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Investment Securities Available for Sale (e)	\$	12.9	\$
Total Mortgage Assets (a+b+c+d+e)	\$	11,182.2	\$

Long Term Investment Portfolio: (a+d)			
Percentage of Fixed		12%	
Percentage of Adjustable		88%	
Weighted Average Coupon		5.56%	
Weighted Average Margin		3.16%	
Weighted Average Loan to Value		78%	
Average Size of Loan (in thousands)	\$	240.7	\$
Credit Grade: "A, A-"		99%	
Credit Grade: "B" and Below		1%	
Total Loans (90 days+ delinquent, and other real estate owned)	\$	158.4	\$
Loan Delinquency Rate (60 days +)		1.93%	
CMO Prepayment Amount (reporting period delay-30 days)	\$	244.6	\$
Yield of CMO Borrowings		2.44%	

Warehouse Lending Operations (in millions)			
Average Outstanding Finance Receivables with Non Affiliated Customers	\$	537.0	\$
Total Outstanding Warehouse Lines Approved to Non Affiliated Customers	\$	954.0	\$

Mortgage Operations (in millions, except Master Servicing Portfolio)			
Total Loan Acquisitions and Originations	\$	1,331.1	\$
Percentage of Fixed		19%	
Percentage of Adjustable		81%	
Master Servicing Portfolio (in billions)	\$	15.0	\$
Weighted Average Coupon		6.09%	
Loan Delinquency Rate (60+ days)		2.61%	

Impac Direct Access System for Lending			

IDASLg2 Utiliation(in millions)			

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IDASLg2 Volume Submitted

\$ 1,924.1

\$

Approval Rate

74%

* Not Available

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SIGNATURES

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

IMPAC MORTGAGE HOLDINGS, INC.

Date: February 26, 2004

By: /s/ Richard J. Johnson

Name: Richard J. Johnson
Title: Executive Vice President
and Chief Financial Officer