,319,569	13	1.27%	\$10,270,903	12	0.71%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$650,000	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		180 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			0 days	
Current Loss Data:									
Default Rate (% CDR)			0.00%			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Loss Severity			0.00%			0.00%			0.00%
Cumulative Loss Data:									
Cumulative Defaults in bp of Original Pool Balance		0			0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0			0	
Cumulative Loss Severity			0.00%			0.00%			0.00%
Current Prepayment Data:									
Weighted Average Loan Age in Months		9			8			5	
Pool Balance* and Factor	\$2,377,818,618	3,234	88.50%	\$1,207,683,859	1,437	94.11%	\$1,450,208,748	1,791	99.65%
Prepayment Rate (% CPR)			14.37%			13.01%			4.12%

Deal Name:	TMST 2006-5			TMST 2006-6		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2007</b>						
Delinquency Data:						
Current	\$2,397,293,292	3,250	99.51%	\$1,210,659,903	1,445	99.08%
30 - 59 Days	\$11,768,490	18	0.49%	\$7,469,522	8	0.61%
60 - 89 Days	\$0	0	0.00%	\$3,720,000	1	0.30%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$11,768,490	18	0.49%	\$11,189,522	9	0.92%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$650,000	1	0.03%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		150 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		8			7	
Pool Balance* and Factor	\$2,409,061,782	3,268	89.66%	\$1,221,849,425	1,454	95.21%
Prepayment Rate (% CPR)			29.91%			24.87%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2006-5			TMST 2006-6		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2006</b>						
Delinquency Data:						
Current	\$2,462,374,671	3,321	99.22%	\$1,237,359,227	1,464	98.88%
30 - 59 Days	\$19,398,060	21	0.78%	\$14,018,421	14	1.12%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$19,398,060	21	0.78%	\$14,018,421	14	1.12%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$650,000	1	0.03%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		120 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		7			6	
Pool Balance* and Factor	\$2,481,772,731	3,342	92.36%	\$1,251,377,648	1,478	97.51%
Prepayment Rate (% CPR)			29.45%			18.50%

Deal Name:	TMST 2006-5			TMST 2006-6		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2006</b>						
Delinquency Data:						
Current	\$2,543,988,964	3,397	99.56%	\$1,266,104,337	1,492	99.46%
30 - 59 Days	\$10,641,905	16	0.42%	\$6,849,846	13	0.54%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$650,000	1	0.03%	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%
180 + Days	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$11,291,905	17	0.44%	\$6,849,846	13	0.54%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		0 days			0 days	
Current Loss Data:						
Default Rate (% CDR)			0.00%			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Loss Severity			0.00%			0.00%
Cumulative Loss Data:						
Cumulative Defaults in bp of Original Pool Balance		0			0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0			0	
Cumulative Loss Severity			0.00%			0.00%
Current Prepayment Data:						
Weighted Average Loan Age in Months		6			5	
Pool Balance* and Factor	\$2,555,280,870	3,414	95.10%	\$1,272,954,183	1,505	99.19%
Prepayment Rate (% CPR)			15.11%			9.28%

**Thornburg Mortgage Home Loans, Inc.**Regulation AB: Static Pool Prior Securitized Pool Report  
Delinquency, Loss and Prepayment Information**Deal Name: TMST 2006-5****As of October 31, 2006**

Delinquency Data:	Balance	Number	Percent
Current	\$2,572,117,183	3,438	99.28%
30 - 59 Days	\$16,532,145	16	0.64%
60 - 89 Days	\$2,053,120	4	0.08%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$18,585,265	20	0.72%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		5	
Pool Balance* and Factor	\$2,590,702,448	3,458	96.42%
Prepayment Rate (% CPR)			22.10%

**Deal Name: TMST 2006-5****As of September 30, 2006**

Delinquency Data:	Balance	Number	Percent
Current	\$2,620,895,191	3,499	99.07%
30 - 59 Days	\$23,630,490	25	0.89%
60 - 89 Days	\$954,000	1	0.04%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$24,584,490	26	0.93%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		4	
Pool Balance* and Factor	\$2,645,479,681	3,525	98.46%
Prepayment Rate (% CPR)			10.60%

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report

Delinquency, Loss and Prepayment Information

Deal Name:	TMST 2006-5		
As of August 31, 2006	Balance	Number	Percent
Delinquency Data:			
Current	\$2,655,074,052	3,524	99.42%
30 - 59 Days	\$15,525,706	21	0.58%
60 - 89 Days	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%
120 - 149 Days	\$0	0	0.00%
150 - 179 Days	\$0	0	0.00%
180 + Days	\$0	0	0.00%
Total Delinquency	\$15,525,706	21	0.58%
Assets in Bankruptcy	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%
Assets in REO	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days	
Weighted Average Delinquency Period of Assets in REO		0 days	
Current Loss Data:			
Default Rate (% CDR)			0.00%
Net Loss/(Gain) in bp of Original Pool Balance		0	
Loss Severity			0.00%
Cumulative Loss Data:			
Cumulative Defaults in bp of Original Pool Balance		0	
Cumulative Net Loss/(Gain) in bp of Original Pool Balance		0	
Cumulative Loss Severity			0.00%
Current Prepayment Data:			
Weighted Average Loan Age in Months		3	
Pool Balance* and Factor	\$2,670,599,757	3,545	99.39%
Prepayment Rate (% CPR)			7.02%