

**Thornburg Mortgage Home Loans, Inc.**

Regulation AB: Static Pool Prior Securitized Pool Report

**Original Pool Characteristics**

Deal Name:	TMST2001-1	TMST2001-2	TMST2002-1	TMST2002-2	TMST2002-3	TMST2002-4	TMST2003-1	TMST2003-2	TMST2003-3	TMST2003-4
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 (as of Cutoff Date)	\$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 Original Pool Balance (as of Cutoff Date)	\$502,845	\$377,499	\$383,199	\$442,324	\$444,353	\$440,000	\$439,294	\$433,725	\$535,094	\$443,155
Weighted Average Current 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
Non -Zero Weighted Average FICO	735	734	739	736	737	735	738	737	737	739
Non-Zero 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	0.00%	0.00%	0.00%	12.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
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: Broker	45.49%	60.11%	30.34%	34.51%	17.08%	16.66%	18.80%	39.13%	23.36%	41.90%
Channel: Bulk	49.19%	31.52%	52.65%	53.36%	73.28%	68.26%	66.35%	53.91%	68.07%	46.62%
Channel: Correspondent	5.32%	8.37%	17.01%	12.13%	9.65%	15.08%	14.85%	6.96%	8.57%	11.48%
Channel: Retail										
Distribution of Assets by Current Mortgage Rate:										
4.01 - 4.50%	0.04%	1.45%	14.44%	15.92%	31.74%	31.76%	23.23%	36.70%	31.18%	26.85%
4.51 - 5.00%	0.00%	6.49%	2.67%	4.15%	12.56%	12.44%	8.69%	5.98%	12.18%	33.11%
5.01 - 5.50%	0.15%	2.97%	6.66%	3.96%	3.04%	12.23%	27.79%	16.86%	23.46%	25.25%
5.51 - 6.00%	5.31%	7.91%	20.32%	10.89%	7.43%	19.09%	28.04%	24.17%	24.25%	10.30%
6.01 - 6.50%	6.55%	46.18%	35.40%	30.67%	13.07%	20.29%	9.02%	7.83%	8.47%	4.26%
6.51 - 7.00%	18.50%	18.71%	16.71%	28.19%	23.91%	4.10%	3.01%	2.03%	0.46%	0.23%
7.01 - 7.50%	52.13%	10.85%	3.13%	5.79%	7.16%	0.07%	0.22%	2.59%	0.00%	0.00%
7.51 - 8.00%	11.59%	0.38%	0.38%	0.44%	0.22%	0.01%	0.00%	2.65%	0.00%	0.00%
8.01 - 8.50%	3.10%	1.95%	0.29%	0.00%	0.14%	0.00%	0.00%	1.09%	0.00%	0.00%
8.51 - 9.00%	1.56%	0.19%	0.00%	0.00%	0.25%	0.00%	0.00%	0.10%	0.00%	0.00%
9.01 - 9.50%	1.07%	0.00%	0.00%	0.00%	0.45%	0.00%	0.00%	0.00%	0.00%	0.00%
9.51 - 10.00%	0.00%	0.00%	0.00%	0.00%	0.04%	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 (as of Cutoff Date)	\$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 Original Pool Balance (as of Cutoff Date)	\$516,820	\$521,349	\$464,808	\$498,931	\$483,237	\$518,058	\$542,809	\$600,942	\$601,456	\$659,823
Weighted Average Current 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
Non -Zero Weighted Average FICO	740	738	735	738	739	741	744	744	746	747
Non-Zero 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	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
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: Broker	8.57%	5.38%	16.60%	1.32%	0.06%	0.19%	0.07%	20.51%	37.88%	35.53%
Channel: Bulk	70.38%	84.30%	74.87%	84.16%	90.13%	89.13%	92.38%	74.39%	58.00%	60.32%
Channel: Correspondent	21.05%	10.32%	8.53%	14.52%	9.82%	10.67%	7.55%	5.09%	4.12%	4.14%
Channel: Retail										
Distribution of Assets by Current Mortgage Rate:										
4.01 - 4.50%	36.10%	38.23%	40.67%	41.43%	37.79%	27.33%	11.31%	2.64%	0.12%	0.00%
4.51 - 5.00%	34.28%	18.81%	14.08%	20.70%	13.08%	15.59%	8.51%	1.03%	0.46%	0.12%
5.01 - 5.50%	19.70%	22.94%	18.64%	24.03%	19.43%	24.09%	27.58%	9.53%	9.92%	2.94%
5.51 - 6.00%	8.02%	14.57%	19.31%	11.28%	15.50%	20.49%	38.42%	44.90%	47.65%	35.41%
6.01 - 6.50%	1.78%	4.86%	6.41%	2.31%	11.22%	11.19%	13.71%	38.08%	37.64%	52.66%
6.51 - 7.00%	0.12%	0.58%	0.89%	0.25%	2.60%	1.29%	0.47%	3.62%	3.92%	8.18%
7.01 - 7.50%	0.00%	0.01%	0.00%	0.00%	0.37%	0.01%	0.00%	0.21%	0.26%	0.68%
7.51 - 8.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	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	TMST2007-2	TMST2007-3
Number of Loans	3,116	1,323	2,083	2,314	2,157	3,553	1,517	1,793	1,368	1,424
Original Pool Balance (as of Cutoff Date)	\$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	\$1,313,237,887	\$1,482,692,369
Average Original Pool Balance (as of Cutoff Date)	\$618,837	\$716,193	\$740,166	\$553,473	\$771,433	\$756,244	\$845,966	\$811,647	\$959,969	\$1,041,217
Weighted Average Current Mortgage Rate	5.843%	6.056%	6.278%	6.487%	6.254%	6.408%	6.651%	6.387%	6.328%	6.795%
Weighted Average Original Term	360	360	360	371	360	360	360	360	360	375
Weighted Average Remaining Term	358	357	356	354	358	357	355	355	356	364
Non -Zero Weighted Average FICO	750	742	744	722	737	753	744	744	750	738
Non-Zero Minimum FICO	607	488	473	620	622	562	507	486	492	500
Maximum FICO	820	821	830	820	819	824	823	829	822	823
Weighted Average Loan-To-Value	68.21%	66.48%	67.07%	68.28%	67.09%	67.58%	67.79%	68.82%	66.97%	67.88%
Product Characteristics: (% of Original Pool Balance)										
Prepayment Penalties	11.92%	20.72%	17.98%	50.61%	5.95%	3.54%	23.91%	12.48%	24.24%	30.80%
Interest Only Mortgages	85.12%	95.46%	95.64%	0.48%	92.98%	88.73%	94.23%	95.19%	95.16%	72.41%
Weighted Average Interest Only Period (months)	111	116	116	120	119	119	112	116	116	114
Non-Hybrid ARMs	0.00%	0.26%	0.28%	0.48%	0.12%	0.84%	0.58%	0.03%	0.03%	1.57%
Weighted Average Months to First Rate Adjustment Date	102	90	92	1	111	111	88	96	91	66
Loans with Potential for Negative Amortization	0.00%	0.00%	0.00%	99.52%	0.00%	0.00%	0.00%	0.00%	0.00%	26.91%
Property: Single Family	65.43%	57.38%	59.52%	75.74%	74.52%	78.65%	59.65%	57.07%	56.00%	56.69%
Property: 2-4 Family	1.74%	4.77%	4.38%	1.53%	2.51%	2.45%	5.78%	5.28%	6.64%	5.64%
Property: Planned Unit Development	20.52%	22.41%	21.24%	14.67%	8.79%	6.13%	17.49%	20.66%	17.01%	23.05%
Purpose: Purchase	56.65%	46.08%	54.49%	34.96%	51.74%	63.50%	53.90%	46.37%	48.93%	41.53%
Purpose: Rate/Term Refinance	19.14%	23.52%	18.33%	15.34%	16.27%	15.30%	14.90%	19.49%	18.74%	20.76%
Purpose: Cashout	24.21%	30.40%	27.18%	49.71%	32.00%	21.21%	31.20%	34.14%	32.33%	37.71%
Channel: Broker	0.00%	0.00%	0.00%	0.00%	0.22%	0.32%	2.66%	8.00%	12.01%	12.30%
Channel: Bulk	71.11%	0.00%	0.00%	95.59%	67.42%	72.34%	9.65%	0.02%	0.00%	23.61%
Channel: Correspondent	27.78%	94.61%	95.79%	4.41%	31.25%	26.22%	85.67%	87.80%	85.17%	58.96%
Channel: Retail	1.11%	5.39%	4.21%	0.00%	1.11%	1.11%	2.01%	4.19%	2.82%	5.13%
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%	0.00%	0.08%
4.01 - 4.50%	0.10%	0.00%	0.05%	0.00%	0.00%	0.18%	0.01%	0.00%	0.05%	0.69%
4.51 - 5.00%	0.77%	0.19%	0.00%	0.00%	0.02%	0.17%	0.00%	0.00%	0.00%	0.29%
5.01 - 5.50%	17.53%	5.47%	2.19%	0.13%	1.10%	2.39%	0.12%	0.25%	0.10%	0.98%
5.51 - 6.00%	57.54%	46.68%	24.56%	0.78%	32.46%	13.36%	3.10%	11.18%	14.71%	9.24%
6.01 - 6.50%	21.26%	39.40%	54.91%	6.65%	48.78%	48.91%	35.99%	65.63%	68.01%	48.25%
6.51 - 7.00%	1.80%	7.37%	16.73%	49.42%	16.18%	32.30%	51.24%	19.08%	14.77%	14.23%
7.01 - 7.50%	0.97%	0.89%	1.56%	22.31%	1.40%	2.49%	8.83%	3.64%	2.33%	3.78%
7.51 - 8.00%	0.02%	0.00%	0.00%	8.74%	0.06%	0.08%	0.58%	0.00%	0.03%	6.52%
8.01 - 8.50%	0.00%	0.00%	0.00%	2.22%	0.00%	0.00%	0.00%	0.22%	0.00%	9.08%
8.51 - 9.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.13%	0.00%	0.00%	6.85%
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	27.67%	21.45%	18.27%	38.24%	18.06%	13.82%	14.35%	14.26%	11.28%	11.04%
500,001 - 1,000,000	48.84%	27.67%	29.85%	22.25%	38.93%	53.27%	26.47%	31.58%	24.52%	18.78%
1,000,001 - 1,500,000	9.85%	16.58%	20.71%	2.68%	12.60%	16.83%	17.80%	17.77%	17.80%	13.21%
1,500,001 - 2,000,000	6.15%	13.27%	14.00%	1.63%	16.37%	9.99%	16.47%	15.41%	16.44%	12.55%
2,000,001 - 2,500,000	1.91%	4.56%	3.94%	10.70%	4.50%	1.89%	3.61%	3.77%	7.89%	6.24%
2,500,001 - 3,000,000	2.23%	4.42%	3.45%	8.42%	4.26%	1.47%	7.63%	4.41%	6.04%	10.14%
Greater than 3,000,000	3.33%	12.06%	9.78%	16.07%	5.28%	2.72%	13.67%	12.80%	16.03%	28.03%
Geographic Concentrations (states ≥ 5%):										
California	36.40%	28.20%	32.46%	54.73%	44.42%	40.11%	33.72%	24.51%	34.91%	36.18%
Colorado	5.77%	12.83%	10.79%	-	-	-	8.81%	11.76%	7.54%	7.83%
Florida	6.63%	10.09%	7.26%	12.87%	6.69%	5.63%	5.50%	5.61%	6.22%	9.66%
Georgia	-	-	-	-	-	-	-	5.28%	-	3.16%
New Jersey	-	-	-	-	5.17%	-	-	-	-	-
New York	6.70%	8.26%	8.18%	-	9.58%	8.08%	12.03%	10.03%	12.60%	9.93%

**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 June 30, 2007</b>						
Delinquency Data:						
Current	\$36,518,932	104	97.47%	\$43,643,387	106	97.22%
30 - 59 Days	\$949,640	2	2.53%	\$889,961	1	1.98%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$356,248	1	0.79%
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	\$949,640	2	2.53%	\$1,246,209	2	2.78%
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		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		65			55	
Pool Balance* and Factor	\$37,468,572	106	8.34%	\$44,889,596	108	8.83%
Prepayment Rate (% CPR)			29.63%			26.33%

Deal Name:	TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2007</b>						
Delinquency Data:						
Current	\$38,591,686	110	100.00%	\$45,934,438	109	99.73%
30 - 59 Days	\$0	0	0.00%	\$124,247	1	0.27%
60 - 89 Days	\$0	0	0.00%	\$0	1	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%	\$124,247	2	0.27%
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		63			53	
Pool Balance* and Factor	\$38,591,686	110	8.59%	\$46,058,684	111	9.06%
Prepayment Rate (% CPR)			33.22%			43.35%

**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 April 30, 2007</b>						
Delinquency Data:						
Current	\$39,925,074	113	100.00%	\$47,841,954	116	99.04%
30 - 59 Days	\$0	0	0.00%	\$356,248	1	0.74%
60 - 89 Days	\$0	0	0.00%	\$109,871	1	0.23%
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%	\$466,119	2	0.96%
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		62			52	
Pool Balance* and Factor	\$39,925,074	113	8.88%	\$48,308,073	118	9.51%
Prepayment Rate (% CPR)			21.92%			26.75%

Deal Name:	TMST 2002-1			TMST 2002-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of March 31, 2007</b>						
Delinquency Data:						
Current	\$40,048,828	116	98.23%	\$48,594,383	118	97.98%
30 - 59 Days	\$721,205	1	1.77%	\$999,851	2	2.02%
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	1.77%	\$999,851	2	2.02%
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		61			52	
Pool Balance* and Factor	\$40,770,033	117	9.07%	\$49,594,235	120	9.76%
Prepayment Rate (% CPR)			63.60%			65.06%

**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
<b>Delinquency Data:</b>							
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	
<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			5			1	
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			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
<b>Delinquency Data:</b>							
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	
<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			5			1	
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			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

As of June 30, 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		\$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%

As of May 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		\$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

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, 2006</b>												
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%

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, 2006</b>												
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

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 30, 2005</b>												
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%

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, 2005</b>												
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

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, 2005</b>												
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%

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, 2005</b>												
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

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, 2005</b>												
Delinquency Data:												
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	
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			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%

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, 2005</b>												
Delinquency Data:												
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	
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			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

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, 2005</b>												
Delinquency Data:												
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	
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			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%

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, 2005</b>												
Delinquency Data:												
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	
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			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

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, 2004</b>												
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%

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, 2004</b>												
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

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, 2004</b>												
Delinquency Data:												
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	
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		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%

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, 2004</b>												
Delinquency Data:												
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	
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		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

As of June 31, 2003	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		\$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%

As of May 31, 2003	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		\$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

Deal Name:	TMST 2001-1			TMST 2001-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of February 28, 2002</b>						
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%

Deal Name:	TMST 2001-1			TMST 2001-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of January 31, 2002</b>						
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 InformationDeal Name: TMST 2001-1**As of October 31, 2001**

	<b>Balance</b>	<b>Number</b>	<b>Percent</b>
Delinquency Data:			
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 July 31, 2007</b>												
Delinquency Data:												
Current	\$63,508,892	169	97.64%	\$123,189,028	332	99.49%	\$166,338,111	423	99.48%	\$232,491,914	579	99.46%
30 - 59 Days	\$1,207,358	2	1.83%	\$633,097	1	0.51%	\$184,000	1	0.11%	\$955,471	5	0.41%
60 - 89 Days	\$330,000	1	0.50%	\$0	0	0.00%	\$688,000	1	0.41%	\$225,072	2	0.10%
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%	\$89,553	1	0.04%
Total Delinquency	\$1,537,358	3	2.33%	\$633,097	1	0.51%	\$872,000	2	0.52%	\$1,270,097	8	0.54%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$644,342	2	0.39%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$209,000	1	0.17%	\$498,308	2	0.30%	\$119,983	1	0.05%
Assets in REO	\$0	0	0.00%	\$571,336	2	0.46%	\$228,000	1	0.14%	\$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			272 days		90 days		
Weighted Average Delinquency Period of Assets in REO		0 days			398 days			660 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		57			58			57			87	
Pool Balance* and Factor	\$65,046,249	172	12.52%	\$123,822,125	333	14.30%	\$167,210,111	425	21.59%	\$233,762,010	587	22.03%
Prepayment Rate (% CPR)			17.67%			29.24%			19.26%			31.73%

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 30, 2007</b>												
Delinquency Data:												
Current	\$65,269,342	173	98.72%	\$126,804,147	338	99.48%	\$169,204,871	433	99.38%	\$239,395,002	593	99.17%
30 - 59 Days	\$535,571	2	0.81%	\$261,823	1	0.21%	\$366,137	1	0.22%	\$1,368,047	8	0.57%
60 - 89 Days	\$309,828	1	0.47%	\$399,767	1	0.31%	\$688,000	1	0.40%	\$193,970	1	0.08%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$346,513	1	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%	\$89,553	1	0.04%
Total Delinquency	\$845,399	3	1.28%	\$661,590	2	0.52%	\$1,054,137	2	0.62%	\$1,998,083	11	0.83%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.16%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$209,000	1	0.16%	\$226,113	1	0.13%	\$119,983	1	0.05%
Assets in REO	\$0	0	0.00%	\$571,336	2	0.45%	\$228,000	1	0.13%	\$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			120 days			390 days		90 days		
Weighted Average Delinquency Period of Assets in REO		0 days			368 days			630 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		56			57			56			87	
Pool Balance* and Factor	\$66,114,741	176	12.73%	\$127,465,737	340	14.72%	\$170,259,008	435	21.98%	\$241,393,085	604	22.75%
Prepayment Rate (% CPR)			25.12%			24.16%			49.41%			21.89%

**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 May 31, 2007</b>												
Delinquency Data:												
Current	\$67,736,543	179	100.00%	\$129,864,208	347	99.53%	\$179,102,092	447	99.37%	\$245,511,759	606	99.60%
30 - 59 Days	\$0	0	0.00%	\$399,767	1	0.31%	\$885,184	2	0.49%	\$433,139	5	0.18%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$248,779	1	0.14%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$209,000	1	0.16%	\$0	0	0.00%	\$454,484	2	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%	\$89,553	1	0.04%
180 + Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$0	0	0.00%	\$608,767	2	0.47%	\$1,133,963	3	0.63%	\$977,177	8	0.40%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$272,194	1	0.15%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$226,113	1	0.13%	\$119,983	1	0.05%
Assets in REO	\$0	0	0.00%	\$571,336	2	0.44%	\$228,000	1	0.13%	\$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			360 days			90 days	
Weighted Average Delinquency Period of Assets in REO		0 days			338 days			600 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		55			56			55			86	
Pool Balance and Factor	\$67,736,543	179	13.04%	\$130,472,975	349	15.07%	\$180,236,055	450	23.27%	\$246,488,936	614	23.23%
Prepayment Rate (% CPR)			30.45%			17.26%			27.54%			13.75%

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, 2007</b>												
Delinquency Data:												
Current	\$68,883,847	184	98.65%	\$131,355,764	355	99.08%	\$184,859,395	462	99.83%	\$247,924,387	614	99.32%
30 - 59 Days	\$939,737	2	1.35%	\$1,012,442	2	0.76%	\$70,857	1	0.04%	\$1,157,795	7	0.46%
60 - 89 Days	\$0	0	0.00%	\$209,000	1	0.16%	\$0	0	0.00%	\$107,971	1	0.04%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$248,779	1	0.13%	\$346,513	1	0.14%
120 - 149 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$89,553	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	\$939,737	2	1.35%	\$1,221,442	3	0.92%	\$319,636	2	0.17%	\$1,701,832	10	0.68%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$498,308	2	0.27%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$259,336	1	0.20%	\$1,649,979	1	0.89%	\$257,680	2	0.10%
Assets in REO	\$0	0	0.00%	\$312,000	1	0.24%	\$228,000	1	0.12%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			248 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			210 days			240 days			184 days	
Weighted Average Delinquency Period of Assets in REO		0 days			390 days			570 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		54			55			53			85	
Pool Balance and Factor	\$69,823,584	186	13.44%	\$132,577,205	358	15.31%	\$185,179,031	464	23.91%	\$249,626,219	624	23.53%
Prepayment Rate (% CPR)			14.48%			23.95%			18.12%			27.37%

**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 March 31, 2007</b>												
Delinquency Data:												
Current	\$70,550,432	190	99.73%	\$133,771,990	360	98.61%	\$188,075,505	476	99.87%	\$254,487,456	630	99.24%
30 - 59 Days	\$192,712	1	0.27%	\$1,680,814	4	1.24%	\$0	0	0.00%	\$1,383,948	9	0.54%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$248,779	1	0.13%	\$346,513	1	0.14%
90 - 119 Days	\$0	0	0.00%	\$209,000	1	0.15%	\$0	0	0.00%	\$89,553	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	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$137,697	1	0.05%
Total Delinquency	\$192,712	1	0.27%	\$1,889,814	5	1.39%	\$248,779	1	0.13%	\$1,957,711	12	0.76%
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	1.00%	\$119,983	1	0.05%
Assets in REO	\$0	0	0.00%	\$312,000	1	0.23%	\$228,000	1	0.12%	\$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			180 days			221 days		120 days		
Weighted Average Delinquency Period of Assets in REO		0 days			360 days			540 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		54			54			53			85	
Pool Balance and Factor	\$70,743,144	191	13.62%	\$135,661,804	365	15.67%	\$188,324,284	477	24.32%	\$256,445,167	642	24.17%
Prepayment Rate (% CPR)			12.87%			27.58%			14.84%			34.21%

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 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%

**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 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%

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 December 31, 2006</b>												
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%

**Thornburg Mortgage Home Loans, Inc.**

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

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%

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%

**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 September 30, 2006</b>												
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%

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%

**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 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%

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 30, 2006</b>												
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	
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%

**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 May 31, 2006</b>												
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	
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%

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%

**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 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%

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%

**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 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%

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 December 30, 2005</b>												
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%

**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 November 30, 2005</b>												
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%

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, 2005</b>												
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%

**Thornburg Mortgage Home Loans, Inc.**

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

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%	

As of August 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		\$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%	

**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 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%

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, 2005</b>												
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%

**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 May 31, 2005</b>												
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%

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%

**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 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%

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%

**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 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%	\$1,649,979	1	0.43%	\$108,748	1	0.02%
150 - 179 Days	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$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%

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 December 31, 2004</b>												
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	
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%

**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 November 30, 2004</b>												
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	
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%

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, 2004</b>												
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%

**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 September 30, 2004</b>												
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%

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%

**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 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%

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, 2004</b>												
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%

**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 May 31, 2004</b>												
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%

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%

**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 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%

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%

**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 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%

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 December 31, 2003</b>												
Delinquency Data:												
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	
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			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%

**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 November 30, 2003</b>												
Delinquency Data:												
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	
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			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%

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%

**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 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%

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%

**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 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%

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%

**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 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%

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%

**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 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%

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%			22.74%			6.72%

**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 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%			17.24%			6.72%

Deal Name:	TMST 2002-3			TMST 2002-4		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of December 31, 2002</b>						
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%

**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		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of November 30, 2002</b>						
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%

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%

**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 September 30, 2002**

Delinquency Data:	Balance	Number	Percent
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%

**Deal Name: TMST 2002-3****As of August 31, 2002**

Delinquency Data:	Balance	Number	Percent
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	
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	\$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 July 31, 2007</b>												
Delinquency Data:												
Current	\$213,307,549	437	99.32%	\$577,696,879	1,382	99.28%	\$480,299,984	966	99.44%	\$345,890,737	677	99.37%
30 - 59 Days	\$0	0	0.00%	\$3,791,469	8	0.65%	\$141,549	1	0.03%	\$1,548,316	5	0.44%
60 - 89 Days	\$0	0	0.00%	\$387,908	1	0.07%	\$2,572,367	3	0.53%	\$154,913	1	0.04%
90 - 119 Days	\$872,837	1	0.41%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$596,518	1	0.28%	\$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%	\$481,606	1	0.14%
Total Delinquency	\$1,469,354	2	0.68%	\$4,179,377	9	0.72%	\$2,713,916	4	0.56%	\$2,184,836	7	0.63%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$136,791	1	0.03%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$513,673	2	0.09%	\$827,740	1	0.17%	\$912,911	2	0.26%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$192,580	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			223 days			180 days		218 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%			0.28%			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		51			49			46			45	
Pool Balance* and Factor	\$214,776,903	439	28.19%	\$581,876,256	1,391	41.68%	\$483,013,900	970	47.90%	\$348,075,573	684	32.21%
Prepayment Rate (% CPR)			20.65%			16.18%			11.72%			9.19%

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, 2007</b>												
Delinquency Data:												
Current	\$216,214,631	446	98.72%	\$586,945,938	1,409	99.38%	\$485,023,239	979	99.35%	\$349,722,147	689	99.65%
30 - 59 Days	\$262,349	1	0.12%	\$3,661,487	6	0.62%	\$2,713,916	4	0.56%	\$762,037	1	0.22%
60 - 89 Days	\$1,351,330	2	0.62%	\$0	0	0.00%	\$462,947	1	0.09%	\$0	0	0.00%
90 - 119 Days	\$1,196,518	2	0.55%	\$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%	\$481,606	1	0.14%
Total Delinquency	\$2,810,197	5	1.28%	\$3,661,487	6	0.62%	\$3,176,863	5	0.65%	\$1,243,643	2	0.35%
Assets in Bankruptcy	\$230,000	1	0.11%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$513,673	2	0.09%	\$1,188,966	2	0.24%	\$1,105,491	3	0.31%
Assets in REO	\$0	0	0.00%	\$135,400	1	0.02%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		30 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			194 days			204 days		203 days		
Weighted Average Delinquency Period of Assets in REO		0 days			330 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			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		50			48			45			44	
Pool Balance* and Factor	\$219,024,829	451	28.74%	\$590,607,425	1,415	42.31%	\$488,200,102	984	48.42%	\$350,965,790	691	32.47%
Prepayment Rate (% CPR)			16.00%			21.30%			20.92%			10.89%

**Thornburg Mortgage Home Loans, Inc.**

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

As of May 31, 2007	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		\$219,605,989	453	98.79%	\$599,917,179	1,437	99.55%	\$495,949,681	992	99.59%	\$352,764,298	696	99.53%
30 - 59 Days		\$1,496,212	3	0.67%	\$2,709,561	8	0.45%	\$1,239,445	2	0.25%	\$493,286	1	0.14%
60 - 89 Days		\$1,196,518	2	0.54%	\$0	0	0.00%	\$462,947	1	0.09%	\$0	0	0.00%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$361,225	1	0.07%	\$80,000	1	0.02%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$619,881	1	0.17%
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	0.14%
Total Delinquency		\$2,692,729	5	1.21%	\$2,709,561	8	0.45%	\$2,063,617	4	0.41%	\$1,674,772	4	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%	\$649,073	3	0.11%	\$827,740	1	0.17%	\$485,611	2	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			192 days			210 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			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			49			47			44			43	
Pool Balance* and Factor		\$222,298,719	458	29.17%	\$602,626,740	1,445	43.17%	\$498,013,298	996	49.39%	\$354,439,070	700	32.80%
Prepayment Rate (% CPR)				16.13%			18.78%			7.69%			17.51%

As of April 30, 2007	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		\$223,111,519	461	98.87%	\$611,368,220	1,466	99.69%	\$500,520,426	997	99.80%	\$358,275,642	710	99.45%
30 - 59 Days		\$2,547,848	4	1.13%	\$1,906,092	6	0.31%	\$164,368	2	0.03%	\$794,305	2	0.22%
60 - 89 Days		\$0	0	0.00%	\$0	0	0.00%	\$824,172	2	0.16%	\$80,000	1	0.02%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$619,881	1	0.17%
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%	\$481,606	1	0.13%
Total Delinquency		\$2,547,848	4	1.13%	\$1,906,092	6	0.31%	\$988,540	4	0.20%	\$1,975,792	5	0.55%
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%	\$649,073	3	0.11%	\$827,740	1	0.17%	\$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			210 days	
Weighted Average Delinquency Period of Assets in Foreclosure			0 days			162 days			180 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			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			48			46			43			42	
Pool Balance* and Factor		\$225,659,367	465	29.62%	\$613,274,312	1,472	43.93%	\$501,508,966	1,001	49.74%	\$360,251,434	715	33.33%
Prepayment Rate (% CPR)				15.20%			22.97%			15.62%			23.10%

**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 March 31, 2007</b>												
Delinquency Data:												
Current	\$228,851,682	474	100.00%	\$624,508,926	1,491	99.62%	\$507,729,798	1,010	99.79%	\$364,947,293	723	99.09%
30 - 59 Days	\$682,041	2	0.30%	\$2,077,484	3	0.33%	\$627,895	2	0.12%	\$2,172,838	4	0.59%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$462,947	1	0.09%	\$699,881	2	0.19%
90 - 119 Days	\$0	0	0.00%	\$279,277	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%	\$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	\$682,041	2	0.30%	\$2,356,762	4	0.38%	\$1,090,841	3	0.21%	\$3,354,324	7	0.91%
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%	\$757,704	3	0.12%	\$827,740	1	0.16%	\$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		180 days		
Weighted Average Delinquency Period of Assets in Foreclosure		0 days			142 days			150 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			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		47			45			42			41	
Pool Balance* and Factor	\$228,851,682	474	30.03%	\$626,865,688	1,495	44.91%	\$508,820,639	1,013	50.46%	\$368,301,617	730	34.08%
Prepayment Rate (% CPR)			16.20%			19.44%			10.76%			39.40%

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			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			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%

**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 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			0 days			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%

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%

**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 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%

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%

**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 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%

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%

**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 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%

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%

**Thornburg Mortgage Home Loans, Inc.**

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

As of May 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		\$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%

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%

**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 March 31, 2006</b>												
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%

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%

**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 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%

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%

**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 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%

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, 2005</b>												
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%

**Thornburg Mortgage Home Loans, Inc.**

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

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%

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%

**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 July 30, 2005</b>												
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%

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, 2005</b>												
Delinquency Data:												
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	
Current Loss Data:												
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%
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			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%

**Thornburg Mortgage Home Loans, Inc.**

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

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
Delinquency Data:													
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	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		\$2,255,127	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	
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		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%

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%

**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 March 31, 2005</b>												
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%

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%

**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 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%

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, 2004</b>												
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%

**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 November 30, 2004</b>												
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%

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, 2004</b>												
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%

**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 September 30, 2004</b>												
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%

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%

**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 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%

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	0.00%	\$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	\$159,861	1	0.03%	\$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%

**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 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%

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%

**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 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%

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%

**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 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%

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%

**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		
	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%

Deal Name:	TMST 2003-3			TMST 2003-4			TMST 2003-5		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2003</b>									
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%

**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		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of September 30, 2003</b>						
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%

Deal Name:	TMST 2003-3			TMST 2003-4		
	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%

**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 July 30, 2003**

Delinquency Data:	Balance	Number	Percent
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%

**Deal Name: TMST 2003-3****As of June 31, 2003**

Delinquency Data:	Balance	Number	Percent
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	
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	\$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 July 31, 2007</b>												
Delinquency Data:												
Current	\$324,496,566	759	99.49%	\$428,767,001	853	98.43%	\$477,334,096	1,018	99.52%	\$557,509,227	1,152	98.33%
30 - 59 Days	\$641,972	3	0.18%	\$5,421,343	10	1.24%	\$1,237,873	4	0.26%	\$144,747	1	0.03%
60 - 89 Days	\$0	0	0.00%	\$1,254,982	2	0.29%	\$258,488	1	0.05%	\$7,199,271	1	1.27%
90 - 119 Days	\$864,000	2	0.24%	\$152,909	1	0.04%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$152,000	1	0.04%	\$0	0	0.00%	\$825,000	1	0.17%	\$2,121,750	2	0.37%
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	\$1,657,971	6	0.47%	\$6,829,234	13	1.57%	\$2,321,361	6	0.48%	\$9,465,769	4	1.67%
Assets in Bankruptcy	\$188,215	1	0.05%	\$248,000	1	0.06%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$570,125	3	0.16%	\$202,180	1	0.05%	\$736,417	2	0.15%	\$119,920	1	0.02%
Assets in REO	\$180,000	1	0.05%	\$0	0	0.00%	\$329,981	2	0.07%	\$407,969	2	0.07%
Weighted Average Delinquency Period of Assets in Bankruptcy		120 days			180 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		220 days			120 days			235 days		150 days		
Weighted Average Delinquency Period of Assets in REO		570 days			0 days			493 days		518 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		43			38			36			33	
Pool Balance* and Factor	\$326,154,537	765	29.47%	\$435,596,235	866	40.36%	\$479,655,457	1,024	38.19%	\$566,974,996	1,156	50.02%
Prepayment Rate (% CPR)			8.42%			12.73%			32.06%			19.39%

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, 2007</b>												
Delinquency Data:												
Current	\$327,500,363	768	99.65%	\$435,282,708	901	98.79%	\$491,911,724	1,058	99.29%	\$567,753,025	1,173	98.35%
30 - 59 Days	\$782,000	2	0.24%	\$5,190,855	9	1.18%	\$2,687,642	5	0.51%	\$7,431,473	3	1.25%
60 - 89 Days	\$224,000	1	0.07%	\$152,909	1	0.03%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$152,000	1	0.05%	\$0	0	0.00%	\$825,000	1	0.16%	\$2,121,750	2	0.36%
120 - 149 Days	\$0	0	0.00%	\$0	1	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	\$1,158,000	4	0.35%	\$5,343,763	11	1.21%	\$3,512,642	6	0.66%	\$9,553,223	5	1.61%
Assets in Bankruptcy	\$380,465	2	0.12%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$377,875	2	0.11%	\$450,180	2	0.10%	\$736,417	2	0.14%	\$119,920	1	0.02%
Assets in REO	\$180,000	1	0.05%	\$0	0	0.00%	\$329,981	2	0.06%	\$407,969	2	0.07%
Weighted Average Delinquency Period of Assets in Bankruptcy		181 days			0 days			0 days		0 days		
Weighted Average Delinquency Period of Assets in Foreclosure		166 days			150 days			205 days		120 days		
Weighted Average Delinquency Period of Assets in REO		540 days			0 days			463 days		487 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		42			37			35			32	
Pool Balance* and Factor	\$328,658,363	772	29.70%	\$440,626,471	912	40.83%	\$495,424,366	1,064	39.45%	\$577,306,248	1,178	50.93%
Prepayment Rate (% CPR)			35.95%			50.13%			54.89%			28.25%

**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 May 31, 2007</b>												
Delinquency Data:												
Current	\$339,884,848	788	96.35%	\$451,178,532	906	99.21%	\$527,325,979	1,136	99.60%	\$590,931,390	1,208	99.56%
30 - 59 Days	\$1,156,764	3	0.33%	\$3,248,563	4	0.71%	\$602,094	2	0.11%	\$377,976	2	0.06%
60 - 89 Days	\$152,000	1	0.04%	\$152,909	1	0.03%	\$1,225,000	2	0.23%	\$318,750	1	0.05%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$316,417	1	0.06%	\$1,922,920	2	0.32%
120 - 149 Days	\$0	0	0.00%	\$202,180	1	0.04%	\$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	\$1,308,764	4	0.37%	\$3,603,652	6	0.79%	\$2,143,511	5	0.40%	\$2,619,646	5	0.44%
Assets in Bankruptcy	\$188,215	1	0.05%	\$248,000	1	0.05%	\$420,000	1	0.08%	\$0	0	0.00%
Assets in Foreclosure	\$570,125	3	0.16%	\$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	0.06%	\$407,969	2	0.07%
Weighted Average Delinquency Period of Assets in Bankruptcy		60 days			120 days			240 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		181 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		510 days			0 days			434 days			458 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		41			36			34			31	
Pool Balance* and Factor	\$341,193,612	792	30.83%	\$454,782,184	912	42.14%	\$529,469,490	1,141	42.16%	\$593,551,036	1,213	52.36%
Prepayment Rate (% CPR)			32.72%			50.13%			52.45%			25.58%

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, 2007</b>												
Delinquency Data:												
Current	\$351,883,571	814	99.75%	\$478,428,092	970	99.26%	\$558,919,518	1,213	99.21%	\$598,644,054	1,237	98.40%
30 - 59 Days	\$699,966	4	0.20%	\$3,361,437	5	0.70%	\$4,127,544	8	0.73%	\$630,289	2	0.10%
60 - 89 Days	\$0	0	0.00%	\$0	0	0.00%	\$316,417	1	0.06%	\$9,122,191	3	1.50%
90 - 119 Days	\$177,775	1	0.05%	\$202,180	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%	\$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	\$877,742	5	0.25%	\$3,563,617	6	0.74%	\$4,445,201	10	0.79%	\$9,752,480	5	1.60%
Assets in Bankruptcy	\$0	0	0.00%	\$248,000	1	0.05%	\$420,000	1	0.07%	\$0	0	0.00%
Assets in Foreclosure	\$392,350	2	0.11%	\$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	0.06%	\$407,969	2	0.07%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			90 days			210 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		179 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in REO		480 days			0 days			404 days			428 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		40			35			33			29	
Pool Balance* and Factor	\$352,761,313	819	31.87%	\$481,991,710	976	44.66%	\$563,364,718	1,223	44.86%	\$608,396,534	1,242	53.67%
Prepayment Rate (% CPR)			34.83%			57.03%			45.43%			20.91%

**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 March 31, 2007</b>												
Delinquency Data:												
Current	\$363,727,135	831	99.47%	\$511,929,061	1,040	98.98%	\$586,986,210	1,278	99.06%	\$609,842,039	1,252	98.29%
30 - 59 Days	\$932,052	4	0.25%	\$2,073,526	5	0.40%	\$4,770,676	6	0.81%	\$10,490,109	7	1.69%
60 - 89 Days	\$817,775	2	0.22%	\$3,208,726	5	0.62%	\$825,000	1	0.14%	\$119,920	1	0.02%
90 - 119 Days	\$200,100	1	0.05%	\$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	\$1,949,927	7	0.53%	\$5,282,252	10	1.02%	\$5,596,916	8	0.94%	\$10,610,029	8	1.71%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$420,000	1	0.07%	\$0	0	0.00%
Assets in Foreclosure	\$192,250	1	0.05%	\$0	0	0.00%	\$0	0	0.00%	\$180,000	1	0.03%
Assets in REO	\$180,000	1	0.05%	\$0	0	0.00%	\$329,981	2	0.06%	\$227,969	1	0.04%
Weighted Average Delinquency Period of Assets in Bankruptcy		0 days			0 days			180 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		210 days			0 days			0 days			180 days	
Weighted Average Delinquency Period of Assets in REO		450 days			0 days			374 days			570 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		39			34			32			28	
Pool Balance* and Factor	\$365,677,062	838	33.04%	\$517,211,313	1,050	47.93%	\$592,583,126	1,286	47.18%	\$620,452,068	1,260	54.74%
Prepayment Rate (% CPR)			37.93%			63.81%			35.97%			22.74%

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>												
Delinquency Data:												
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	
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		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%

**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 January 31, 2007</b>												
Delinquency Data:												
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	
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		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%

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%

**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 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%

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, 2006</b>												
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%

**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 September 30, 2006</b>												
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%

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%

**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 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%

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%

**Thornburg Mortgage Home Loans, Inc.**

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

As of May 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		\$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%

As of April 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		\$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%

**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 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%

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	0.04%	\$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%

**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 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%

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%

**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 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%

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%

**Thornburg Mortgage Home Loans, Inc.**

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

As of September 30, 2005	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		\$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%

As of August 31, 2005	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		\$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%

**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 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%

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%

**Thornburg Mortgage Home Loans, Inc.**

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

As of May 31, 2005	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		\$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%			0.00%	\$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		\$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%

As of April 30, 2005	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		\$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%

**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 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%

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%

**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 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	0	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%

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	\$988,823,212	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%

**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 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%

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%

**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 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%

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%

**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 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%

Deal Name:	TMST 2004-1			TMST 2004-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 31, 2004</b>						
Delinquency Data:						
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	
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	\$1,006,355,134	2,202	90.67%	\$1,073,039,962	2,151	99.42%
Prepayment Rate (% CPR)			24.95%			6.60%

**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 May 31, 2004**

Delinquency Data:	Balance	Number	Percent
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	
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	\$1,030,912,137	2,244	92.93%
Prepayment Rate (% CPR)			34.63%

**Deal Name: TMST 2004-1****As of April 30, 2004**

Delinquency Data:	Balance	Number	Percent
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%

**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 March 31, 2004**

	<b>Balance</b>	<b>Number</b>	<b>Percent</b>
Delinquency Data:			
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

As of July 31, 2007	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		\$801,648,440	1,535	99.67%	\$1,225,260,590	2,073	99.87%	\$2,229,108,548	3,790	99.57%	\$1,239,961,295	1,934	99.66%
30 - 59 Days		\$2,017,008	7	0.25%	\$1,299,201	2	0.11%	\$5,936,581	16	0.27%	\$2,452,356	6	0.20%
60 - 89 Days		\$623,450	2	0.08%	\$129,449	1	0.01%	\$3,136,482	5	0.14%	\$1,357,993	3	0.11%
90 - 119 Days		\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$444,000	1	0.04%
120 - 149 Days		\$0	0	0.00%	\$168,500	1	0.01%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days		\$0	0	0.00%	\$0	0	0.00%	\$521,000	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		\$2,640,458	9	0.33%	\$1,597,150	4	0.13%	\$9,594,063	22	0.43%	\$4,254,348	10	0.34%
Assets in Bankruptcy		\$236,000	1	0.03%	\$0	0	0.00%	\$279,920	1	0.01%	\$0	0	0.00%
Assets in Foreclosure		\$1,534,549	3	0.19%	\$449,610	2	0.04%	\$2,112,029	4	0.09%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$310,558	2	0.03%	\$1,071,362	2	0.05%	\$875,000	1	0.07%
Weighted Average Delinquency Period of Assets in Bankruptcy			0 days			0 days		0 days				0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			332 days			277 days		154 days				0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			311 days		491 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			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		24			22		
Pool Balance* and Factor		\$804,288,898	1,544	63.57%	\$1,226,857,740	2,077	76.23%	\$2,238,702,611	3,812	82.46%	\$1,244,215,642	1,944	85.60%
Prepayment Rate (% CPR)				9.07%			8.06%			10.31%			4.32%

As of June 30, 2007	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		\$806,838,434	1,548	99.52%	\$1,230,651,212	2,082	99.60%	\$2,252,083,833	3,839	99.67%	\$1,246,606,686	1,950	99.81%
30 - 59 Days		\$3,218,119	6	0.40%	\$4,044,819	7	0.33%	\$4,754,620	9	0.21%	\$1,591,290	4	0.13%
60 - 89 Days		\$170,219	1	0.02%	\$0	0	0.00%	\$2,089,744	3	0.09%	\$819,992	2	0.07%
90 - 119 Days		\$517,050	1	0.06%	\$908,500	2	0.07%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days		\$0	0	0.00%	\$0	0	0.00%	\$521,000	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		\$3,905,388	8	0.48%	\$4,953,319	9	0.40%	\$7,365,364	13	0.33%	\$2,411,282	6	0.19%
Assets in Bankruptcy		\$112,000	1	0.01%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$1,422,549	2	0.18%	\$616,810	3	0.05%	\$1,161,223	3	0.05%	\$0	0	0.00%
Assets in REO		\$0	0	0.00%	\$143,358	1	0.01%	\$1,071,362	2	0.05%	\$875,000	1	0.07%
Weighted Average Delinquency Period of Assets in Bankruptcy			150 days			0 days		0 days				0 days	
Weighted Average Delinquency Period of Assets in Foreclosure			314 days			245 days		176 days				0 days	
Weighted Average Delinquency Period of Assets in REO			0 days			330 days		461 days				360 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		23			21		
Pool Balance* and Factor		\$810,743,822	1,556	64.08%	\$1,235,604,531	2,091	76.78%	\$2,259,449,196	3,852	83.22%	\$1,249,017,968	1,956	85.93%
Prepayment Rate (% CPR)				15.19%			14.11%			12.21%			11.12%

**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 May 31, 2007</b>												
Delinquency Data:												
Current	\$819,051,357	1,570	99.64%	\$1,241,195,186	2,103	99.18%	\$2,275,857,366	3,878	99.62%	\$1,259,711,821	1,968	99.85%
30 - 59 Days	\$2,346,500	3	0.29%	\$7,075,741	9	0.57%	\$7,406,665	14	0.32%	\$949,837	2	0.08%
60 - 89 Days	\$170,219	1	0.02%	\$2,827,534	4	0.23%	\$0	0	0.00%	\$925,993	2	0.07%
90 - 119 Days	\$0	0	0.00%	\$415,441	1	0.03%	\$997,000	2	0.04%	\$0	0	0.00%
120 - 149 Days	\$445,809	1	0.05%	\$0	0	0.00%	\$181,223	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	\$2,962,527	5	0.36%	\$10,318,716	14	0.82%	\$8,584,887	17	0.38%	\$1,875,829	4	0.15%
Assets in Bankruptcy	\$112,000	1	0.01%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$976,740	1	0.12%	\$616,810	3	0.05%	\$504,000	1	0.02%	\$875,000	1	0.07%
Assets in REO	\$0	0	0.00%	\$143,358	1	0.01%	\$1,071,362	2	0.05%	\$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		360 days			216 days			210 days		330 days		
Weighted Average Delinquency Period of Assets in REO		0 days			300 days			432 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			20	
Pool Balance* and Factor	\$822,013,884	1,575	64.97%	\$1,251,513,902	2,117	77.77%	\$2,284,442,253	3,895	84.14%	\$1,261,587,651	1,972	86.79%
Prepayment Rate (% CPR)			17.39%			9.66%			12.54%			12.70%

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 April 30, 2007</b>												
Delinquency Data:												
Current	\$832,128,332	1,584	99.62%	\$1,257,047,000	2,130	99.58%	\$2,302,311,850	3,917	99.65%	\$1,273,889,472	1,984	99.82%
30 - 59 Days	\$2,069,165	4	0.25%	\$4,085,051	6	0.32%	\$6,981,732	12	0.30%	\$1,486,877	3	0.12%
60 - 89 Days	\$0	0	0.00%	\$1,155,441	2	0.09%	\$997,000	2	0.04%	\$819,992	2	0.06%
90 - 119 Days	\$1,074,859	3	0.13%	\$0	0	0.00%	\$181,223	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	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Total Delinquency	\$3,144,024	7	0.38%	\$5,240,492	8	0.42%	\$8,159,955	15	0.35%	\$2,306,869	5	0.18%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$976,740	1	0.12%	\$760,168	4	0.06%	\$994,178	2	0.04%	\$875,000	1	0.07%
Assets in REO	\$0	0	0.00%	\$0	0	0.00%	\$1,071,362	2	0.05%	\$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			202 days			165 days		300 days		
Weighted Average Delinquency Period of Assets in REO		0 days			0 days			402 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			21			19	
Pool Balance* and Factor	\$835,272,355	1,591	66.01%	\$1,262,287,492	2,138	78.44%	\$2,310,471,805	3,932	85.10%	\$1,276,196,342	1,989	87.80%
Prepayment Rate (% CPR)			17.27%			10.88%			8.86%			9.64%

**Thornburg Mortgage Home Loans, Inc.**

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

As of March 31, 2007	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		\$844,598,776	1,605	99.53%	\$1,268,600,293	2,152	99.53%	\$2,318,382,057	3,941	99.56%	\$1,286,285,251	2,003	99.93%
30 - 59 Days		\$3,301,691	7	0.39%	\$5,804,964	7	0.46%	\$9,033,369	14	0.39%	\$951,162	2	0.07%
60 - 89 Days		\$728,027	3	0.09%	\$178,362	1	0.01%	\$821,223	2	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%	\$490,178	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		\$4,029,718	10	0.47%	\$5,983,326	8	0.47%	\$10,344,769	17	0.44%	\$951,162	2	0.07%
Assets in Bankruptcy		\$0	0	0.00%	\$167,200	1	0.01%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure		\$1,188,740	2	0.14%	\$592,968	3	0.05%	\$504,000	1	0.02%	\$875,000	1	0.07%
Assets in REO		\$0	0	0.00%	\$0	0	0.00%	\$1,071,362	2	0.05%	\$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			332 days			178 days			150 days			270 days	
Weighted Average Delinquency Period of Assets in REO			0 days			0 days			371 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			17	
Pool Balance* and Factor		\$848,628,495	1,615	67.07%	\$1,274,583,619	2,160	79.20%	\$2,328,726,826	3,958	85.77%	\$1,287,236,412	2,005	88.56%
Prepayment Rate (% CPR)				14.19%			6.56%			10.04%			8.57%

As of February 28, 2007	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		\$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%

**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 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%

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%

**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 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%

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%

**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 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%

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%

**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 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%

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 June 30, 2006</b>												
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%

**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 May 31, 2006</b>												
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%

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%

**Thornburg Mortgage Home Loans, Inc.**

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

As of March 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		\$1,028,325,312	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%

As of February 28, 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		\$1,035,914,845	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%

**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 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%

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%

**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 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%

Deal Name:	TMST 2005-1			TMST 2005-2			TMST 2005-3		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of October 31, 2005</b>									
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%

**Thornburg Mortgage Home Loans, Inc.**

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

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%

As of August 31, 2005	Deal Name:	TMST 2005-1			TMST 2005-2		
		Balance	Number	Percent	Balance	Number	Percent
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%

**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 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%

Deal Name:	TMST 2005-1			TMST 2005-2		
	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 31, 2005</b>						
Delinquency Data:						
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	
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	\$1,210,732,906	2,234	95.70%	\$1,599,067,519	2,656	99.36%
Prepayment Rate (% CPR)			18.48%			7.36%

**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 May 31, 2005**

Delinquency Data:	Balance	Number	Percent
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	
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	\$1,231,589,888	2,265	97.35%
Prepayment Rate (% CPR)			8.98%

**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%

**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 March 31, 2005**

	<b>Balance</b>	<b>Number</b>	<b>Percent</b>
Delinquency Data:			
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 July 31, 2007</b>												
Delinquency Data:												
Current	\$1,650,463,356	2,782	99.33%	\$818,168,294	1,153	99.58%	\$1,307,905,084	1,845	99.85%	\$1,424,064,701	1,917	99.36%
30 - 59 Days	\$6,513,498	11	0.39%	\$2,824,380	2	0.34%	\$963,683	3	0.07%	\$7,774,344	10	0.54%
60 - 89 Days	\$3,448,499	8	0.21%	\$0	0	0.00%	\$1,000,930	2	0.08%	\$902,841	2	0.06%
90 - 119 Days	\$559,600	1	0.03%	\$0	0	0.00%	\$0	0	0.00%	\$557,450	2	0.04%
120 - 149 Days	\$0	0	0.00%	\$604,000	1	0.07%	\$0	0	0.00%	\$0	0	0.00%
150 - 179 Days	\$688,000	1	0.04%	\$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	\$11,209,597	21	0.67%	\$3,428,380	3	0.42%	\$1,964,613	5	0.15%	\$9,234,634	14	0.64%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$2,814,105	6	0.17%	\$0	0	0.00%	\$1,874,999	2	0.14%	\$535,200	1	0.04%
Assets in REO	\$421,406	1	0.03%	\$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		242 days			0 days			160 days		150 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		20			19			17			17	
Pool Balance* and Factor	\$1,661,672,954	2,803	86.17%	\$821,596,674	1,156	86.71%	\$1,309,869,698	1,850	84.96%	\$1,433,299,336	1,931	86.14%
Prepayment Rate (% CPR)			7.86%			9.51%			11.71%			11.77%

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 June 30, 2007</b>												
Delinquency Data:												
Current	\$1,661,111,766	2,792	99.27%	\$824,276,818	1,162	99.49%	\$1,313,999,213	1,856	99.28%	\$1,444,794,736	1,939	99.75%
30 - 59 Days	\$9,116,777	21	0.54%	\$3,630,599	4	0.44%	\$9,590,396	8	0.72%	\$3,097,665	6	0.21%
60 - 89 Days	\$1,545,864	3	0.09%	\$0	0	0.00%	\$0	0	0.00%	\$557,450	2	0.04%
90 - 119 Days	\$898,207	2	0.05%	\$604,000	1	0.07%	\$0	0	0.00%	\$0	0	0.00%
120 - 149 Days	\$688,000	1	0.04%	\$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	\$12,248,847	27	0.73%	\$4,234,599	5	0.51%	\$9,590,396	8	0.72%	\$3,655,115	8	0.25%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$2,308,898	5	0.14%	\$0	0	0.00%	\$1,874,999	2	0.14%	\$535,200	1	0.04%
Assets in REO	\$421,406	1	0.03%	\$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		193 days			0 days			130 days		120 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		19			18			16			16	
Pool Balance* and Factor	\$1,673,360,612	2,819	86.78%	\$828,511,417	1,167	87.44%	\$1,323,589,609	1,864	85.85%	\$1,448,449,851	1,947	87.05%
Prepayment Rate (% CPR)			13.34%			10.31%			17.82%			19.67%

**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 May 31, 2007</b>												
Delinquency Data:												
Current	\$1,681,256,083	2,823	99.26%	\$832,959,147	1,174	99.62%	\$1,338,710,128	1,883	99.50%	\$1,465,893,888	1,955	99.37%
30 - 59 Days	\$7,800,785	15	0.46%	\$2,542,866	3	0.30%	\$5,223,834	6	0.39%	\$8,332,570	13	0.56%
60 - 89 Days	\$3,717,673	5	0.22%	\$604,000	1	0.07%	\$0	0	0.00%	\$500,000	1	0.03%
90 - 119 Days	\$982,748	2	0.06%	\$0	0	0.00%	\$1,537,500	1	0.11%	\$535,200	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	\$12,501,207	22	0.74%	\$3,146,866	4	0.38%	\$6,761,334	7	0.50%	\$9,367,770	15	0.63%
Assets in Bankruptcy	\$688,000	1	0.04%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$1,326,150	3	0.08%	\$0	0	0.00%	\$337,499	1	0.03%	\$0	0	0.00%
Assets in REO	\$421,406	1	0.02%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		90 days			0 days			0 days			0 days	
Weighted Average Delinquency Period of Assets in Foreclosure		181 days			0 days			150 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		18			17			15			15	
Pool Balance* and Factor	\$1,693,757,289	2,845	87.84%	\$836,106,013	1,178	88.24%	\$1,345,471,462	1,890	87.27%	\$1,475,261,659	1,970	88.66%
Prepayment Rate (% CPR)			13.79%			7.42%			25.59%			15.22%

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 April 30, 2007</b>												
Delinquency Data:												
Current	\$1,703,205,344	2,842	99.30%	\$834,115,877	1,183	99.12%	\$1,375,280,170	1,905	99.72%	\$1,489,998,827	1,980	99.61%
30 - 59 Days	\$7,658,516	18	0.45%	\$7,417,851	8	0.88%	\$2,256,000	4	0.16%	\$4,817,425	8	0.32%
60 - 89 Days	\$2,965,248	3	0.17%	\$0	0	0.00%	\$1,537,500	1	0.11%	\$1,009,295	3	0.07%
90 - 119 Days	\$940,550	2	0.05%	\$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	\$11,949,914	24	0.70%	\$7,417,851	8	0.88%	\$3,793,500	5	0.28%	\$5,826,719	11	0.39%
Assets in Bankruptcy	\$688,000	1	0.04%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$0	0	0.00%	\$0	0	0.00%	\$337,499	1	0.02%	\$0	0	0.00%
Assets in REO	\$832,875	2	0.05%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		60 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		362 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			16			14			14	
Pool Balance* and Factor	\$1,715,155,258	2,866	88.95%	\$841,533,728	1,191	88.81%	\$1,379,073,670	1,910	89.45%	\$1,495,825,546	1,991	89.89%
Prepayment Rate (% CPR)			9.11%			15.13%			23.26%			18.19%

**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 March 31, 2007</b>												
Delinquency Data:												
Current	\$1,720,631,912	2,868	99.51%	\$851,391,291	1,198	99.79%	\$1,405,216,809	1,932	99.67%	\$1,514,036,674	2,005	99.53%
30 - 59 Days	\$6,877,694	11	0.40%	\$1,761,261	5	0.21%	\$2,517,673	4	0.18%	\$6,692,305	9	0.44%
60 - 89 Days	\$1,666,520	3	0.10%	\$0	0	0.00%	\$1,820,000	1	0.13%	\$443,850	1	0.03%
90 - 119 Days	\$0	0	0.00%	\$0	0	0.00%	\$337,499	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	\$8,544,214	14	0.49%	\$1,761,261	5	0.21%	\$4,675,172	6	0.33%	\$7,136,155	10	0.47%
Assets in Bankruptcy	\$1,073,600	2	0.06%	\$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	\$832,875	2	0.05%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Weighted Average Delinquency Period of Assets in Bankruptcy		116 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		332 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			15			13			13	
Pool Balance* and Factor	\$1,729,176,125	2,882	89.67%	\$853,152,553	1,203	90.04%	\$1,409,891,982	1,938	91.45%	\$1,521,172,829	2,015	91.42%
Prepayment Rate (% CPR)			11.04%			10.55%			12.52%			13.49%

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%

**Thornburg Mortgage Home Loans, Inc.**

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

As of January 31, 2007	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
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%

As of December 31, 2006	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
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%

**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 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%

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%

**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 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%

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%

**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 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%

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%

**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 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%

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%

**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 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%

Deal Name:	TMST 2006-1		
	Balance	Number	Percent
<b>As of February 28, 2006</b>			
Delinquency Data:			
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%

**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 January 31, 2006**

	<b>Balance</b>	<b>Number</b>	<b>Percent</b>
Delinquency Data:			
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			TMST 2007-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of July 31, 2007</b>												
Delinquency Data:												
Current	\$2,168,361,531	2,992	99.46%	\$1,056,365,309	1,313	98.97%	\$1,373,770,586	1,711	99.82%	\$1,259,109,604	1,325	99.71%
30 - 59 Days	\$9,702,021	11	0.45%	\$7,700,649	7	0.72%	\$2,527,240	5	0.18%	\$1,889,948	3	0.15%
60 - 89 Days	\$1,967,174	3	0.09%	\$1,800,000	1	0.17%	\$0	0	0.00%	\$1,725,000	1	0.14%
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%	\$1,499,994	1	0.14%	\$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	\$11,669,195	14	0.54%	\$11,000,643	9	1.03%	\$2,527,240	5	0.18%	\$3,614,948	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	\$1,646,533	2	0.08%	\$4,038,102	3	0.38%	\$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		159 days			230 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			13			9			7	
Pool Balance* and Factor	\$2,180,030,726	3,006	81.13%	\$1,067,365,951	1,322	83.17%	\$1,376,297,826	1,716	94.57%	\$1,262,724,552	1,329	96.15%
Prepayment Rate (% CPR)			10.52%			13.20%			7.31%			15.33%

Deal Name:	TMST 2006-5			TMST 2006-6			TMST 2007-1			TMST 2007-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of June 30, 2007</b>												
Delinquency Data:												
Current	\$2,184,487,687	3,014	99.27%	\$1,067,088,657	1,327	98.80%	\$1,381,142,550	1,721	99.72%	\$1,278,548,254	1,338	99.86%
30 - 59 Days	\$15,025,494	18	0.68%	\$10,736,415	7	0.99%	\$3,920,699	4	0.28%	\$1,819,258	3	0.14%
60 - 89 Days	\$544,956	1	0.02%	\$444,000	1	0.04%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$558,400	1	0.03%	\$1,818,096	3	0.17%	\$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	\$16,128,850	20	0.73%	\$12,998,511	11	1.20%	\$3,920,699	4	0.28%	\$1,819,258	3	0.14%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$1,088,133	1	0.05%	\$3,720,000	1	0.34%	\$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			210 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			12			8			6	
Pool Balance* and Factor	\$2,200,616,537	3,034	81.90%	\$1,080,087,167	1,338	84.16%	\$1,385,063,249	1,725	95.17%	\$1,280,367,512	1,341	97.50%
Prepayment Rate (% CPR)			14.36%			19.67%			15.87%			11.97%

**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			TMST 2007-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of May 31, 2007</b>												
Delinquency Data:												
Current	\$2,211,487,052	3,047	99.19%	\$1,096,558,081	1,350	99.68%	\$1,403,129,439	1,742	99.85%	\$1,291,746,909	1,352	99.82%
30 - 59 Days	\$17,477,326	19	0.78%	\$3,169,244	5	0.29%	\$2,054,200	3	0.15%	\$2,299,000	2	0.18%
60 - 89 Days	\$558,400	1	0.03%	\$318,102	2	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	\$18,035,726	20	0.81%	\$3,487,347	7	0.32%	\$2,054,200	3	0.15%	\$2,299,000	2	0.18%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$1,088,133	1	0.05%	\$3,720,000	1	0.34%	\$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			180 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			7			5	
Pool Balance* and Factor	\$2,229,522,779	3,067	82.98%	\$1,100,045,428	1,357	85.72%	\$1,405,183,639	1,745	96.56%	\$1,294,045,909	1,354	98.54%
Prepayment Rate (% CPR)			22.13%			35.00%			16.17%			13.48%

Deal Name:	TMST 2006-5			TMST 2006-6			TMST 2007-1			TMST 2007-2		
	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent	Balance	Number	Percent
<b>As of April 30, 2007</b>												
Delinquency Data:												
Current	\$2,262,837,961	3,106	99.39%	\$1,137,680,439	1,382	99.77%	\$1,422,778,628	1,761	99.77%	\$1,301,538,269	1,358	99.37%
30 - 59 Days	\$13,498,231	14	0.59%	\$2,630,169	2	0.23%	\$3,234,298	4	0.23%	\$8,233,407	6	0.63%
60 - 89 Days	\$449,000	1	0.02%	\$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	\$13,947,231	15	0.61%	\$2,630,169	2	0.23%	\$3,234,298	4	0.23%	\$8,233,407	6	0.63%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$1,088,133	1	0.05%	\$3,720,000	1	0.33%	\$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			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		11			10			6			4	
Pool Balance* and Factor	\$2,276,785,192	3,121	84.74%	\$1,140,310,607	1,384	88.86%	\$1,426,012,927	1,765	97.99%	\$1,309,771,676	1,364	99.74%
Prepayment Rate (% CPR)			22.70%			33.08%			12.29%			3.15%

**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 March 31, 2007</b>									
Delinquency Data:									
Current	\$2,318,842,425	3,166	99.67%	\$1,176,004,497	1,407	99.73%	\$1,433,398,277	1,775	99.42%
30 - 59 Days	\$6,512,019	12	0.28%	\$2,731,071	4	0.23%	\$8,320,438	7	0.58%
60 - 89 Days	\$1,088,133	1	0.05%	\$0	0	0.00%	\$0	0	0.00%
90 - 119 Days	\$0	0	0.00%	\$444,000	1	0.04%	\$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	\$7,600,152	13	0.33%	\$3,175,071	5	0.27%	\$8,320,438	7	0.58%
Assets in Bankruptcy	\$0	0	0.00%	\$0	0	0.00%	\$0	0	0.00%
Assets in Foreclosure	\$650,000	1	0.03%	\$3,720,000	1	0.32%	\$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		210 days			120 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			9			6	
Pool Balance* and Factor	\$2,326,442,577	3,179	86.58%	\$1,179,179,568	1,412	91.88%	\$1,441,718,715	1,782	99.07%
Prepayment Rate (% CPR)			22.94%			24.87%			6.78%

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%

**Thornburg Mortgage Home Loans, Inc.**

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

As of January 31, 2007	Deal Name:	TMST 2006-5			TMST 2006-6		
		Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>							
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	
<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			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%

As of December 31, 2006	Deal Name:	TMST 2006-5			TMST 2006-6		
		Balance	Number	Percent	Balance	Number	Percent
<b>Delinquency Data:</b>							
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	
<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			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%

**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 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%

Deal Name:	TMST 2006-5		
	Balance	Number	Percent
<b>As of October 31, 2006</b>			
Delinquency Data:			
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%

**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 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%

**Deal Name: TMST 2006-5****As of August 31, 2006**

Delinquency Data:	Balance	Number	Percent
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%

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

Deal Name:	TMST 2007-3		
As of July 31, 2007	Balance	Number	Percent
Delinquency Data:			
Current	\$1,444,655,324	1,407	98.73%
30 - 59 Days	\$18,222,154	9	1.25%
60 - 89 Days	\$356,248	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	\$18,578,402	10	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		11	
Pool Balance* and Factor	\$1,463,233,727	1,417	98.69%
Prepayment Rate (% CPR)			14.72%