

Structured Asset Securities Corporation
Mortgage Pass-Through Certificates
Series 2006-WF2

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

23-Jul-2009 1:12:48PM

Certificateholder Distribution Summary

| Class | CUSIP | Record Date | Certificate Pass-Through Rate | Beginning Certificate Balance | Interest Distribution | Principal Distribution | Current Realized Loss | Ending Certificate Balance | Total Distribution | Cumulative Realized Losses |
|--------|-----------|-------------|-------------------------------|-------------------------------|-----------------------|------------------------|-----------------------|----------------------------|--------------------|----------------------------|
| A1 | 86360LAA4 | 07/24/2009 | 0.34375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A2 | 86360LAB2 | 07/24/2009 | 0.40375 % | 38,539,438.30 | 13,831.38 | 5,715,090.80 | 0.00 | 32,824,347.51 | 5,728,922.18 | 0.00 |
| A3 | 86360LAC0 | 07/24/2009 | 0.46375 % | 184,157,000.00 | 75,913.61 | 0.00 | 0.00 | 184,157,000.00 | 75,913.61 | 0.00 |
| A4 | 86360LAD8 | 07/24/2009 | 0.62375 % | 92,326,000.00 | 51,189.64 | 0.00 | 0.00 | 92,326,000.00 | 51,189.64 | 0.00 |
| M1 | 86360LAE6 | 07/24/2009 | 0.58375 % | 54,566,000.00 | 28,313.69 | 0.00 | 0.00 | 54,566,000.00 | 28,313.69 | 0.00 |
| M2 | 86360LAF3 | 07/24/2009 | 0.60375 % | 55,865,000.00 | 29,980.88 | 0.00 | 0.00 | 55,865,000.00 | 29,980.88 | 0.00 |
| M3 | 86360LAG1 | 07/24/2009 | 0.63375 % | 23,385,000.00 | 13,173.55 | 0.00 | 0.00 | 23,385,000.00 | 13,173.55 | 0.00 |
| M4 | 86360LAH9 | 07/24/2009 | 0.66375 % | 22,086,000.00 | 13,030.74 | 0.00 | 0.00 | 22,086,000.00 | 13,030.74 | 0.00 |
| M5 | 86360LAJ5 | 07/24/2009 | 0.71375 % | 21,437,000.00 | 13,600.59 | 0.00 | 0.00 | 21,437,000.00 | 13,600.59 | 0.00 |
| M6 | 86360LAK2 | 07/24/2009 | 0.76375 % | 18,189,000.00 | 12,348.31 | 0.00 | 0.00 | 18,189,000.00 | 12,348.31 | 0.00 |
| M7 | 86360LAL0 | 07/24/2009 | 1.21375 % | 14,291,000.00 | 15,418.40 | 0.00 | 0.00 | 14,291,000.00 | 15,418.40 | 0.00 |
| M8 | 86360LAM8 | 07/24/2009 | 1.36375 % | 12,342,000.00 | 14,961.25 | 0.00 | 0.00 | 12,342,000.00 | 14,961.25 | 0.00 |
| M9 | 86360LAN6 | 07/24/2009 | 2.21375 % | 14,936,560.28 | 29,391.83 | 0.00 | 3,982,249.86 | 10,954,310.41 | 29,391.83 | 7,234,689.58 |
| B | 86360LAP1 | 06/30/2009 | 2.81375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 15,590,000.00 |
| X | SAS06WF2X | 06/30/2009 | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| R | SAS06WF2R | 06/30/2009 | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P | SAS06WF2P | 06/30/2009 | 0.00000 % | 100.00 | 0.00 | 0.00 | 0.00 | 100.00 | 0.00 | 0.00 |
| LT-R | SAC06OLTR | | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | | | | 552,120,098.58 | 311,153.87 | 5,715,090.80 | 3,982,249.86 | 542,422,757.92 | 6,026,244.67 | 22,824,689.58 |

This report has been compiled from information provided to Wells Fargo Bank, N.A. by various third parties, which may include the Servicer, Master Servicer, Special Servicer and others. Wells Fargo Bank, N.A. has not independently confirmed the accuracy of information received from these third parties and assumes no duty to do so. Wells Fargo Bank, N.A. expressly disclaims any responsibility for the accuracy or completeness of information furnished by third parties.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|--------|----------------------------|-------------------------------------|--|--|-----------|------------------|---------------------------------|----------------------------------|-------------------------------------|------------------------------------|
| A1 | 590,926,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| A2 | 145,310,000.00 | 38,539,438.30 | 0.00 | 5,715,090.80 | 0.00 | 0.00 | 5,715,090.80 | 32,824,347.51 | 0.22589187 | 5,715,090.80 |
| A3 | 184,157,000.00 | 184,157,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 184,157,000.00 | 1.00000000 | 0.00 |
| A4 | 92,326,000.00 | 92,326,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 92,326,000.00 | 1.00000000 | 0.00 |
| M1 | 54,566,000.00 | 54,566,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 54,566,000.00 | 1.00000000 | 0.00 |
| M2 | 55,865,000.00 | 55,865,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 55,865,000.00 | 1.00000000 | 0.00 |
| M3 | 23,385,000.00 | 23,385,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 23,385,000.00 | 1.00000000 | 0.00 |
| M4 | 22,086,000.00 | 22,086,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 22,086,000.00 | 1.00000000 | 0.00 |
| M5 | 21,437,000.00 | 21,437,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 21,437,000.00 | 1.00000000 | 0.00 |
| M6 | 18,189,000.00 | 18,189,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 18,189,000.00 | 1.00000000 | 0.00 |
| M7 | 14,291,000.00 | 14,291,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 14,291,000.00 | 1.00000000 | 0.00 |
| M8 | 12,342,000.00 | 12,342,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 12,342,000.00 | 1.00000000 | 0.00 |
| M9 | 18,189,000.00 | 14,936,560.28 | 0.00 | 0.00 | 0.00 | 3,982,249.86 | 3,982,249.86 | 10,954,310.41 | 0.60224918 | 0.00 |
| B | 15,590,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| X | 30,531,714.21 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| P | 100.00 | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 100.00 | 1.00000000 | 0.00 |
| LT-R | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00000000 | 0.00 |
| Totals | 1,299,190,814.21 | 552,120,098.58 | 0.00 | 5,715,090.80 | 0.00 | 3,982,249.86 | 9,697,340.66 | 542,422,757.92 | 0.41750815 | 5,715,090.80 |

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

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Principal Distribution Factors Statement

| Class | Original Face Amount | Beginning Certificate Balance | Scheduled Principal Distribution | Unscheduled Principal Distribution | Accretion | Realized Loss | Total Principal Reduction | Ending Certificate Balance | Ending Certificate Percentage | Total Principal Distribution |
|-------|----------------------------|-------------------------------------|--|--|------------|------------------|---------------------------------|----------------------------------|-------------------------------------|------------------------------------|
| A1 | 590,926,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| A2 | 145,310,000.00 | 265.22220288 | 0.00000000 | 39.33033377 | 0.00000000 | 0.00000000 | 39.33033377 | 225.89186918 | 0.22589187 | 39.33033377 |
| A3 | 184,157,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| A4 | 92,326,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M1 | 54,566,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M2 | 55,865,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M3 | 23,385,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M4 | 22,086,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M5 | 21,437,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M6 | 18,189,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M7 | 14,291,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M8 | 12,342,000.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| M9 | 18,189,000.00 | 821.18644675 | 0.00000000 | 0.00000000 | 0.00000000 | 218.93726208 | 218.93726208 | 602.24918412 | 0.60224918 | 0.00000000 |
| B | 15,590,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| X | 30,531,714.21 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| R | 0.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| P | 100.00 | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 | 1.00000000 | 0.00000000 |
| LT-R | 0.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

NOTE: Accretion amount also includes Net Negative Amortization, if applicable.

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

| Class | Accrual Dates | Accrual Days | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Current Interest Shortfall(1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/ Notional Balance |
|--------|---------------------|--------------|--------------------------|---|--------------------------|---|-------------------------------|----------------------------------|-----------------------------|--|--------------------------------------|
| A1 | N/A | N/A | 0.34375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A2 | 06/25/09 - 07/26/09 | 32 | 0.40375 % | 38,539,438.30 | 13,831.38 | 0.00 | 0.00 | 0.00 | 13,831.38 | 0.00 | 32,824,347.51 |
| A3 | 06/25/09 - 07/26/09 | 32 | 0.46375 % | 184,157,000.00 | 75,913.61 | 0.00 | 0.00 | 0.00 | 75,913.61 | 0.00 | 184,157,000.00 |
| A4 | 06/25/09 - 07/26/09 | 32 | 0.62375 % | 92,326,000.00 | 51,189.64 | 0.00 | 0.00 | 0.00 | 51,189.64 | 0.00 | 92,326,000.00 |
| M1 | 06/25/09 - 07/26/09 | 32 | 0.58375 % | 54,566,000.00 | 28,313.69 | 0.00 | 0.00 | 0.00 | 28,313.69 | 0.00 | 54,566,000.00 |
| M2 | 06/25/09 - 07/26/09 | 32 | 0.60375 % | 55,865,000.00 | 29,980.88 | 0.00 | 0.00 | 0.00 | 29,980.88 | 0.00 | 55,865,000.00 |
| M3 | 06/25/09 - 07/26/09 | 32 | 0.63375 % | 23,385,000.00 | 13,173.55 | 0.00 | 0.00 | 0.00 | 13,173.55 | 0.00 | 23,385,000.00 |
| M4 | 06/25/09 - 07/26/09 | 32 | 0.66375 % | 22,086,000.00 | 13,030.74 | 0.00 | 0.00 | 0.00 | 13,030.74 | 0.00 | 22,086,000.00 |
| M5 | 06/25/09 - 07/26/09 | 32 | 0.71375 % | 21,437,000.00 | 13,600.59 | 0.00 | 0.00 | 0.00 | 13,600.59 | 0.00 | 21,437,000.00 |
| M6 | 06/25/09 - 07/26/09 | 32 | 0.76375 % | 18,189,000.00 | 12,348.31 | 0.00 | 0.00 | 0.00 | 12,348.31 | 0.00 | 18,189,000.00 |
| M7 | 06/25/09 - 07/26/09 | 32 | 1.21375 % | 14,291,000.00 | 15,418.40 | 0.00 | 0.00 | 0.00 | 15,418.40 | 0.00 | 14,291,000.00 |
| M8 | 06/25/09 - 07/26/09 | 32 | 1.36375 % | 12,342,000.00 | 14,961.25 | 0.00 | 0.00 | 0.00 | 14,961.25 | 0.00 | 12,342,000.00 |
| M9 | 06/25/09 - 07/26/09 | 32 | 2.21375 % | 14,936,560.28 | 29,391.83 | 0.00 | 0.00 | 0.00 | 29,391.83 | 0.00 | 10,954,310.41 |
| B | N/A | N/A | 2.81375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| X | N/A | N/A | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| R | N/A | N/A | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P | N/A | N/A | 0.00000 % | 100.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 100.00 |
| LT-R | N/A | N/A | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | | | | | 311,153.87 | 0.00 | 0.00 | 0.00 | 311,153.87 | 0.00 | |

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Current Interest Shortfall(1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/ Notional Balance |
|-------|----------------------|--------------------------|---|--------------------------|---|-------------------------------|----------------------------------|-----------------------------|--|--------------------------------------|
| A1 | 590,926,000.00 | 0.34375 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| A2 | 145,310,000.00 | 0.40375 % | 265.22220288 | 0.09518533 | 0.00000000 | 0.00000000 | 0.00000000 | 0.09518533 | 0.00000000 | 225.89186918 |
| A3 | 184,157,000.00 | 0.46375 % | 1000.00000000 | 0.41222223 | 0.00000000 | 0.00000000 | 0.00000000 | 0.41222223 | 0.00000000 | 1000.00000000 |
| A4 | 92,326,000.00 | 0.62375 % | 1000.00000000 | 0.55444447 | 0.00000000 | 0.00000000 | 0.00000000 | 0.55444447 | 0.00000000 | 1000.00000000 |
| M1 | 54,566,000.00 | 0.58375 % | 1000.00000000 | 0.51888887 | 0.00000000 | 0.00000000 | 0.00000000 | 0.51888887 | 0.00000000 | 1000.00000000 |
| M2 | 55,865,000.00 | 0.60375 % | 1000.00000000 | 0.53666661 | 0.00000000 | 0.00000000 | 0.00000000 | 0.53666661 | 0.00000000 | 1000.00000000 |
| M3 | 23,385,000.00 | 0.63375 % | 1000.00000000 | 0.56333333 | 0.00000000 | 0.00000000 | 0.00000000 | 0.56333333 | 0.00000000 | 1000.00000000 |
| M4 | 22,086,000.00 | 0.66375 % | 1000.00000000 | 0.59000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.59000000 | 0.00000000 | 1000.00000000 |
| M5 | 21,437,000.00 | 0.71375 % | 1000.00000000 | 0.63444465 | 0.00000000 | 0.00000000 | 0.00000000 | 0.63444465 | 0.00000000 | 1000.00000000 |
| M6 | 18,189,000.00 | 0.76375 % | 1000.00000000 | 0.67888889 | 0.00000000 | 0.00000000 | 0.00000000 | 0.67888889 | 0.00000000 | 1000.00000000 |
| M7 | 14,291,000.00 | 1.21375 % | 1000.00000000 | 1.07888881 | 0.00000000 | 0.00000000 | 0.00000000 | 1.07888881 | 0.00000000 | 1000.00000000 |
| M8 | 12,342,000.00 | 1.36375 % | 1000.00000000 | 1.21222249 | 0.00000000 | 0.00000000 | 0.00000000 | 1.21222249 | 0.00000000 | 1000.00000000 |
| M9 | 18,189,000.00 | 2.21375 % | 821.18644675 | 1.61591236 | 0.00000000 | 0.00000000 | 0.00000000 | 1.61591236 | 0.00000000 | 602.24918412 |
| B | 15,590,000.00 | 2.81375 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| X | 30,531,714.21 | 0.00000 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| R | 0.00 | 0.00000 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| P | 100.00 | 0.00000 % | 1000.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 1000.00000000 |
| LT-R | 0.00 | 0.00000 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

| CERTIFICATE ACCOUNT | |
|---|----------------|
| Beginning Balance | 0.00 |
| Deposits | |
| Payments of Interest and Principal | 13,333,256.56 |
| Reserve Funds and Credit Enhancements | 0.00 |
| Proceeds from Repurchased Loans | 0.00 |
| Servicer Advances | 1,994,550.83 |
| Gains & Subsequent Recoveries (Realized Losses) | (6,240,367.99) |
| Prepayment Penalties | 0.00 |
| Swap/Cap Payments | 0.00 |
| Total Deposits | 9,087,439.40 |
| Withdrawals | |
| Swap Payments | 750,859.64 |
| Reserve Funds and Credit Enhancements | 0.00 |
| Reimbursement for Servicer Advances | 2,075,700.09 |
| Total Administration Fees | 234,635.00 |
| Payment of Interest and Principal | 6,026,244.67 |
| Total Withdrawals (Pool Distribution Amount) | 9,087,439.40 |
| Ending Balance | 0.00 |

Servicer Advances are calculated as delinquent scheduled principal and interest.

| PREPAYMENT/CURTAILMENT INTEREST SHORTFALL | |
|---|------------|
| Total Prepayment/Curtailment Interest Shortfall | 0.00 |
| Servicing Fee Support | 0.00 |
| Non-Supported Prepayment/Curtailment Interest Shortfall | 0.00 |
| ADMINISTRATION FEES | |
| Gross Servicing Fee* | 230,034.00 |
| Credit Risk Manager's Fee - Risk Management Group, LLC | 4,601.00 |
| Supported Prepayment/Curtailment Interest Shortfall | 0.00 |
| Total Administration Fees | 234,635.00 |

*Servicer Payees include: WELLS FARGO BANK, N.A.

| Reserve and Guaranty Funds | | | | |
|--|-------------------|---------------------|--------------------|----------------|
| Account Name | Beginning Balance | Current Withdrawals | Current Deposits | Ending Balance |
| Basis Risk Reserve Fund | 1,000.00 | 0.00 | 0.00 | 1,000.00 |
| Interest Rate Cap Account | 1,000.00 | 0.00 | 0.00 | 1,000.00 |
| Interest Rate Swap Account | 1,000.00 | 0.00 | 0.00 | 1,000.00 |
| Hedge Funds | | | | |
| Account Name | Funds In (A) | Funds Out (B) | Net Amount (A - B) | |
| Interest Rate Cap Agreement - Natixis Financial | 0.00 | 0.00 | 0.00 | |
| Interest Rate Swap Agreement - Natixis Financial | 44,990.63 | 795,850.27 | (750,859.64) | |

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Collateral Statement

| Group | 1 | 2 | Total |
|------------------------------------|-------------------|-------------------|-------------------|
| Collateral Description | Fixed 15/30 & ARM | Fixed 15/30 & ARM | Fixed & Mixed ARM |
| Weighted Average Coupon Rate | 8.615768 | 7.529665 | 7.876425 |
| Weighted Average Net Rate | 8.115877 | 7.029665 | 7.376460 |
| Weighted Average Pass-Through Rate | 8.115877 | 7.029665 | 7.376460 |
| Weighted Average Remaining Term | 292 | 321 | 312 |
| Principal and Interest Constant | 1,450,426.40 | 2,662,584.35 | 4,113,010.75 |
| Beginning Loan Count | 2,236 | 2,269 | 4,505 |
| Loans Paid in Full | 27 | 40 | 67 |
| Ending Loan Count | 2,209 | 2,229 | 4,438 |
| Beginning Scheduled Balance | 176,275,578.73 | 375,844,519.85 | 552,120,098.58 |
| Ending Scheduled Balance | 174,484,743.19 | 367,938,014.73 | 542,422,757.92 |
| Actual Ending Collateral Balance | 174,982,822.30 | 369,473,066.08 | 544,455,888.38 |
| Scheduled Principal | 184,801.80 | 304,264.95 | 489,066.75 |
| Unscheduled Principal | 1,606,033.74 | 7,602,240.17 | 9,208,273.91 |
| Negative Amortized Principal | 0.00 | 0.00 | 0.00 |
| Scheduled Interest | 1,265,624.60 | 2,358,319.40 | 3,623,944.00 |
| Servicing Fees | 73,432.12 | 156,601.88 | 230,034.00 |
| Master Servicing Fees | 0.00 | 0.00 | 0.00 |
| Trustee Fee | 0.00 | 0.00 | 0.00 |
| FRY Amount | 0.00 | 0.00 | 0.00 |
| Special Hazard Fee | 0.00 | 0.00 | 0.00 |
| Other Fee | 0.00 | 0.00 | 0.00 |
| Pool Insurance Fee | 0.00 | 0.00 | 0.00 |
| Spread 1 | 0.00 | 0.00 | 0.00 |
| Spread 2 | 0.00 | 0.00 | 0.00 |
| Spread 3 | 0.00 | 0.00 | 0.00 |
| Net Interest | 1,192,192.48 | 2,201,717.52 | 3,393,910.00 |
| Realized Loss Amount | 923,249.75 | 5,317,118.24 | 6,240,367.99 |
| Cumulative Realized Loss | 41,578,794.65 | 63,076,146.87 | 104,654,941.52 |
| Percentage of Cumulative Losses | 12.1963 | 6.5822 | 8.0554 |
| Prepayment Penalty Waived Amount | 0.00 | 0.00 | 0.00 |
| Prepayment Penalty Waived Count | 0 | 0 | 0 |
| Prepayment Penalty Paid Amount | 0.00 | 0.00 | 0.00 |
| Prepayment Penalty Paid Count | 0 | 0 | 0 |
| Special Servicing Fee | 0.00 | 0.00 | 0.00 |

Structured Asset Securities Corporation
Mortgage Pass-Through Certificates
Series 2006-WF2

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Additional Reporting - Deal Level

| Cash Reporting | |
|---------------------------------------|---------------|
| Monthly Excess Cashflow | 2,116,026.24 |
| Net Swap Payment - Natixis Financial | -750,859.63 |
| Prepayment Premiums | 0.00 |
| Informational Reporting | |
| LIBOR Index | 0.313750% |
| M1 Enhancement % | 33.651162% |
| Net Funds Cap | 5.385447% |
| Senior Enhancement % | 43.710861% |
| Structural Reporting | |
| Overcollateralization Amount | 100.00 |
| Overcollateralization Deficiency | 30,531,714.21 |
| Overcollateralization Surplus | 0.00 |
| Targeted Overcollateralization Amount | 30,531,814.21 |
| Trigger Event Reporting | |
| Stepdown Date | NO |
| Initial Optional Termination Date | NO |
| Trigger Event | YES |
| Delinquency Event | |
| Trigger Result | Fail |
| Threshold Value | 15.536078% |
| Rolling 3 Month Delinquency Rate | 38.765239% |
| Cumulative Loss Trigger Event | |
| Trigger Result | Fail |
| Threshold Value | 3.750000% |
| Cummulative Loss % | 7.755653% |

Structured Asset Securities Corporation
Mortgage Pass-Through Certificates
Series 2006-WF2

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Delinquency Status - OTS Delinquency Calculation Method

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
|-----------------|--------------------|----------------------|-----------------|-------------------|----------------------|-----------------|--------------------|-----------------------|-----------------|-------------------|----------------------|-----------------|--------------------|-----------------------|
| No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | |
| | | | 0-29 Days | 45 | 3,849,379.76 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 45 | 3,849,379.76 |
| 30 Days | 236 | 31,885,029.74 | 30 Days | 6 | 319,572.80 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 242 | 32,204,602.54 |
| 60 Days | 154 | 21,040,421.90 | 60 Days | 17 | 1,399,114.22 | 60 Days | 2 | 97,876.76 | 60 Days | 0 | 0.00 | 60 Days | 173 | 22,537,412.88 |
| 90 Days | 86 | 12,216,370.35 | 90 Days | 8 | 232,195.26 | 90 Days | 47 | 7,026,441.87 | 90 Days | 0 | 0.00 | 90 Days | 141 | 19,475,007.48 |
| 120 Days | 69 | 7,269,807.29 | 120 Days | 11 | 1,308,056.68 | 120 Days | 36 | 6,453,216.78 | 120 Days | 0 | 0.00 | 120 Days | 116 | 15,031,080.75 |
| 150 Days | 53 | 5,609,341.36 | 150 Days | 8 | 391,224.72 | 150 Days | 38 | 7,705,033.96 | 150 Days | 1 | 254,637.04 | 150 Days | 100 | 13,960,237.08 |
| 180+ Days | 128 | 19,481,222.49 | 180+ Days | 57 | 6,867,613.09 | 180+ Days | 433 | 84,363,370.41 | 180+ Days | 163 | 29,773,614.83 | 180+ Days | 781 | 140,485,820.82 |
| | 726 | 97,502,193.13 | | 152 | 14,367,156.53 | | 556 | 105,645,939.78 | | 164 | 30,028,251.87 | | 1,598 | 247,543,541.31 |
| No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | | No. of Loans | Actual Balance | |
| | | | 0-29 Days | 1.013970 % | 0.707014 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 1.013970 % | 0.707014 % |
| 30 Days | 5.317711 % | 5.856311 % | 30 Days | 0.135196 % | 0.058696 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 5.452907 % | 5.915007 % |
| 60 Days | 3.470032 % | 3.864486 % | 60 Days | 0.383055 % | 0.256975 % | 60 Days | 0.045065 % | 0.017977 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 3.898152 % | 4.139438 % |
| 90 Days | 1.937810 % | 2.243776 % | 90 Days | 0.180261 % | 0.042647 % | 90 Days | 1.059036 % | 1.290544 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 3.177107 % | 3.576967 % |
| 120 Days | 1.554754 % | 1.335243 % | 120 Days | 0.247859 % | 0.240250 % | 120 Days | 0.811176 % | 1.185260 % | 120 Days | 0.000000 % | 0.000000 % | 120 Days | 2.613790 % | 2.760753 % |
| 150 Days | 1.194232 % | 1.030266 % | 150 Days | 0.180261 % | 0.071856 % | 150 Days | 0.856242 % | 1.415181 % | 150 Days | 0.022533 % | 0.046769 % | 150 Days | 2.253267 % | 2.564071 % |
| 180+ Days | 2.884182 % | 3.578109 % | 180+ Days | 1.284362 % | 1.261372 % | 180+ Days | 9.756647 % | 15.494987 % | 180+ Days | 3.672826 % | 5.468508 % | 180+ Days | 17.598017 % | 25.802976 % |
| | 16.358720 % | 17.908190 % | | 3.424966 % | 2.638810 % | | 12.528166 % | 19.403948 % | | 3.695358 % | 5.515277 % | | 36.007210 % | 45.466225 % |

Please refer to CTSLink.com for a list of delinquency code descriptions.

Current Period Class A Insufficient Funds 0.00 Principal Balance of Contaminated Properties 0.00 Periodic Advance 1,994,550.83

Structured Asset Securities Corporation
Mortgage Pass-Through Certificates
Series 2006-WF2

Contact: Customer Service - CTSLink
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Delinquency Status By Group

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
|-------------------|------------|---------------|-------------------|----------------|--------------|--------------------|----------------|---------------|-------------|----------------|--------------|--------------|----------------|---------------|
| 1 - OTS | | | | | | | | | | | | | | |
| No of Loans | Actual Bal | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | |
| 30 Days | 114 | 10,144,176.47 | 0-29 Days | 26 | 1,347,976.13 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 26 | 1,347,976.13 |
| 60 Days | 81 | 6,802,434.38 | 30 Days | 4 | 96,417.75 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 118 | 10,240,594.22 |
| 90 Days | 31 | 2,529,955.67 | 60 Days | 7 | 295,666.01 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 88 | 7,098,100.39 |
| 120 Days | 34 | 2,439,148.63 | 90 Days | 8 | 232,195.26 | 90 Days | 9 | 1,219,051.05 | 90 Days | 0 | 0.00 | 90 Days | 48 | 3,981,201.98 |
| 150 Days | 31 | 2,112,362.22 | 120 Days | 8 | 789,814.84 | 120 Days | 6 | 551,415.63 | 120 Days | 0 | 0.00 | 120 Days | 48 | 3,780,379.10 |
| 180+ Days | 49 | 3,687,038.30 | 150 Days | 5 | 144,657.36 | 150 Days | 4 | 485,403.08 | 150 Days | 0 | 0.00 | 150 Days | 40 | 2,742,422.66 |
| | | | 180+ Days | 20 | 1,658,465.54 | 180+ Days | 79 | 13,196,474.97 | 180+ Days | 27 | 4,464,782.50 | 180+ Days | 175 | 23,006,761.31 |
| | 340 | 27,715,115.67 | | 78 | 4,565,192.89 | | 98 | 15,452,344.73 | | 27 | 4,464,782.50 | | 543 | 52,197,435.79 |
| 30 Days | 5.160706% | 5.797241% | 0-29 Days | 1.177003% | 0.770348% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 1.177003% | 0.770348% |
| 60 Days | 3.666818% | 3.887487% | 30 Days | 0.181077% | 0.055101% | 30 Days | 0.000000% | 0.000000% | 30 Days | 0.000000% | 0.000000% | 30 Days | 5.341784% | 5.852343% |
| 90 Days | 1.403350% | 1.445831% | 60 Days | 0.316885% | 0.168969% | 60 Days | 0.000000% | 0.000000% | 60 Days | 0.000000% | 0.000000% | 60 Days | 3.983703% | 4.056456% |
| 120 Days | 1.539158% | 1.393936% | 90 Days | 0.362155% | 0.132696% | 90 Days | 0.407424% | 0.696669% | 90 Days | 0.000000% | 0.000000% | 90 Days | 2.172929% | 2.275196% |
| 150 Days | 1.403350% | 1.207183% | 120 Days | 0.362155% | 0.451367% | 120 Days | 0.271616% | 0.315126% | 120 Days | 0.000000% | 0.000000% | 120 Days | 2.172929% | 2.160429% |
| 180+ Days | 2.218198% | 2.107086% | 150 Days | 0.226347% | 0.082669% | 150 Days | 0.181077% | 0.277400% | 150 Days | 0.000000% | 0.000000% | 150 Days | 1.810774% | 1.567253% |
| | 15.391580% | 15.838764% | 180+ Days | 0.905387% | 0.947788% | 180+ Days | 3.576279% | 7.541583% | 180+ Days | 1.222273% | 2.551555% | 180+ Days | 7.922137% | 13.148011% |
| | | | | 3.531010% | 2.608938% | | 4.436397% | 8.830778% | | 1.222273% | 2.551555% | | 24.581258% | 29.830034% |

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
|-------------------|------------|---------------|-------------------|----------------|--------------|--------------------|----------------|---------------|-------------|----------------|---------------|--------------|----------------|----------------|
| 2 - OTS | | | | | | | | | | | | | | |
| No of Loans | Actual Bal | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | | No of Loans | Actual Balance | |
| 30 Days | 122 | 21,740,853.27 | 0-29 Days | 19 | 2,501,403.63 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 19 | 2,501,403.63 |
| 60 Days | 73 | 14,237,987.52 | 30 Days | 2 | 223,155.05 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 124 | 21,964,008.32 |
| 90 Days | 55 | 9,686,414.68 | 60 Days | 10 | 1,103,448.21 | 60 Days | 2 | 97,876.76 | 60 Days | 0 | 0.00 | 60 Days | 85 | 15,439,312.49 |
| 120 Days | 35 | 4,830,658.66 | 90 Days | 0 | 0.00 | 90 Days | 38 | 5,807,390.82 | 90 Days | 0 | 0.00 | 90 Days | 93 | 15,493,805.50 |
| 150 Days | 22 | 3,496,979.14 | 120 Days | 3 | 518,241.84 | 120 Days | 30 | 5,901,801.15 | 120 Days | 0 | 0.00 | 120 Days | 68 | 11,250,701.65 |
| 180+ Days | 79 | 15,794,184.19 | 150 Days | 3 | 246,567.36 | 150 Days | 34 | 7,219,630.88 | 150 Days | 1 | 254,637.04 | 150 Days | 60 | 11,217,814.42 |
| | 386 | 69,787,077.46 | 180+ Days | 37 | 5,209,147.55 | 180+ Days | 354 | 71,166,895.44 | 180+ Days | 136 | 25,308,832.33 | 180+ Days | 606 | 117,479,059.51 |
| | | | | 74 | 9,801,963.64 | | 458 | 90,193,595.05 | | 137 | 25,563,469.37 | | 1,055 | 195,346,105.52 |
| 30 Days | 5.473306% | 5.884286% | 0-29 Days | 0.852400% | 0.677019% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 0.852400% | 0.677019% |
| 60 Days | 3.275011% | 3.853593% | 30 Days | 0.089726% | 0.060398% | 30 Days | 0.000000% | 0.000000% | 30 Days | 0.000000% | 0.000000% | 30 Days | 5.563033% | 5.944685% |
| 90 Days | 2.467474% | 2.621684% | 60 Days | 0.448632% | 0.298655% | 60 Days | 0.089726% | 0.026491% | 60 Days | 0.000000% | 0.000000% | 60 Days | 3.813369% | 4.178738% |
| 120 Days | 1.570211% | 1.307445% | 90 Days | 0.000000% | 0.000000% | 90 Days | 1.704800% | 1.571804% | 90 Days | 0.000000% | 0.000000% | 90 Days | 4.172275% | 4.193487% |
| 150 Days | 0.986990% | 0.946477% | 120 Days | 0.134590% | 0.140265% | 120 Days | 1.345895% | 1.597356% | 120 Days | 0.000000% | 0.000000% | 120 Days | 3.050695% | 3.045067% |
| 180+ Days | 3.544190% | 4.274786% | 150 Days | 0.134590% | 0.066735% | 150 Days | 1.525348% | 1.954034% | 150 Days | 0.044863% | 0.068919% | 150 Days | 2.691790% | 3.036166% |
| | 17.317183% | 18.888272% | 180+ Days | 1.659937% | 1.409886% | 180+ Days | 15.881561% | 19.261728% | 180+ Days | 6.101391% | 6.849980% | 180+ Days | 27.187079% | 31.796380% |
| | | | | 3.319874% | 2.652958% | | 20.547331% | 24.411413% | | 6.146254% | 6.918899% | | 47.330642% | 52.871542% |

Please refer to CTSLink.com for a list of delinquency code descriptions.

Structured Asset Securities Corporation
Mortgage Pass-Through Certificates
Series 2006-WF2

Contact: Customer Service - CTSLink
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8480 Stagecoach Circle
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www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

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180+ Delinquency Summary

| Days Delinquent | Summary | | | 1 | | | 2 | | |
|--------------------|-----------------------|--------------------------------------|--------------------------------|-----------------------|--------------------------------------|--------------------------------|-----------------------|--------------------------------------|--------------------------------|
| | Number Of Loans | Outstanding Actual Balance(\$) | Percentage Of Balance(%) | Number Of Loans | Outstanding Actual Balance(\$) | Percentage Of Balance(%) | Number Of Loans | Outstanding Actual Balance(\$) | Percentage Of Balance(%) |
| 180 - 209 | 91 | 14,694,362.69 | 2.699 | 27 | 2,993,052.81 | 1.710 | 64 | 11,701,309.88 | 3.167 |
| 210 - 239 | 94 | 15,754,956.14 | 2.894 | 29 | 2,598,208.70 | 1.485 | 65 | 13,156,747.44 | 3.561 |
| 240 - 269 | 78 | 11,490,259.36 | 2.110 | 22 | 2,479,334.08 | 1.417 | 56 | 9,010,925.28 | 2.439 |
| 270 - 299 | 71 | 13,427,656.52 | 2.466 | 20 | 3,031,084.95 | 1.732 | 51 | 10,396,571.57 | 2.814 |
| 300 - 329 | 55 | 10,228,942.77 | 1.879 | 14 | 2,110,238.67 | 1.206 | 41 | 8,118,704.10 | 2.197 |
| 330 - 359 | 41 | 7,316,324.57 | 1.344 | 6 | 1,481,039.01 | 0.846 | 35 | 5,835,285.56 | 1.579 |
| 360 - 389 | 44 | 7,927,728.20 | 1.456 | 9 | 1,458,015.63 | 0.833 | 35 | 6,469,712.57 | 1.751 |
| 390 - 419 | 36 | 6,675,398.71 | 1.226 | 8 | 1,276,922.57 | 0.730 | 28 | 5,398,476.14 | 1.461 |
| 420 - 449 | 41 | 7,654,198.55 | 1.406 | 2 | 155,445.93 | 0.089 | 39 | 7,498,752.62 | 2.030 |
| 450 - 479 | 36 | 7,668,817.92 | 1.409 | 7 | 1,056,111.33 | 0.604 | 29 | 6,612,706.59 | 1.790 |
| 480 - 509 | 18 | 3,964,078.87 | 0.728 | 4 | 488,800.64 | 0.279 | 14 | 3,475,278.23 | 0.941 |
| 510 - 539 | 25 | 4,523,566.92 | 0.831 | 2 | 365,930.46 | 0.209 | 23 | 4,157,636.46 | 1.125 |
| 540 - 569 | 16 | 3,425,041.84 | 0.629 | 2 | 93,238.72 | 0.053 | 14 | 3,331,803.12 | 0.902 |
| 570 - 599 | 23 | 3,833,521.75 | 0.704 | 4 | 488,267.01 | 0.279 | 19 | 3,345,254.74 | 0.905 |
| 600 - 629 | 19 | 3,329,977.44 | 0.612 | 3 | 358,384.09 | 0.205 | 16 | 2,971,593.35 | 0.804 |
| 630 - 659 | 13 | 2,484,675.94 | 0.456 | 4 | 515,945.29 | 0.295 | 9 | 1,968,730.65 | 0.533 |
| 660 - 689 | 20 | 3,282,443.81 | 0.603 | 1 | 48,126.66 | 0.028 | 19 | 3,234,317.15 | 0.875 |
| 690 - 719 | 19 | 4,180,869.57 | 0.768 | 4 | 844,780.04 | 0.483 | 15 | 3,336,089.53 | 0.903 |
| 720 - 749 | 12 | 2,463,057.98 | 0.452 | 1 | 147,425.25 | 0.084 | 11 | 2,315,632.73 | 0.627 |
| 750 - 779 | 5 | 933,902.63 | 0.172 | 0 | 0.00 | 0.000 | 5 | 933,902.63 | 0.253 |
| 780 - 809 | 10 | 2,244,799.45 | 0.412 | 4 | 811,586.13 | 0.464 | 6 | 1,433,213.32 | 0.388 |
| 810 - 839 | 3 | 602,215.92 | 0.111 | 0 | 0.00 | 0.000 | 3 | 602,215.92 | 0.163 |
| 840 - 869 | 4 | 966,802.86 | 0.178 | 1 | 65,217.66 | 0.037 | 3 | 901,585.20 | 0.244 |
| 870 - 899 | 1 | 181,928.47 | 0.033 | 0 | 0.00 | 0.000 | 1 | 181,928.47 | 0.049 |
| 900 - 929 | 3 | 464,354.35 | 0.085 | 0 | 0.00 | 0.000 | 3 | 464,354.35 | 0.126 |
| 930 - 959 | 1 | 139,605.68 | 0.026 | 1 | 139,605.68 | 0.080 | 0 | 0.00 | 0.000 |
| 960 - 989 | 1 | 50,857.44 | 0.009 | 0 | 0.00 | 0.000 | 1 | 50,857.44 | 0.014 |
| 990 - 1019 | 1 | 575,474.47 | 0.106 | 0 | 0.00 | 0.000 | 1 | 575,474.47 | 0.156 |
| Total | 781 | 140,485,820.82 | 25.804 | 175 | 23,006,761.31 | 13.148 | 606 | 117,479,059.51 | 31.797 |

This report includes all loans greater than 180 days delinquent regardless of status (REO, Foreclosure, Bankruptcy)

Structured Asset Securities Corporation
Mortgage Pass-Through Certificates
Series 2006-WF2

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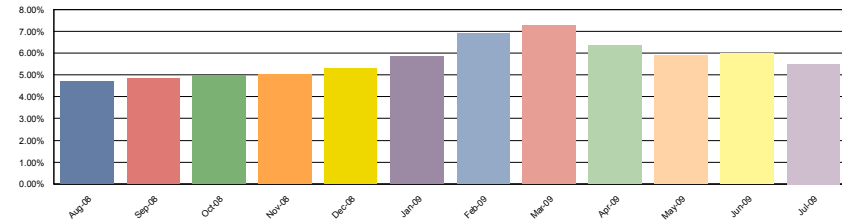
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REO Detail - All Mortgage Loans in REO during Current Period

Summary

| | |
|----------------------------|---------------|
| New REO Loans | |
| Loans in REO | 19 |
| Original Principal Balance | 3,085,762.00 |
| Current Actual Balance | 3,050,793.68 |
| Current REO Total | |
| Loans in REO | 164 |
| Original Principal Balance | 30,218,652.00 |
| Current Actual Balance | 30,028,251.87 |

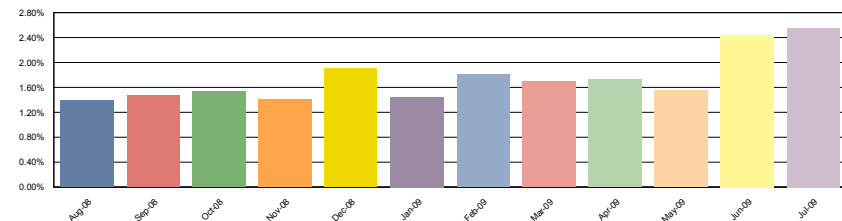
12 Month REO History



1

| | |
|----------------------------|--------------|
| New REO Loans | |
| Loans in REO | 6 |
| Original Principal Balance | 643,310.00 |
| Current Actual Balance | 633,604.85 |
| Current REO Total | |
| Loans in REO | 27 |
| Original Principal Balance | 4,540,811.00 |
| Current Actual Balance | 4,464,782.50 |

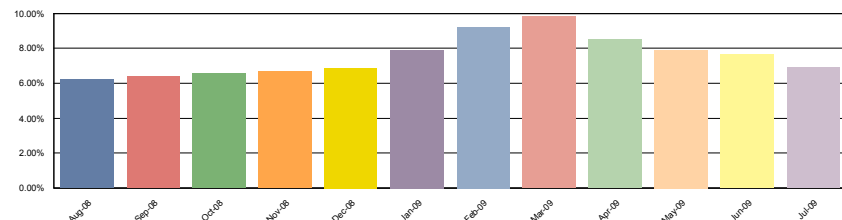
12 Month REO History



2

| | |
|----------------------------|---------------|
| New REO Loans | |
| Loans in REO | 13 |
| Original Principal Balance | 2,442,452.00 |
| Current Actual Balance | 2,417,188.83 |
| Current REO Total | |
| Loans in REO | 137 |
| Original Principal Balance | 25,677,841.00 |
| Current Actual Balance | 25,563,469.37 |

12 Month REO History



Structured Asset Securities Corporation
Mortgage Pass-Through Certificates
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REO Loan Detail - All Mortgage Loans in REO during Current Period

| Group | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1 | 0120040894 | Jul-2009 | 01-Feb-2006 | MD | 68.53 | 98,000.00 | 97,324.85 | 01-Mar-2007 | 26 | 9.750% | 20,845.66 |
| 1 | 0120048111 | Jul-2009 | 01-Mar-2006 | FL | 83.33 | 85,000.00 | 83,843.00 | 01-Feb-2008 | 15 | 9.250% | 10,338.41 |
| 1 | 0120052089 | May-2009 | 01-Apr-2006 | WI | 80.00 | 93,600.00 | 101,786.72 | 01-Feb-2008 | 15 | 7.500% | 9,787.37 |
| 1 | 0120052246 | Apr-2009 | 01-Mar-2006 | IL | 90.00 | 69,750.00 | 68,989.74 | 01-Feb-2008 | 15 | 10.375% | 9,610.37 |
| 1 | 0120052469 | Jun-2009 | 01-Apr-2006 | TX | 90.00 | 45,000.00 | 40,930.03 | 01-Sep-2008 | 8 | 8.750% | 2,766.20 |
| 1 | 0120061577 | Apr-2008 | 01-Apr-2006 | IL | 80.00 | 188,000.00 | 186,689.23 | 01-Mar-2007 | 26 | 8.900% | 36,267.49 |
| 1 | 0120063896 | Jan-2009 | 01-Apr-2006 | CA | 70.29 | 239,000.00 | 235,134.32 | 01-Oct-2007 | 19 | 7.375% | 28,032.31 |
| 1 | 0120385893 | Jun-2009 | 01-Feb-2006 | GA | 90.00 | 85,500.00 | 83,922.37 | 01-Sep-2008 | 8 | 9.400% | 6,205.40 |
| 1 | 0120398540 | Jun-2009 | 01-May-2006 | NY | 85.00 | 47,600.00 | 47,137.67 | 01-May-2008 | 12 | 11.125% | 5,825.69 |
| 1 | 0120401120 | May-2009 | 01-May-2006 | MD | 79.37 | 408,750.00 | 401,785.94 | 01-Feb-2008 | 15 | 7.750% | 40,983.74 |
| 1 | 0120403423 | Jul-2009 | 01-May-2006 | TX | 100.00 | 184,710.00 | 182,041.35 | 01-Apr-2008 | 13 | 8.950% | 19,135.06 |
| 1 | 0120747761 | Oct-2008 | 01-Sep-2005 | MS | 85.00 | 187,000.00 | 183,384.83 | 01-Jan-2008 | 16 | 8.525% | 21,927.85 |
| 1 | 0120749379 | Jun-2009 | 01-Jan-2006 | VA | 80.00 | 288,000.00 | 280,834.93 | 01-Jun-2008 | 11 | 7.500% | 21,176.28 |
| 1 | 0120749445 | Jun-2009 | 13-Oct-2005 | NC | 71.67 | 43,000.00 | 41,173.47 | 13-Aug-2008 | 9 | 7.100% | 2,479.90 |
| 1 | 0120759717 | Jul-2009 | 01-May-2006 | CA | 20.00 | 53,600.00 | 52,916.30 | 01-Nov-2008 | 6 | 12.250% | 4,141.29 |
| 1 | 0120761655 | Jun-2009 | 27-Apr-2006 | OH | 72.58 | 90,000.00 | 87,996.03 | 27-Aug-2008 | 9 | 7.990% | 6,021.02 |
| 1 | 0120765649 | Feb-2009 | 01-May-2006 | VA | 85.00 | 221,000.00 | 218,405.75 | 01-Feb-2008 | 15 | 9.750% | 28,484.60 |
| 1 | 0120768379 | Feb-2009 | 01-Jun-2006 | NJ | 85.00 | 55,250.00 | 54,993.50 | 01-Mar-2007 | 26 | 9.950% | 11,613.47 |
| 1 | 0120773700 | Jun-2009 | 01-Jun-2006 | NV | 94.89 | 650,000.00 | 638,267.69 | 01-Jul-2008 | 10 | 8.625% | 51,644.98 |
| 1 | 0120820436 | Jul-2009 | 01-Jul-2006 | IL | 74.00 | 185,000.00 | 180,892.90 | 01-Jul-2008 | 10 | 6.950% | 11,603.61 |
| 1 | 0120826409 | Jun-2009 | 01-Jun-2006 | CA | 85.00 | 510,000.00 | 499,185.00 | 01-Aug-2008 | 9 | 7.690% | 32,754.76 |
| 1 | 0120828280 | Feb-2009 | 01-Jun-2006 | MI | 95.00 | 169,100.00 | 166,606.95 | 01-Aug-2008 | 9 | 9.500% | 13,701.59 |
| 1 | 0120829577 | Jun-2009 | 01-Jun-2006 | SC | 85.00 | 65,450.00 | 65,217.66 | 01-Jan-2007 | 28 | 10.125% | 15,578.95 |
| 1 | 0120830690 | Jul-2009 | 01-Jun-2006 | WV | 20.00 | 37,000.00 | 36,586.45 | 01-Sep-2008 | 8 | 11.250% | 3,271.74 |
| 1 | 0120835863 | Jun-2009 | 01-Jul-2006 | NV | 78.95 | 75,001.00 | 67,312.68 | 01-Sep-2008 | 8 | 7.750% | 3,991.80 |
| 1 | 0120838438 | Oct-2008 | 01-Jul-2006 | IL | 85.07 | 171,000.00 | 169,727.11 | 01-Aug-2007 | 21 | 9.375% | 28,681.69 |
| 1 | 0120838628 | Feb-2009 | 01-Jul-2006 | MN | 85.00 | 195,500.00 | 191,696.03 | 01-Jul-2008 | 10 | 7.750% | 13,831.74 |
| 2 | 0117970236 | Mar-2009 | 01-Sep-2005 | FL | 95.00 | 222,300.00 | 216,846.30 | 01-Oct-2007 | 19 | 5.750% | 24,958.99 |
| 2 | 0120037791 | May-2009 | 01-Mar-2006 | FL | 70.20 | 172,000.00 | 172,000.00 | 01-Jan-2008 | 16 | 7.250% | 19,951.94 |
| 2 | 0120040407 | Jun-2009 | 01-Mar-2006 | TN | 80.00 | 236,192.00 | 254,637.04 | 01-Dec-2008 | 5 | 5.875% | 7,871.11 |
| 2 | 0120041207 | Feb-2009 | 01-Feb-2006 | MI | 75.00 | 165,000.00 | 162,027.54 | 01-Feb-2008 | 15 | 11.125% | 23,891.37 |
| 2 | 0120041280 | Jun-2009 | 01-Apr-2006 | CA | 80.00 | 484,000.00 | 483,891.51 | 01-Aug-2008 | 9 | 7.000% | 31,604.16 |
| 2 | 0120041520 | Jun-2009 | 01-Feb-2006 | MN | 85.00 | 278,375.00 | 272,459.83 | 01-Jan-2008 | 16 | 7.625% | 33,025.21 |
| 2 | 0120042791 | Oct-2008 | 01-Mar-2006 | AZ | 73.21 | 205,000.00 | 201,030.36 | 01-Dec-2007 | 17 | 7.250% | 24,236.02 |
| 2 | 0120043088 | Jun-2009 | 01-Mar-2006 | AL | 72.06 | 122,500.00 | 124,142.53 | 01-Mar-2008 | 14 | 7.000% | 10,681.82 |
| 2 | 0120043245 | Mar-2009 | 01-Apr-2006 | NH | 80.00 | 271,200.00 | 284,950.85 | 01-Sep-2008 | 8 | 7.375% | 16,255.26 |
| 2 | 0120044672 | Jun-2009 | 01-Mar-2006 | NC | 75.00 | 135,000.00 | 131,257.97 | 01-Jul-2008 | 10 | 6.625% | 8,872.36 |
| 2 | 0120045984 | Jul-2009 | 01-Mar-2006 | MD | 49.03 | 151,000.00 | 148,216.17 | 01-May-2008 | 12 | 8.500% | 15,258.06 |
| 2 | 0120046057 | May-2009 | 01-Apr-2006 | CA | 80.00 | 298,161.00 | 298,161.00 | 01-May-2008 | 12 | 7.000% | 24,971.02 |
| 2 | 0120046362 | Feb-2009 | 01-Apr-2006 | CA | 80.00 | 281,992.00 | 280,353.22 | 01-Mar-2008 | 14 | 6.750% | 25,991.58 |

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REO Loan Detail - All Mortgage Loans in REO during Current Period

| Group | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120047493 | Mar-2009 | 01-Mar-2006 | CA | 80.00 | 368,000.00 | 367,785.07 | 01-Mar-2008 | 14 | 7.250% | 38,004.48 |
| 2 | 0120047634 | Jul-2009 | 01-Apr-2006 | NY | 100.00 | 67,877.00 | 66,342.24 | 01-Sep-2008 | 8 | 8.750% | 4,879.22 |
| 2 | 0120048160 | Jan-2009 | 01-Apr-2006 | NC | 90.00 | 306,000.00 | 323,953.19 | 01-May-2008 | 12 | 6.125% | 21,120.65 |
| 2 | 0120048681 | Dec-2008 | 01-Apr-2006 | MI | 80.00 | 92,800.00 | 90,920.04 | 01-Jun-2008 | 11 | 7.000% | 7,020.94 |
| 2 | 0120049077 | Jun-2009 | 01-Mar-2006 | IN | 90.00 | 78,300.00 | 77,076.67 | 01-May-2008 | 12 | 8.750% | 8,160.03 |
| 2 | 0120049218 | Mar-2009 | 01-Mar-2006 | FL | 82.64 | 297,500.00 | 294,536.41 | 01-Apr-2007 | 25 | 8.125% | 54,010.07 |
| 2 | 0120050372 | Apr-2009 | 01-Mar-2006 | CA | 89.55 | 300,000.00 | 315,958.88 | 01-May-2008 | 12 | 7.000% | 23,801.37 |
| 2 | 0120051685 | Jul-2009 | 01-Apr-2006 | CA | 80.00 | 416,000.00 | 415,450.00 | 01-Oct-2008 | 7 | 7.250% | 22,763.24 |
| 2 | 0120052311 | Mar-2009 | 01-Mar-2006 | GA | 80.00 | 106,760.00 | 107,833.00 | 01-Aug-2008 | 9 | 7.875% | 7,800.64 |
| 2 | 0120052857 | Mar-2009 | 01-Apr-2006 | TX | 100.00 | 109,900.00 | 112,210.92 | 01-Aug-2008 | 9 | 9.875% | 9,582.54 |
| 2 | 0120052956 | Dec-2008 | 01-Mar-2006 | MI | 95.00 | 72,200.00 | 71,222.40 | 01-Mar-2008 | 14 | 9.500% | 8,506.61 |
| 2 | 0120053152 | Jan-2009 | 01-Apr-2006 | CA | 80.00 | 184,000.00 | 183,655.19 | 01-Apr-2008 | 13 | 7.625% | 17,946.96 |
| 2 | 0120053483 | Aug-2008 | 01-Apr-2006 | MN | 75.00 | 243,750.00 | 249,646.87 | 01-Dec-2007 | 17 | 7.000% | 25,413.97 |
| 2 | 0120053608 | Jun-2009 | 01-Apr-2006 | FL | 80.00 | 125,960.00 | 124,734.84 | 01-Jul-2007 | 22 | 6.500% | 17,857.92 |
| 2 | 0120054838 | May-2009 | 01-Apr-2006 | CA | 90.00 | 358,574.00 | 351,413.77 | 01-Jun-2008 | 11 | 7.950% | 28,217.87 |
| 2 | 0120055223 | Jan-2009 | 01-Apr-2006 | RI | 80.00 | 228,000.00 | 226,121.74 | 01-May-2007 | 24 | 7.250% | 37,929.01 |
| 2 | 0120055454 | Mar-2009 | 01-Apr-2006 | IN | 85.00 | 58,650.00 | 61,771.10 | 01-Mar-2008 | 14 | 9.250% | 7,307.42 |
| 2 | 0120055496 | Jan-2009 | 01-Apr-2006 | MD | 79.69 | 510,000.00 | 502,982.61 | 01-Aug-2007 | 21 | 7.000% | 67,833.94 |
| 2 | 0120058920 | Jan-2009 | 01-Apr-2006 | AZ | 71.00 | 269,800.00 | 269,800.00 | 01-May-2008 | 12 | 6.750% | 21,808.80 |
| 2 | 0120059001 | Jun-2009 | 01-Apr-2006 | WI | 85.00 | 107,950.00 | 106,066.50 | 01-Jan-2008 | 16 | 7.125% | 11,519.84 |
| 2 | 0120059027 | Jul-2009 | 01-Apr-2006 | OK | 80.00 | 58,400.00 | 70,640.09 | 01-Sep-2008 | 8 | 7.875% | 4,324.49 |
| 2 | 0120059423 | Jun-2009 | 01-Apr-2006 | FL | 65.33 | 98,000.00 | 96,253.10 | 01-Mar-2008 | 14 | 7.000% | 9,187.04 |
| 2 | 0120059860 | Mar-2009 | 01-Apr-2006 | FL | 75.87 | 217,000.00 | 215,616.70 | 01-Nov-2006 | 30 | 7.125% | 39,940.27 |
| 2 | 0120060488 | Jul-2009 | 01-Apr-2006 | NC | 95.00 | 48,450.00 | 47,617.27 | 01-Oct-2008 | 7 | 8.625% | 3,092.20 |
| 2 | 0120060959 | May-2009 | 01-Apr-2006 | TX | 80.00 | 284,000.00 | 278,242.11 | 01-Jun-2008 | 11 | 8.000% | 24,504.08 |
| 2 | 0120062005 | Feb-2009 | 01-Apr-2006 | MD | 90.00 | 247,500.00 | 247,500.00 | 01-Dec-2007 | 17 | 7.375% | 29,416.27 |
| 2 | 0120062039 | Jul-2009 | 01-Apr-2006 | AZ | 60.53 | 230,000.00 | 229,743.87 | 01-Sep-2008 | 8 | 6.875% | 13,353.80 |
| 2 | 0120064522 | Jun-2009 | 01-Apr-2006 | MD | 80.00 | 269,200.00 | 269,200.00 | 01-Nov-2007 | 18 | 6.750% | 31,350.48 |
| 2 | 0120064639 | Nov-2008 | 01-Apr-2006 | GA | 80.00 | 108,000.00 | 106,124.57 | 01-Apr-2008 | 13 | 7.125% | 9,650.89 |
| 2 | 0120384946 | Jul-2009 | 01-Jan-2006 | CO | 85.00 | 263,500.00 | 260,139.75 | 01-Apr-2007 | 25 | 6.750% | 44,035.97 |
| 2 | 0120385406 | Dec-2008 | 01-Jan-2006 | GA | 90.00 | 189,000.00 | 185,234.64 | 01-Apr-2008 | 13 | 7.990% | 18,623.23 |
| 2 | 0120385828 | Jan-2009 | 01-Feb-2006 | MI | 95.00 | 256,500.00 | 251,394.91 | 01-Jun-2008 | 11 | 8.375% | 21,344.68 |
| 2 | 0120388277 | Jun-2009 | 01-Apr-2006 | MA | 80.00 | 172,000.00 | 170,698.87 | 01-Aug-2007 | 21 | 8.125% | 28,789.32 |
| 2 | 0120389036 | Mar-2009 | 01-May-2006 | FL | 70.00 | 84,000.00 | 82,521.13 | 01-Feb-2007 | 27 | 7.125% | 13,551.02 |
| 2 | 0120389655 | May-2009 | 01-May-2006 | FL | 74.90 | 185,000.00 | 182,390.11 | 01-Jul-2007 | 22 | 6.875% | 25,103.88 |
| 2 | 0120389879 | May-2009 | 01-May-2006 | IN | 95.00 | 34,200.00 | 33,420.95 | 01-Apr-2008 | 13 | 8.625% | 3,670.63 |
| 2 | 0120390497 | Jan-2009 | 01-May-2006 | PA | 95.00 | 57,000.00 | 56,629.91 | 01-Apr-2007 | 25 | 8.625% | 10,737.04 |
| 2 | 0120390554 | May-2009 | 01-May-2006 | CA | 75.00 | 300,000.00 | 292,438.68 | 01-Jul-2008 | 10 | 6.875% | 20,555.50 |
| 2 | 0120391826 | May-2009 | 01-May-2006 | IN | 90.00 | 108,900.00 | 106,328.90 | 01-Apr-2008 | 13 | 8.250% | 11,178.42 |
| 2 | 0120392931 | Apr-2009 | 01-May-2006 | CA | 90.00 | 391,500.00 | 391,499.19 | 01-Jun-2008 | 11 | 6.375% | 24,917.36 |

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REO Loan Detail - All Mortgage Loans in REO during Current Period

| Group | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120393343 | Nov-2008 | 01-May-2006 | CA | 85.00 | 442,000.00 | 434,663.30 | 01-Jan-2008 | 16 | 6.750% | 45,031.45 |
| 2 | 0120393863 | Nov-2008 | 01-Apr-2006 | MN | 80.00 | 190,400.00 | 188,047.48 | 01-Feb-2008 | 15 | 9.375% | 25,314.80 |
| 2 | 0120394754 | Jul-2009 | 01-May-2006 | NV | 90.00 | 252,000.00 | 245,370.48 | 01-Aug-2008 | 9 | 6.875% | 15,804.05 |
| 2 | 0120394986 | Jun-2009 | 01-May-2006 | MD | 85.00 | 616,250.00 | 616,194.04 | 01-Jun-2007 | 23 | 6.875% | 87,615.01 |
| 2 | 0120395157 | Jun-2009 | 01-May-2006 | NH | 95.00 | 230,850.00 | 238,490.23 | 01-Jul-2008 | 10 | 7.625% | 16,907.25 |
| 2 | 0120395272 | Sep-2008 | 01-May-2006 | IL | 84.13 | 106,000.00 | 104,764.24 | 01-Oct-2007 | 19 | 7.000% | 14,172.93 |
| 2 | 0120395454 | Jul-2009 | 01-May-2006 | IN | 85.00 | 70,550.00 | 69,408.38 | 01-Apr-2008 | 13 | 8.250% | 7,296.92 |
| 2 | 0120395462 | Mar-2009 | 01-May-2006 | CA | 90.00 | 360,000.00 | 353,092.70 | 01-Mar-2008 | 14 | 7.125% | 34,100.71 |
| 2 | 0120396635 | Apr-2009 | 01-May-2006 | VA | 82.70 | 153,000.00 | 150,676.76 | 01-May-2008 | 12 | 7.625% | 13,681.98 |
| 2 | 0120396775 | Sep-2008 | 01-May-2006 | PA | 85.00 | 168,300.00 | 166,323.43 | 01-Sep-2007 | 20 | 7.125% | 22,442.25 |
| 2 | 0120397310 | Aug-2008 | 01-May-2006 | FL | 100.00 | 435,000.00 | 432,144.39 | 01-Mar-2007 | 26 | 8.500% | 84,860.56 |
| 2 | 0120397427 | Feb-2009 | 01-May-2006 | IL | 90.00 | 245,700.00 | 241,734.24 | 01-Dec-2007 | 17 | 7.125% | 27,462.51 |
| 2 | 0120397955 | Jun-2009 | 01-May-2006 | MN | 75.00 | 147,525.00 | 145,049.43 | 01-Mar-2008 | 14 | 8.625% | 16,818.63 |
| 2 | 0120398904 | Jan-2009 | 01-May-2006 | MI | 95.00 | 79,800.00 | 78,262.89 | 01-Jul-2008 | 10 | 7.500% | 5,990.94 |
| 2 | 0120399068 | Mar-2009 | 01-May-2006 | FL | 100.00 | 220,000.00 | 217,605.10 | 01-Dec-2007 | 17 | 8.125% | 28,913.28 |
| 2 | 0120399357 | Dec-2008 | 01-May-2006 | MD | 69.91 | 46,000.00 | 45,580.93 | 01-Jun-2007 | 23 | 7.750% | 7,456.19 |
| 2 | 0120400932 | May-2009 | 01-May-2006 | FL | 95.00 | 182,875.00 | 180,929.98 | 01-Sep-2007 | 20 | 7.625% | 26,078.11 |
| 2 | 0120402359 | Feb-2009 | 01-May-2006 | CO | 85.00 | 207,060.00 | 204,698.28 | 01-Apr-2008 | 13 | 9.875% | 25,690.57 |
| 2 | 0120402482 | May-2009 | 01-Apr-2006 | MI | 80.00 | 92,000.00 | 103,270.50 | 01-Apr-2008 | 13 | 7.000% | 8,212.25 |
| 2 | 0120402490 | Nov-2008 | 01-Apr-2006 | MI | 80.00 | 119,600.00 | 117,571.48 | 01-May-2008 | 12 | 9.250% | 13,331.79 |
| 2 | 0120402722 | May-2009 | 01-Apr-2006 | MI | 80.00 | 65,600.00 | 64,705.88 | 01-Oct-2008 | 7 | 10.875% | 5,295.69 |
| 2 | 0120402730 | Feb-2009 | 01-May-2006 | WI | 85.00 | 93,976.00 | 93,270.03 | 01-Oct-2007 | 19 | 9.500% | 15,952.01 |
| 2 | 0120403415 | Mar-2009 | 01-Apr-2006 | MI | 80.00 | 82,400.00 | 80,892.34 | 01-Jun-2008 | 11 | 8.500% | 7,792.61 |
| 2 | 0120749411 | Mar-2009 | 01-Jan-2006 | MI | 70.00 | 80,500.00 | 75,472.11 | 01-Sep-2008 | 8 | 9.375% | 6,251.19 |
| 2 | 0120752035 | Jan-2009 | 01-May-2006 | MD | 90.00 | 81,000.00 | 79,949.49 | 01-Dec-2007 | 17 | 9.625% | 11,885.14 |
| 2 | 0120752183 | Jan-2009 | 01-May-2006 | IA | 100.00 | 87,500.00 | 86,792.54 | 01-Sep-2007 | 20 | 7.750% | 13,338.48 |
| 2 | 0120752373 | Dec-2008 | 01-May-2006 | FL | 90.00 | 387,000.00 | 384,672.05 | 01-Jul-2007 | 22 | 10.750% | 76,399.49 |
| 2 | 0120755624 | Feb-2009 | 01-May-2006 | IL | 85.00 | 82,450.00 | 81,385.59 | 01-Oct-2007 | 19 | 6.625% | 9,910.51 |
| 2 | 0120755632 | Jun-2009 | 01-Jun-2006 | GA | 90.00 | 121,500.00 | 119,121.21 | 01-Oct-2008 | 7 | 8.460% | 7,686.44 |
| 2 | 0120756630 | Nov-2008 | 01-Apr-2006 | MI | 80.00 | 127,920.00 | 141,780.02 | 01-May-2008 | 12 | 8.200% | 12,669.89 |
| 2 | 0120758446 | Jul-2009 | 01-Jun-2006 | FL | 73.68 | 140,000.00 | 136,372.09 | 01-Feb-2008 | 15 | 6.750% | 12,267.10 |
| 2 | 0120764600 | Jul-2009 | 01-Jan-2006 | FL | 100.00 | 185,000.00 | 181,513.53 | 01-Apr-2008 | 13 | 7.625% | 18,189.68 |
| 2 | 0120767843 | Feb-2009 | 01-Jun-2006 | MD | 95.00 | 167,200.00 | 170,105.46 | 01-Mar-2008 | 14 | 7.875% | 16,587.99 |
| 2 | 0120769245 | May-2009 | 01-Jun-2006 | AZ | 73.59 | 170,000.00 | 168,162.40 | 01-Jun-2007 | 23 | 7.000% | 25,301.16 |
| 2 | 0120770920 | Dec-2008 | 01-Jun-2006 | MI | 85.00 | 120,700.00 | 118,379.52 | 01-Aug-2007 | 21 | 7.500% | 17,323.22 |
| 2 | 0120771514 | May-2009 | 01-Jun-2006 | MS | 90.00 | 50,400.00 | 49,372.16 | 01-Sep-2008 | 8 | 7.625% | 3,166.75 |
| 2 | 0120772272 | Jan-2009 | 01-May-2006 | NV | 100.00 | 225,000.00 | 220,980.57 | 01-Mar-2008 | 14 | 8.000% | 23,832.24 |
| 2 | 0120773106 | Jan-2009 | 01-Jun-2006 | NH | 95.00 | 251,750.00 | 246,644.76 | 01-Jul-2008 | 10 | 8.000% | 19,646.66 |
| 2 | 0120773338 | Jul-2009 | 01-Jun-2006 | CA | 95.00 | 266,000.00 | 259,208.76 | 01-Sep-2008 | 8 | 7.500% | 15,056.50 |
| 2 | 0120773726 | Nov-2008 | 01-Jun-2006 | AZ | 90.00 | 310,500.00 | 305,345.89 | 01-Feb-2008 | 15 | 7.500% | 31,584.10 |

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REO Loan Detail - All Mortgage Loans in REO during Current Period

| Group | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120775069 | Aug-2008 | 01-Jun-2006 | IL | 95.00 | 266,000.00 | 265,250.00 | 01-Aug-2007 | 21 | 9.125% | 41,777.22 |
| 2 | 0120775382 | May-2009 | 01-Jun-2006 | KS | 95.00 | 155,752.00 | 152,379.30 | 01-Aug-2008 | 9 | 7.625% | 10,669.87 |
| 2 | 0120815139 | Jun-2009 | 01-Sep-2005 | LA | 90.00 | 170,100.00 | 165,371.21 | 01-Feb-2008 | 15 | 6.750% | 15,446.99 |
| 2 | 0120816525 | Mar-2009 | 01-Nov-2005 | FL | 59.58 | 143,000.00 | 143,000.00 | 01-Sep-2007 | 20 | 7.250% | 20,297.79 |
| 2 | 0120816541 | Feb-2009 | 01-Nov-2005 | FL | 74.12 | 189,000.00 | 186,101.39 | 01-Jun-2007 | 23 | 6.750% | 30,116.15 |
| 2 | 0120817002 | May-2008 | 01-Nov-2005 | FL | 90.00 | 155,700.00 | 153,497.50 | 01-Apr-2007 | 25 | 8.625% | 29,338.61 |
| 2 | 0120817135 | Feb-2009 | 01-Nov-2005 | FL | 100.00 | 219,000.00 | 214,564.05 | 01-Oct-2007 | 19 | 7.625% | 33,009.38 |
| 2 | 0120818174 | Feb-2009 | 01-Dec-2005 | FL | 94.79 | 129,865.00 | 127,746.05 | 01-May-2007 | 24 | 9.000% | 19,932.74 |
| 2 | 0120818588 | May-2009 | 01-Dec-2005 | MI | 80.45 | 88,500.00 | 86,212.13 | 01-Oct-2008 | 7 | 7.750% | 4,931.80 |
| 2 | 0120819586 | Mar-2009 | 01-May-2006 | MD | 85.00 | 212,500.00 | 210,918.08 | 01-Mar-2007 | 26 | 7.500% | 37,344.21 |
| 2 | 0120821053 | Jul-2009 | 24-Mar-2006 | MI | 85.00 | 293,675.00 | 287,166.20 | 24-Nov-2008 | 6 | 8.875% | 16,964.21 |
| 2 | 0120821681 | Jun-2009 | 01-Jun-2006 | NV | 80.00 | 127,200.00 | 123,712.21 | 01-Aug-2008 | 9 | 7.250% | 8,236.64 |
| 2 | 0120823042 | Jun-2009 | 01-Jun-2006 | LA | 80.00 | 28,000.00 | 27,710.21 | 01-Jan-2008 | 16 | 8.125% | 3,426.66 |
| 2 | 0120823646 | Feb-2009 | 01-Jun-2006 | IL | 100.00 | 212,000.00 | 209,100.37 | 01-Nov-2007 | 18 | 8.125% | 27,811.66 |
| 2 | 0120824065 | Aug-2008 | 01-Jul-2006 | FL | 90.00 | 252,000.00 | 249,877.15 | 01-May-2007 | 24 | 7.625% | 40,163.93 |
| 2 | 0120824446 | May-2009 | 01-Jun-2006 | PA | 60.00 | 31,200.00 | 30,803.99 | 01-Feb-2008 | 15 | 9.375% | 3,662.32 |
| 2 | 0120825047 | Dec-2008 | 01-Jul-2006 | MI | 88.97 | 73,755.00 | 72,561.57 | 01-Jun-2008 | 11 | 8.375% | 6,116.62 |
| 2 | 0120825377 | Jun-2009 | 01-Jun-2006 | FL | 100.00 | 159,900.00 | 158,282.42 | 01-Oct-2007 | 19 | 8.750% | 23,598.69 |
| 2 | 0120825690 | Apr-2009 | 01-Jun-2006 | VA | 70.00 | 165,900.00 | 173,213.82 | 01-Apr-2008 | 13 | 8.500% | 17,242.66 |
| 2 | 0120827134 | May-2009 | 01-Jun-2006 | IL | 90.00 | 79,200.00 | 77,884.61 | 01-Feb-2008 | 15 | 7.535% | 7,630.84 |
| 2 | 0120828462 | Feb-2009 | 04-May-2006 | MI | 90.00 | 128,700.00 | 127,053.04 | 04-May-2008 | 12 | 9.750% | 14,781.72 |
| 2 | 0120829437 | Jan-2009 | 01-Jul-2006 | MD | 74.52 | 155,000.00 | 162,097.86 | 01-Jan-2008 | 16 | 8.000% | 18,110.55 |
| 2 | 0120830146 | Jan-2009 | 01-Apr-2006 | OH | 72.23 | 53,452.00 | 52,790.56 | 01-Dec-2007 | 17 | 9.625% | 8,298.62 |
| 2 | 0120830567 | Nov-2008 | 01-Jun-2006 | AZ | 90.00 | 219,600.00 | 215,503.24 | 01-Mar-2008 | 14 | 7.750% | 21,634.99 |
| 2 | 0120830948 | May-2009 | 01-Jul-2006 | CA | 76.18 | 319,900.00 | 319,900.00 | 01-May-2008 | 12 | 6.750% | 26,291.81 |
| 2 | 0120831565 | Feb-2009 | 01-Jun-2006 | GA | 100.00 | 125,000.00 | 124,266.94 | 01-May-2007 | 24 | 9.750% | 25,509.27 |
| 2 | 0120832118 | Nov-2008 | 01-Jun-2006 | AR | 70.00 | 85,400.00 | 92,671.76 | 01-Mar-2008 | 14 | 9.900% | 11,565.30 |
| 2 | 0120832647 | Nov-2008 | 01-Jun-2006 | LA | 95.00 | 114,495.00 | 112,947.09 | 01-Nov-2007 | 18 | 8.750% | 15,529.66 |
| 2 | 0120833009 | Nov-2008 | 01-Jul-2006 | GA | 75.00 | 98,250.00 | 97,304.87 | 01-Nov-2007 | 18 | 10.500% | 15,291.16 |
| 2 | 0120833074 | Mar-2009 | 01-Jul-2006 | TN | 85.00 | 42,500.00 | 42,126.99 | 01-Dec-2007 | 17 | 9.375% | 5,967.56 |
| 2 | 0120833330 | Nov-2008 | 01-Jul-2006 | NV | 94.37 | 335,000.00 | 334,889.71 | 01-Jan-2008 | 16 | 8.125% | 41,198.34 |
| 2 | 0120833454 | Jan-2009 | 01-Jul-2006 | OH | 80.00 | 39,200.00 | 38,987.48 | 01-Jul-2007 | 22 | 8.625% | 7,339.58 |
| 2 | 0120833637 | Jan-2009 | 01-May-2006 | MI | 80.00 | 111,200.00 | 113,835.01 | 01-Jun-2008 | 11 | 7.750% | 8,895.32 |
| 2 | 0120833678 | Jun-2008 | 01-Jun-2006 | MI | 80.00 | 118,000.00 | 116,969.53 | 01-Oct-2007 | 19 | 9.600% | 18,912.98 |
| 2 | 0120833850 | May-2009 | 01-Jun-2006 | FL | 90.00 | 171,000.00 | 168,542.99 | 01-Mar-2008 | 14 | 8.750% | 19,210.49 |
| 2 | 0120834551 | Jun-2009 | 01-Jul-2006 | NV | 72.00 | 180,000.00 | 180,000.00 | 01-Aug-2008 | 9 | 7.250% | 12,562.50 |
| 2 | 0120834700 | May-2008 | 01-Jun-2006 | DC | 70.00 | 154,000.00 | 152,128.13 | 01-Oct-2007 | 19 | 7.875% | 20,297.16 |
| 2 | 0120835152 | Feb-2009 | 01-Jul-2006 | IL | 90.00 | 576,000.00 | 575,474.47 | 01-Aug-2006 | 33 | 7.625% | 147,445.27 |
| 2 | 0120835913 | Dec-2008 | 01-Jun-2006 | MA | 84.44 | 266,000.00 | 263,535.75 | 01-Mar-2007 | 26 | 7.625% | 41,102.51 |
| 2 | 0120836036 | Jun-2008 | 01-Jun-2006 | MN | 90.00 | 171,000.00 | 171,000.00 | 01-Nov-2007 | 18 | 8.250% | 23,156.32 |

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REO Loan Detail - All Mortgage Loans in REO during Current Period

| Group | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120836861 | Dec-2008 | 01-Jul-2006 | SC | 100.00 | 85,000.00 | 83,686.59 | 01-Apr-2008 | 13 | 8.500% | 9,199.13 |
| 2 | 0120837539 | Nov-2008 | 01-Jun-2006 | FL | 94.43 | 156,750.00 | 156,681.46 | 01-Feb-2008 | 15 | 8.375% | 18,263.27 |
| 2 | 0120838073 | Oct-2007 | 01-Jul-2006 | MD | 90.00 | 232,200.00 | 230,851.10 | 01-Mar-2007 | 26 | 8.500% | 44,471.29 |
| 2 | 0120838339 | May-2009 | 01-Jun-2006 | MI | 85.00 | 199,750.00 | 193,777.37 | 01-Oct-2008 | 7 | 6.875% | 9,175.28 |

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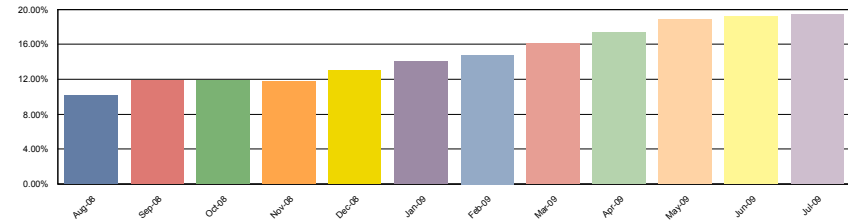
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

| | |
|----------------------------------|----------------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 83 |
| Original Principal Balance | 12,996,671.00 |
| Current Actual Balance | 12,988,915.25 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 556 |
| Original Principal Balance | 106,512,034.00 |
| Current Actual Balance | 105,645,939.78 |

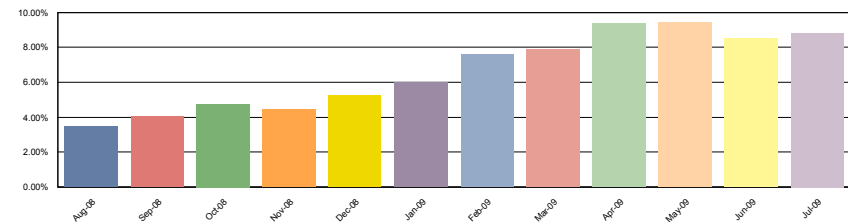
12 Month Foreclosure History



1

| | |
|----------------------------------|---------------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 16 |
| Original Principal Balance | 2,008,225.00 |
| Current Actual Balance | 2,022,337.42 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 98 |
| Original Principal Balance | 15,647,226.00 |
| Current Actual Balance | 15,452,344.73 |

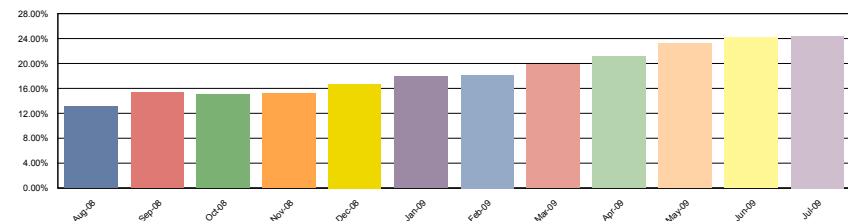
12 Month Foreclosure History



2

| | |
|----------------------------------|---------------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 67 |
| Original Principal Balance | 10,988,446.00 |
| Current Actual Balance | 10,966,577.83 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 458 |
| Original Principal Balance | 90,864,808.00 |
| Current Actual Balance | 90,193,595.05 |

12 Month Foreclosure History



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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1 | 0117283440 | Feb-2009 | 01-Aug-2005 | MS | 75.00 | 21,000.00 | 20,154.69 | 01-Sep-2008 | 8 | 7.500% | 1,170.13 |
| 1 | 0117933119 | Jul-2008 | 01-Aug-2005 | FL | 61.46 | 267,350.00 | 261,076.50 | 01-Jun-2007 | 23 | 6.250% | 30,846.26 |
| 1 | 0117989046 | May-2009 | 01-Sep-2005 | FL | 80.00 | 120,000.00 | 115,799.76 | 01-Dec-2008 | 5 | 7.400% | 4,646.71 |
| 1 | 0118001098 | Feb-2009 | 01-Oct-2005 | FL | 75.00 | 157,500.00 | 153,580.36 | 01-Feb-2008 | 15 | 7.375% | 13,976.34 |
| 1 | 0120040316 | Feb-2009 | 01-Jan-2006 | WA | 80.00 | 512,000.00 | 497,766.33 | 01-Sep-2008 | 8 | 7.375% | 28,392.83 |
| 1 | 0120041082 | May-2009 | 01-Jan-2006 | WI | 65.64 | 86,650.00 | 83,984.50 | 01-Dec-2008 | 5 | 7.390% | 3,365.47 |
| 1 | 0120041496 | Jan-2009 | 01-Jan-2006 | OH | 90.00 | 194,400.00 | 204,257.67 | 01-Aug-2008 | 9 | 7.990% | 13,951.80 |
| 1 | 0120044284 | May-2009 | 01-Feb-2006 | IL | 63.56 | 75,001.00 | 72,505.62 | 01-Jan-2009 | 4 | 7.000% | 2,350.21 |
| 1 | 0120044300 | Mar-2009 | 01-Mar-2006 | IL | 88.93 | 108,500.00 | 113,111.52 | 01-Oct-2008 | 7 | 9.650% | 7,746.00 |
| 1 | 0120044912 | Apr-2009 | 01-Mar-2006 | PA | 80.00 | 65,600.00 | 64,074.14 | 01-Apr-2008 | 13 | 8.500% | 6,370.92 |
| 1 | 0120045349 | Aug-2008 | 01-Apr-2006 | LA | 77.33 | 52,200.00 | 51,725.76 | 01-Jun-2007 | 23 | 8.750% | 8,817.27 |
| 1 | 0120046628 | Feb-2009 | 01-Apr-2006 | OH | 85.00 | 29,750.00 | 29,450.56 | 01-Sep-2008 | 8 | 11.950% | 2,524.99 |
| 1 | 0120047329 | Jul-2009 | 01-Apr-2006 | NY | 90.00 | 58,500.00 | 58,009.48 | 01-Sep-2007 | 20 | 10.125% | 10,178.69 |
| 1 | 0120049036 | Feb-2009 | 01-Mar-2006 | AL | 90.00 | 31,500.00 | 31,074.01 | 01-Jul-2008 | 10 | 11.000% | 3,253.77 |
| 1 | 0120053343 | Oct-2008 | 01-Apr-2006 | FL | 90.00 | 266,400.00 | 261,697.23 | 01-May-2008 | 12 | 8.375% | 23,921.56 |
| 1 | 0120054259 | Mar-2009 | 01-Apr-2006 | PA | 90.00 | 233,100.00 | 240,159.05 | 01-Oct-2008 | 7 | 8.250% | 13,913.48 |
| 1 | 0120054788 | May-2008 | 01-Apr-2006 | TX | 95.00 | 35,150.00 | 34,852.22 | 01-Aug-2007 | 21 | 9.750% | 6,140.14 |
| 1 | 0120054796 | Jan-2009 | 01-Mar-2006 | FL | 67.27 | 185,000.00 | 182,329.32 | 01-Aug-2007 | 21 | 7.375% | 23,787.73 |
| 1 | 0120055132 | Oct-2008 | 01-Apr-2006 | OH | 69.64 | 39,000.00 | 38,575.30 | 01-Nov-2007 | 18 | 9.375% | 5,672.08 |
| 1 | 0120055405 | Jul-2009 | 01-Apr-2006 | DC | 75.00 | 276,750.00 | 326,193.62 | 01-Nov-2008 | 6 | 7.000% | 14,318.67 |
| 1 | 0120057872 | Feb-2008 | 01-Apr-2006 | MO | 90.00 | 125,100.00 | 119,590.69 | 01-Jun-2007 | 23 | 8.375% | 18,813.71 |
| 1 | 0120057997 | May-2009 | 01-Mar-2006 | IL | 62.63 | 119,000.00 | 116,875.14 | 01-Aug-2008 | 9 | 9.125% | 9,208.27 |
| 1 | 0120059712 | Dec-2008 | 01-Apr-2006 | CA | 90.00 | 400,500.00 | 391,225.77 | 01-May-2008 | 12 | 6.950% | 29,246.88 |
| 1 | 0120062351 | Mar-2009 | 01-Apr-2006 | SC | 94.61 | 74,740.00 | 73,660.27 | 01-Oct-2008 | 7 | 10.375% | 5,443.41 |
| 1 | 0120063797 | Jun-2009 | 01-Apr-2006 | KS | 80.00 | 68,000.00 | 66,496.27 | 01-Jan-2009 | 4 | 8.750% | 2,737.76 |
| 1 | 0120384797 | Jul-2009 | 01-Dec-2005 | MD | 83.70 | 113,000.00 | 108,577.07 | 01-Feb-2009 | 3 | 6.500% | 2,708.09 |
| 1 | 0120385570 | Jul-2009 | 01-Jan-2006 | PA | 90.00 | 112,500.00 | 109,743.93 | 01-Feb-2009 | 3 | 8.875% | 3,823.73 |
| 1 | 0120387832 | Jul-2009 | 01-May-2006 | CT | 54.95 | 50,000.00 | 54,915.09 | 01-Feb-2009 | 3 | 11.125% | 2,428.77 |
| 1 | 0120390414 | Jul-2009 | 01-May-2006 | TX | 80.00 | 129,600.00 | 127,060.76 | 01-Feb-2009 | 3 | 9.625% | 4,824.64 |
| 1 | 0120391370 | Mar-2009 | 01-Apr-2006 | WI | 94.95 | 183,825.00 | 180,738.26 | 01-Oct-2008 | 7 | 9.625% | 12,337.79 |
| 1 | 0120392576 | Feb-2009 | 01-Mar-2006 | NY | 80.00 | 45,600.00 | 50,275.50 | 01-Sep-2008 | 8 | 9.750% | 3,864.53 |
| 1 | 0120392758 | Jan-2009 | 01-May-2006 | CA | 80.00 | 366,400.00 | 366,399.90 | 01-Jun-2008 | 11 | 6.950% | 25,602.20 |
| 1 | 0120393079 | Jul-2009 | 01-Apr-2006 | GA | 95.00 | 117,325.00 | 128,922.49 | 01-Feb-2009 | 3 | 9.125% | 4,626.54 |
| 1 | 0120394382 | Dec-2008 | 01-Apr-2006 | IN | 90.00 | 63,900.00 | 62,702.42 | 01-Jul-2008 | 10 | 9.490% | 5,616.14 |
| 1 | 0120394655 | Jun-2009 | 01-May-2006 | NY | 63.20 | 79,000.00 | 77,630.79 | 01-May-2008 | 12 | 8.250% | 6,982.97 |
| 1 | 0120394820 | Jul-2009 | 01-May-2006 | PA | 85.00 | 28,050.00 | 27,719.82 | 01-Feb-2008 | 15 | 9.500% | 3,516.86 |
| 1 | 0120395942 | Feb-2008 | 01-May-2006 | FL | 100.00 | 123,000.00 | 121,903.54 | 01-Sep-2007 | 20 | 9.500% | 19,987.61 |
| 1 | 0120398433 | Jan-2009 | 01-May-2006 | WI | 73.04 | 168,000.00 | 165,147.00 | 01-Aug-2008 | 9 | 8.990% | 12,807.48 |
| 1 | 0120400320 | Jun-2009 | 01-May-2006 | GA | 85.00 | 119,850.00 | 128,276.76 | 01-Jan-2009 | 4 | 11.375% | 6,967.03 |
| 1 | 0120401641 | Jul-2009 | 01-May-2006 | WI | 75.00 | 175,500.00 | 170,652.39 | 01-Nov-2008 | 6 | 7.125% | 7,510.69 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1 | 0120747977 | Dec-2008 | 01-Sep-2005 | FL | 65.00 | 152,750.00 | 162,379.46 | 01-Jul-2008 | 10 | 8.190% | 12,427.39 |
| 1 | 0120748637 | Feb-2009 | 01-Dec-2005 | IN | 90.00 | 130,500.00 | 127,472.86 | 01-Sep-2008 | 8 | 8.500% | 8,467.45 |
| 1 | 0120753512 | Jun-2009 | 01-May-2006 | WI | 80.00 | 43,200.00 | 42,165.67 | 01-Dec-2008 | 5 | 10.525% | 2,461.16 |
| 1 | 0120753538 | Jul-2009 | 01-May-2006 | TX | 79.50 | 94,600.00 | 91,611.92 | 01-Feb-2009 | 3 | 6.915% | 2,443.54 |
| 1 | 0120758677 | Jun-2009 | 01-May-2006 | MI | 90.00 | 148,500.00 | 146,075.37 | 01-Jan-2009 | 4 | 10.120% | 7,015.96 |
| 1 | 0120767223 | Jul-2009 | 01-May-2006 | TX | 54.86 | 79,000.00 | 72,339.85 | 01-Oct-2008 | 7 | 9.875% | 5,015.41 |
| 1 | 0120767348 | Dec-2008 | 01-May-2006 | PA | 64.72 | 34,300.00 | 33,792.13 | 01-Jul-2008 | 10 | 9.625% | 2,817.90 |
| 1 | 0120767751 | Feb-2008 | 01-May-2006 | FL | 89.99 | 180,700.00 | 178,471.07 | 01-Sep-2007 | 20 | 7.875% | 23,924.54 |
| 1 | 0120767884 | Jul-2009 | 01-May-2006 | FL | 70.00 | 94,500.00 | 90,827.84 | 01-Sep-2008 | 8 | 7.875% | 5,557.03 |
| 1 | 0120767959 | Apr-2009 | 01-May-2006 | MD | 80.00 | 480,000.00 | 468,844.25 | 01-Nov-2008 | 6 | 7.950% | 23,215.61 |
| 1 | 0120768171 | Mar-2008 | 01-Jun-2006 | FL | 72.73 | 160,000.00 | 159,859.43 | 01-Oct-2007 | 19 | 8.500% | 22,380.33 |
| 1 | 0120768338 | Feb-2009 | 01-Jun-2006 | FL | 85.00 | 108,375.00 | 107,080.16 | 01-Sep-2008 | 8 | 10.950% | 9,304.46 |
| 1 | 0120768627 | Jan-2009 | 01-Jun-2006 | FL | 76.61 | 75,000.00 | 75,484.87 | 01-Aug-2008 | 9 | 7.875% | 5,081.23 |
| 1 | 0120768668 | Nov-2008 | 01-May-2006 | FL | 90.00 | 285,300.00 | 280,384.99 | 01-Jun-2008 | 11 | 8.625% | 24,569.21 |
| 1 | 0120770094 | May-2009 | 01-May-2006 | GA | 70.00 | 54,600.00 | 49,741.47 | 01-Aug-2008 | 9 | 7.950% | 3,330.48 |
| 1 | 0120770789 | Aug-2007 | 01-Jun-2006 | FL | 95.00 | 475,000.00 | 472,578.55 | 01-Mar-2007 | 26 | 9.500% | 98,473.06 |
| 1 | 0120771357 | Apr-2009 | 01-May-2006 | NC | 90.00 | 211,410.00 | 215,867.43 | 01-Sep-2008 | 8 | 10.125% | 17,269.87 |
| 1 | 0120771944 | Dec-2007 | 01-Jun-2006 | FL | 95.00 | 48,450.00 | 48,126.66 | 01-Jul-2007 | 22 | 10.125% | 9,208.77 |
| 1 | 0120772959 | Apr-2009 | 01-Jun-2006 | NJ | 50.00 | 170,000.00 | 153,176.83 | 01-Nov-2008 | 6 | 7.875% | 7,425.34 |
| 1 | 0120774021 | Jan-2009 | 01-Jun-2006 | IN | 90.00 | 85,500.00 | 83,792.44 | 01-Aug-2008 | 9 | 7.950% | 5,698.18 |
| 1 | 0120774377 | Apr-2009 | 01-Jun-2006 | KS | 84.93 | 310,000.00 | 305,760.32 | 01-Dec-2007 | 17 | 7.950% | 35,804.35 |
| 1 | 0120775259 | Dec-2008 | 01-Jun-2006 | VA | 90.00 | 60,750.00 | 60,170.14 | 01-Dec-2007 | 17 | 9.750% | 8,766.76 |
| 1 | 0120775333 | Feb-2009 | 01-Jun-2006 | MD | 53.13 | 170,000.00 | 165,565.82 | 01-Oct-2008 | 7 | 6.950% | 7,976.58 |
| 1 | 0120775556 | May-2009 | 01-Jun-2006 | LA | 90.00 | 78,300.00 | 75,656.25 | 01-Oct-2008 | 7 | 7.625% | 4,026.95 |
| 1 | 0120775911 | May-2009 | 01-Jun-2006 | MD | 90.00 | 211,500.00 | 206,797.25 | 01-Apr-2008 | 13 | 7.625% | 18,300.59 |
| 1 | 0120814470 | Apr-2009 | 01-Aug-2005 | TX | 80.00 | 104,000.00 | 100,109.82 | 01-Oct-2008 | 7 | 6.950% | 4,821.49 |
| 1 | 0120816657 | Jul-2009 | 01-Nov-2005 | FL | 80.00 | 163,200.00 | 157,002.42 | 01-Feb-2009 | 3 | 6.875% | 4,161.14 |
| 1 | 0120816707 | Oct-2008 | 01-Dec-2005 | FL | 87.74 | 174,600.00 | 169,982.79 | 01-Apr-2008 | 13 | 6.950% | 13,605.71 |
| 1 | 0120817150 | Apr-2009 | 01-Nov-2005 | FL | 67.53 | 260,000.00 | 250,952.42 | 01-Sep-2008 | 8 | 6.490% | 12,461.89 |
| 1 | 0120817259 | Apr-2009 | 01-Nov-2005 | FL | 70.00 | 143,500.00 | 138,613.75 | 01-Nov-2008 | 6 | 6.950% | 5,938.00 |
| 1 | 0120817739 | Oct-2008 | 01-Dec-2005 | FL | 76.52 | 176,000.00 | 170,458.24 | 01-May-2008 | 12 | 6.125% | 11,099.55 |
| 1 | 0120817762 | Mar-2009 | 01-Dec-2005 | FL | 71.99 | 179,900.00 | 174,080.46 | 01-Oct-2008 | 7 | 6.950% | 8,385.64 |
| 1 | 0120817853 | Dec-2008 | 01-Nov-2005 | FL | 80.00 | 460,000.00 | 445,643.26 | 01-Jun-2008 | 11 | 6.550% | 29,011.52 |
| 1 | 0120817911 | Dec-2008 | 01-Dec-2005 | FL | 70.00 | 325,500.00 | 316,866.25 | 01-Jul-2008 | 10 | 7.434% | 21,855.39 |
| 1 | 0120818091 | Jul-2009 | 01-Dec-2005 | TX | 80.00 | 204,800.00 | 196,580.53 | 01-Feb-2009 | 3 | 7.625% | 5,824.00 |
| 1 | 0120818356 | Jan-2009 | 01-Dec-2005 | FL | 100.00 | 293,000.00 | 285,057.96 | 01-Aug-2008 | 9 | 7.500% | 18,203.90 |
| 1 | 0120820543 | Oct-2008 | 01-Jun-2006 | TX | 84.74 | 161,000.00 | 157,550.66 | 01-May-2008 | 12 | 7.375% | 12,560.07 |
| 1 | 0120820600 | Mar-2009 | 01-Jun-2006 | PA | 90.00 | 33,300.00 | 31,734.06 | 01-Jan-2008 | 16 | 11.250% | 4,992.79 |
| 1 | 0120821350 | Jul-2009 | 01-May-2006 | TX | 95.00 | 58,900.00 | 57,543.37 | 01-Aug-2008 | 9 | 10.575% | 5,297.77 |
| 1 | 0120823463 | Feb-2009 | 01-Jul-2006 | IN | 90.00 | 132,300.00 | 134,556.80 | 01-Sep-2008 | 8 | 8.875% | 9,364.78 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1 | 0120824024 | Feb-2009 | 01-Jun-2006 | FL | 78.13 | 125,000.00 | 122,170.92 | 01-Sep-2008 | 8 | 7.500% | 7,097.14 |
| 1 | 0120824164 | Nov-2008 | 01-Jun-2006 | FL | 75.00 | 291,000.00 | 283,460.43 | 01-May-2008 | 12 | 7.125% | 21,766.39 |
| 1 | 0120825708 | Mar-2009 | 01-Jun-2006 | IN | 80.00 | 42,400.00 | 41,670.67 | 01-Oct-2008 | 7 | 9.125% | 2,688.16 |
| 1 | 0120825823 | Jun-2009 | 01-Jun-2006 | FL | 75.00 | 116,250.00 | 114,409.64 | 01-Apr-2008 | 13 | 8.250% | 11,022.80 |
| 1 | 0120827217 | May-2009 | 01-Jun-2006 | FL | 75.00 | 247,500.00 | 243,453.15 | 01-Dec-2008 | 5 | 9.875% | 13,289.60 |
| 1 | 0120828876 | Apr-2009 | 01-May-2006 | FL | 75.56 | 680,000.00 | 663,411.09 | 01-Aug-2008 | 9 | 7.100% | 39,937.85 |
| 1 | 0120832357 | Aug-2008 | 01-Jun-2006 | WI | 90.00 | 99,900.00 | 97,574.36 | 01-Mar-2008 | 14 | 8.650% | 10,539.52 |
| 1 | 0120833033 | Dec-2007 | 01-Jun-2006 | NY | 95.00 | 415,625.00 | 412,387.09 | 01-Jun-2007 | 23 | 8.875% | 71,383.18 |
| 1 | 0120833207 | Mar-2009 | 01-Jun-2006 | NY | 66.59 | 283,000.00 | 283,000.00 | 01-Oct-2008 | 7 | 7.500% | 14,857.47 |
| 1 | 0120833702 | May-2009 | 01-May-2006 | IN | 79.50 | 63,600.00 | 62,028.45 | 01-Oct-2008 | 7 | 7.950% | 3,453.70 |
| 1 | 0120835442 | Apr-2009 | 01-Jul-2006 | MD | 80.00 | 78,400.00 | 77,252.84 | 01-Aug-2008 | 9 | 9.500% | 6,353.22 |
| 1 | 0120835525 | Jan-2009 | 01-Jun-2006 | FL | 70.00 | 158,200.00 | 160,323.47 | 01-Aug-2008 | 9 | 7.500% | 10,240.39 |
| 1 | 0120835582 | Jun-2007 | 01-Jul-2006 | FL | 70.00 | 140,000.00 | 139,605.68 | 01-Oct-2006 | 31 | 7.810% | 27,719.21 |
| 1 | 0120835665 | Mar-2009 | 01-Jul-2006 | MI | 75.00 | 39,000.00 | 38,590.56 | 01-Jul-2008 | 10 | 10.750% | 3,945.05 |
| 1 | 0120836846 | Jul-2009 | 01-Jul-2006 | CA | 90.00 | 252,000.00 | 244,636.84 | 01-Feb-2009 | 3 | 6.950% | 6,561.29 |
| 1 | 0120838115 | Jun-2009 | 01-Jun-2006 | MI | 80.00 | 41,200.00 | 40,391.01 | 01-Jan-2009 | 4 | 9.150% | 1,744.07 |
| 1 | 0120838487 | Feb-2009 | 01-Jul-2006 | FL | 75.00 | 183,750.00 | 180,660.61 | 01-Jan-2008 | 16 | 6.875% | 17,131.43 |
| 1 | 0120838727 | Jun-2009 | 01-Jun-2006 | PA | 90.02 | 99,925.00 | 97,670.60 | 01-Jan-2009 | 4 | 8.350% | 3,825.83 |
| 2 | 0117961409 | Oct-2008 | 01-Aug-2005 | FL | 80.00 | 311,200.00 | 332,882.98 | 01-May-2008 | 12 | 6.875% | 26,064.25 |
| 2 | 0117967174 | Mar-2008 | 01-Sep-2005 | FL | 80.00 | 224,000.00 | 217,863.55 | 01-Jul-2007 | 22 | 5.250% | 26,812.37 |
| 2 | 0117972125 | Sep-2008 | 01-Sep-2005 | FL | 80.00 | 236,000.00 | 228,906.42 | 01-Feb-2008 | 15 | 4.625% | 16,375.34 |
| 2 | 0117976480 | Jul-2008 | 01-Sep-2005 | FL | 95.00 | 254,600.00 | 254,575.94 | 01-Dec-2007 | 17 | 8.500% | 36,648.40 |
| 2 | 0117979351 | Jan-2008 | 01-Sep-2005 | FL | 95.00 | 227,050.00 | 222,038.38 | 01-Aug-2007 | 21 | 6.875% | 32,114.99 |
| 2 | 0117983437 | Jun-2009 | 01-Sep-2005 | FL | 75.00 | 210,000.00 | 210,000.00 | 01-Aug-2008 | 9 | 7.000% | 13,562.50 |
| 2 | 0117983544 | Aug-2008 | 01-Sep-2005 | FL | 78.86 | 276,000.00 | 283,234.99 | 01-Mar-2008 | 14 | 6.285% | 21,654.71 |
| 2 | 0117986877 | May-2009 | 01-Sep-2005 | FL | 80.00 | 144,000.00 | 138,120.58 | 01-Nov-2008 | 6 | 6.750% | 6,079.56 |
| 2 | 0117987958 | Nov-2008 | 01-Oct-2005 | FL | 80.00 | 224,000.00 | 224,581.43 | 01-Jun-2008 | 11 | 5.000% | 10,857.03 |
| 2 | 0118034446 | Feb-2009 | 01-Oct-2005 | FL | 95.00 | 227,900.00 | 227,895.00 | 01-Sep-2007 | 20 | 7.125% | 32,688.63 |
| 2 | 0119290880 | Aug-2008 | 01-Dec-2005 | WI | 80.00 | 96,000.00 | 93,083.37 | 01-Mar-2008 | 14 | 7.625% | 9,482.11 |
| 2 | 0119305761 | Jan-2009 | 01-Dec-2005 | FL | 90.00 | 134,910.00 | 131,304.86 | 01-Jun-2008 | 11 | 9.250% | 13,673.00 |
| 2 | 0119329159 | May-2009 | 01-Jan-2006 | WA | 90.00 | 77,400.00 | 75,483.92 | 01-Sep-2008 | 8 | 7.375% | 4,991.90 |
| 2 | 0120037825 | Jul-2009 | 01-Apr-2006 | DE | 83.33 | 160,000.00 | 156,436.64 | 01-Feb-2009 | 3 | 7.500% | 4,684.94 |
| 2 | 0120037957 | Jun-2009 | 01-Sep-2005 | NY | 75.00 | 82,500.00 | 80,512.13 | 01-Dec-2008 | 5 | 7.875% | 3,588.95 |
| 2 | 0120037965 | Apr-2009 | 01-Mar-2006 | CA | 80.00 | 343,784.00 | 362,072.10 | 01-Nov-2008 | 6 | 6.625% | 14,584.46 |
| 2 | 0120038039 | Jul-2009 | 01-Apr-2006 | CA | 80.00 | 269,024.00 | 269,024.00 | 01-Feb-2009 | 3 | 6.500% | 6,949.79 |
| 2 | 0120038211 | Feb-2009 | 01-Oct-2005 | FL | 87.03 | 137,500.00 | 142,105.20 | 01-Sep-2008 | 8 | 9.500% | 10,625.22 |
| 2 | 0120038237 | Mar-2009 | 01-Oct-2005 | MO | 80.00 | 472,890.00 | 472,711.03 | 01-Nov-2007 | 18 | 6.000% | 55,149.70 |
| 2 | 0120038443 | Mar-2009 | 01-Oct-2005 | CO | 80.00 | 256,000.00 | 256,000.00 | 01-Oct-2008 | 7 | 6.125% | 11,866.65 |
| 2 | 0120038526 | Nov-2008 | 01-Nov-2005 | NJ | 75.00 | 116,250.00 | 113,388.96 | 01-Apr-2008 | 13 | 6.990% | 10,428.17 |
| 2 | 0120039730 | Mar-2009 | 01-Dec-2005 | CA | 80.00 | 480,276.00 | 491,257.02 | 01-Oct-2008 | 7 | 5.821% | 19,504.02 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120039904 | Nov-2008 | 01-Jan-2006 | FL | 100.00 | 155,000.00 | 151,835.49 | 01-Mar-2008 | 14 | 7.250% | 16,572.23 |
| 2 | 0120039995 | Feb-2008 | 01-Dec-2005 | FL | 80.00 | 142,320.00 | 142,036.54 | 01-Sep-2007 | 20 | 8.000% | 22,536.46 |
| 2 | 0120040373 | Feb-2009 | 01-Apr-2006 | CA | 60.61 | 297,000.00 | 291,938.05 | 01-Aug-2008 | 9 | 8.375% | 22,672.22 |
| 2 | 0120040688 | Apr-2009 | 01-Jan-2006 | FL | 89.14 | 156,000.00 | 153,145.92 | 01-Oct-2007 | 19 | 7.375% | 22,262.96 |
| 2 | 0120040985 | Mar-2009 | 01-Jan-2006 | NV | 85.00 | 259,250.00 | 259,240.00 | 01-Mar-2008 | 14 | 6.250% | 24,978.79 |
| 2 | 0120041454 | Feb-2008 | 01-Feb-2006 | FL | 90.00 | 225,000.00 | 221,874.93 | 01-Jun-2007 | 23 | 8.625% | 41,001.81 |
| 2 | 0120041546 | Jan-2009 | 01-Mar-2006 | MD | 84.13 | 87,500.00 | 83,703.77 | 01-Aug-2008 | 9 | 7.625% | 5,863.02 |
| 2 | 0120041561 | Aug-2007 | 01-Feb-2006 | IN | 80.00 | 188,000.00 | 186,287.69 | 01-Mar-2007 | 26 | 8.375% | 36,691.84 |
| 2 | 0120041629 | Nov-2007 | 01-Mar-2006 | NJ | 59.18 | 165,700.00 | 164,659.67 | 01-Jun-2007 | 23 | 9.250% | 34,086.34 |
| 2 | 0120041819 | Mar-2009 | 01-Feb-2006 | AZ | 90.00 | 180,000.00 | 185,769.26 | 01-Oct-2008 | 7 | 8.625% | 11,285.12 |
| 2 | 0120041934 | Dec-2008 | 01-Feb-2006 | FL | 65.00 | 185,250.00 | 182,078.74 | 01-Jun-2008 | 11 | 10.750% | 20,978.23 |
| 2 | 0120041942 | Jul-2009 | 01-Mar-2006 | TN | 80.00 | 78,400.00 | 76,933.71 | 01-Oct-2008 | 7 | 8.125% | 4,642.72 |
| 2 | 0120041959 | Aug-2008 | 01-Mar-2006 | TX | 80.00 | 32,000.00 | 31,585.60 | 01-Feb-2008 | 15 | 8.500% | 4,035.98 |
| 2 | 0120041991 | Jun-2009 | 01-Mar-2006 | NY | 58.49 | 272,000.00 | 263,302.72 | 01-Dec-2008 | 5 | 10.250% | 15,386.53 |
| 2 | 0120042064 | Apr-2009 | 01-Feb-2006 | FL | 90.00 | 175,500.00 | 169,806.20 | 01-Nov-2008 | 6 | 6.875% | 7,474.74 |
| 2 | 0120042528 | Jan-2009 | 01-Feb-2006 | NV | 80.00 | 144,800.00 | 140,384.12 | 01-Aug-2008 | 9 | 6.500% | 8,266.74 |
| 2 | 0120042569 | Dec-2008 | 01-Apr-2006 | CA | 90.00 | 452,610.00 | 452,420.58 | 01-Jul-2008 | 10 | 7.125% | 29,973.11 |
| 2 | 0120043211 | Jun-2009 | 01-Feb-2006 | NC | 90.00 | 65,250.00 | 68,505.76 | 01-Dec-2008 | 5 | 7.000% | 2,589.38 |
| 2 | 0120043302 | Jul-2009 | 01-Mar-2006 | MA | 95.00 | 137,750.00 | 135,357.03 | 01-Jun-2008 | 11 | 8.875% | 12,227.73 |
| 2 | 0120043336 | Apr-2009 | 01-Mar-2006 | AK | 67.01 | 244,600.00 | 239,363.57 | 01-Nov-2008 | 6 | 8.125% | 12,733.33 |
| 2 | 0120043617 | Feb-2009 | 01-Mar-2006 | IL | 80.00 | 40,000.00 | 42,058.64 | 01-Sep-2008 | 8 | 7.250% | 2,355.33 |
| 2 | 0120043690 | Feb-2009 | 01-Mar-2006 | CA | 66.31 | 250,000.00 | 249,899.54 | 01-Mar-2008 | 14 | 8.000% | 28,322.08 |
| 2 | 0120043757 | Jan-2009 | 01-Feb-2006 | CA | 69.87 | 835,000.00 | 833,747.60 | 01-Apr-2008 | 13 | 7.625% | 82,593.18 |
| 2 | 0120043799 | May-2009 | 01-Mar-2006 | NJ | 71.74 | 165,000.00 | 173,423.67 | 01-Nov-2008 | 6 | 8.000% | 8,644.84 |
| 2 | 0120044730 | Jun-2009 | 01-Apr-2006 | AZ | 85.00 | 111,350.00 | 109,353.50 | 01-Dec-2008 | 5 | 9.750% | 5,889.33 |
| 2 | 0120044995 | Jul-2009 | 01-Mar-2006 | NY | 90.00 | 616,500.00 | 616,500.00 | 01-Jul-2008 | 10 | 8.625% | 54,200.52 |
| 2 | 0120045174 | Jul-2009 | 01-Mar-2006 | AZ | 80.00 | 244,000.00 | 238,567.80 | 01-Mar-2008 | 14 | 7.500% | 25,321.34 |
| 2 | 0120045216 | Mar-2009 | 01-Mar-2006 | FL | 89.37 | 254,700.00 | 248,586.84 | 01-Oct-2008 | 7 | 9.080% | 15,700.13 |
| 2 | 0120045463 | Jul-2009 | 01-Mar-2006 | WV | 55.74 | 128,200.00 | 124,701.33 | 01-Feb-2009 | 3 | 8.950% | 4,384.01 |
| 2 | 0120045570 | Jul-2009 | 01-Apr-2006 | SC | 80.00 | 72,000.00 | 70,373.81 | 01-Feb-2009 | 3 | 8.000% | 2,254.23 |
| 2 | 0120045604 | Jun-2009 | 01-Mar-2006 | GA | 75.00 | 105,000.00 | 102,560.18 | 01-Jan-2009 | 4 | 8.500% | 4,180.10 |
| 2 | 0120045695 | Jul-2009 | 01-Apr-2006 | CA | 60.95 | 320,000.00 | 310,396.50 | 01-Feb-2009 | 3 | 7.250% | 8,972.25 |
| 2 | 0120045729 | Jan-2009 | 01-Mar-2006 | OH | 80.00 | 57,600.00 | 56,657.84 | 01-Jul-2008 | 10 | 9.125% | 5,248.45 |
| 2 | 0120045745 | May-2008 | 01-Mar-2006 | FL | 84.83 | 151,000.00 | 148,532.50 | 01-Dec-2007 | 17 | 7.990% | 17,618.24 |
| 2 | 0120045778 | Mar-2009 | 01-Mar-2006 | NC | 80.00 | 104,000.00 | 103,614.74 | 01-Nov-2006 | 30 | 10.375% | 28,801.93 |
| 2 | 0120046172 | Sep-2008 | 01-Mar-2006 | CA | 84.91 | 450,000.00 | 440,361.76 | 01-Apr-2008 | 13 | 7.375% | 37,595.40 |
| 2 | 0120046230 | Mar-2009 | 01-Apr-2006 | CA | 66.40 | 217,800.00 | 212,646.56 | 01-Jun-2008 | 11 | 8.000% | 18,727.24 |
| 2 | 0120046263 | May-2009 | 01-Mar-2006 | AZ | 80.00 | 448,000.00 | 433,743.53 | 01-Dec-2008 | 5 | 7.125% | 17,438.10 |
| 2 | 0120046784 | Feb-2009 | 01-Mar-2006 | AZ | 81.63 | 200,000.00 | 194,936.58 | 01-Feb-2008 | 15 | 8.375% | 24,562.59 |
| 2 | 0120046974 | Jan-2009 | 01-Mar-2006 | IA | 80.00 | 48,000.00 | 47,050.35 | 01-Aug-2008 | 9 | 8.250% | 3,565.63 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120047931 | Feb-2009 | 01-Apr-2006 | IN | 90.00 | 85,500.00 | 83,922.06 | 01-Sep-2008 | 8 | 8.250% | 5,821.88 |
| 2 | 0120048046 | Mar-2008 | 01-Mar-2006 | FL | 100.00 | 265,000.00 | 262,950.00 | 01-Jun-2007 | 23 | 8.500% | 49,858.87 |
| 2 | 0120048053 | Mar-2008 | 01-Mar-2006 | FL | 100.00 | 129,000.00 | 127,593.42 | 01-Jul-2007 | 22 | 8.625% | 22,390.55 |
| 2 | 0120048293 | May-2009 | 01-Apr-2006 | IL | 85.00 | 148,750.00 | 144,502.75 | 01-Nov-2008 | 6 | 6.625% | 6,361.73 |
| 2 | 0120048350 | Mar-2009 | 01-Mar-2006 | MA | 80.00 | 312,000.00 | 341,838.70 | 01-Sep-2008 | 8 | 6.500% | 17,015.81 |
| 2 | 0120048665 | May-2009 | 01-Mar-2006 | NC | 95.00 | 256,500.00 | 249,495.83 | 01-Sep-2008 | 8 | 7.875% | 16,318.83 |
| 2 | 0120048772 | Jul-2009 | 01-Mar-2006 | IL | 72.50 | 290,000.00 | 282,135.38 | 01-Feb-2009 | 3 | 7.625% | 8,360.12 |
| 2 | 0120049135 | May-2009 | 01-Apr-2006 | AZ | 82.22 | 185,000.00 | 183,461.47 | 01-Jul-2007 | 22 | 9.375% | 34,369.09 |
| 2 | 0120049473 | Jun-2009 | 01-Apr-2006 | CO | 80.00 | 175,330.00 | 171,072.55 | 01-Nov-2008 | 6 | 6.875% | 7,816.72 |
| 2 | 0120049739 | Apr-2009 | 01-Apr-2006 | AZ | 82.50 | 348,900.00 | 342,587.17 | 01-Jul-2008 | 10 | 6.875% | 24,052.54 |
| 2 | 0120049994 | Jul-2007 | 01-Apr-2006 | FL | 89.73 | 332,000.00 | 329,820.51 | 01-Feb-2007 | 27 | 8.000% | 64,945.68 |
| 2 | 0120050042 | Jun-2009 | 01-Mar-2006 | MD | 75.00 | 153,750.00 | 155,560.56 | 01-Jan-2009 | 4 | 11.125% | 8,253.49 |
| 2 | 0120050117 | Apr-2009 | 01-Apr-2006 | FL | 95.00 | 347,212.00 | 345,212.00 | 01-Oct-2007 | 19 | 7.875% | 47,250.86 |
| 2 | 0120050166 | Nov-2008 | 01-Mar-2006 | KY | 80.00 | 68,000.00 | 66,805.49 | 01-Jun-2008 | 11 | 8.875% | 6,595.75 |
| 2 | 0120050299 | Jul-2009 | 01-Apr-2006 | CA | 80.00 | 294,400.00 | 294,325.08 | 01-Feb-2009 | 3 | 6.500% | 7,603.37 |
| 2 | 0120050455 | May-2009 | 01-Apr-2006 | TX | 80.00 | 212,000.00 | 212,000.00 | 01-Aug-2008 | 9 | 6.500% | 12,874.61 |
| 2 | 0120050513 | Jul-2009 | 01-Mar-2006 | OH | 90.00 | 117,000.00 | 113,695.73 | 01-Feb-2009 | 3 | 7.875% | 3,487.48 |
| 2 | 0120050539 | Nov-2008 | 01-Mar-2006 | FL | 90.00 | 166,500.00 | 164,412.02 | 01-Jul-2007 | 22 | 7.790% | 24,808.73 |
| 2 | 0120050695 | May-2009 | 01-Mar-2006 | CA | 100.00 | 315,000.00 | 306,058.18 | 01-Dec-2008 | 5 | 8.250% | 13,800.45 |
| 2 | 0120050729 | May-2009 | 01-Apr-2006 | MA | 88.75 | 213,000.00 | 216,400.29 | 01-Jul-2008 | 10 | 6.000% | 11,823.45 |
| 2 | 0120050901 | Nov-2007 | 01-Mar-2006 | FL | 90.00 | 162,000.00 | 160,547.07 | 01-Jun-2007 | 23 | 10.125% | 33,367.87 |
| 2 | 0120051313 | Nov-2008 | 01-Mar-2006 | CA | 82.86 | 290,000.00 | 283,861.97 | 01-Mar-2008 | 14 | 7.375% | 29,654.78 |
| 2 | 0120051453 | Mar-2009 | 01-Apr-2006 | MA | 80.00 | 328,000.00 | 325,593.83 | 01-Sep-2008 | 8 | 7.375% | 20,281.82 |
| 2 | 0120051669 | Oct-2008 | 01-Apr-2006 | WI | 85.00 | 123,250.00 | 121,328.40 | 01-May-2008 | 12 | 7.250% | 10,460.77 |
| 2 | 0120051982 | Mar-2009 | 01-Mar-2006 | FL | 70.00 | 185,500.00 | 180,597.28 | 01-Oct-2008 | 7 | 7.250% | 9,712.15 |
| 2 | 0120052048 | Jul-2009 | 01-Apr-2006 | PA | 90.00 | 189,000.00 | 184,784.94 | 01-Feb-2009 | 3 | 8.875% | 6,438.58 |
| 2 | 0120052220 | Jan-2009 | 01-Mar-2006 | FL | 80.00 | 208,000.00 | 208,000.00 | 01-Aug-2008 | 9 | 7.375% | 14,148.30 |
| 2 | 0120052840 | May-2009 | 01-Mar-2006 | GA | 89.69 | 173,900.00 | 169,767.93 | 01-Dec-2008 | 5 | 7.875% | 7,568.54 |
| 2 | 0120053087 | Feb-2009 | 01-Mar-2006 | FL | 90.00 | 223,200.00 | 220,237.18 | 01-Feb-2008 | 15 | 9.375% | 27,548.09 |
| 2 | 0120053228 | Jul-2009 | 01-Apr-2006 | WI | 90.00 | 139,500.00 | 136,076.64 | 01-Oct-2008 | 7 | 7.625% | 7,814.70 |
| 2 | 0120053533 | Jul-2009 | 01-Apr-2006 | RI | 80.00 | 324,000.00 | 323,999.96 | 01-Sep-2008 | 8 | 6.875% | 17,212.50 |
| 2 | 0120053830 | May-2009 | 01-Apr-2006 | FL | 80.00 | 207,920.00 | 207,688.88 | 01-Sep-2008 | 8 | 7.625% | 12,331.50 |
| 2 | 0120053954 | Jul-2009 | 01-Apr-2006 | VA | 80.00 | 127,200.00 | 143,096.35 | 01-Feb-2009 | 3 | 8.500% | 4,762.24 |
| 2 | 0120054101 | Jul-2009 | 01-Mar-2006 | TX | 90.00 | 177,300.00 | 172,045.74 | 01-Feb-2009 | 3 | 7.375% | 4,918.69 |
| 2 | 0120054135 | Nov-2008 | 01-Mar-2006 | IN | 85.00 | 55,250.00 | 54,155.95 | 01-Jun-2008 | 11 | 7.875% | 4,759.92 |
| 2 | 0120054150 | Dec-2007 | 01-Apr-2006 | FL | 83.33 | 325,000.00 | 321,239.66 | 01-Jul-2007 | 22 | 7.625% | 48,883.85 |
| 2 | 0120054184 | Jul-2009 | 01-Mar-2006 | FL | 61.43 | 129,000.00 | 125,191.72 | 01-Jan-2009 | 4 | 9.250% | 5,572.43 |
| 2 | 0120054523 | Jul-2009 | 01-Apr-2006 | UT | 90.00 | 141,300.00 | 142,906.55 | 01-Feb-2009 | 3 | 9.875% | 5,575.91 |
| 2 | 0120055074 | Apr-2009 | 01-Apr-2006 | MN | 70.72 | 128,000.00 | 125,500.67 | 01-Jul-2008 | 10 | 7.500% | 9,555.16 |
| 2 | 0120055629 | Jun-2009 | 01-Apr-2006 | AL | 72.73 | 800,000.00 | 775,261.48 | 01-Jan-2009 | 4 | 6.250% | 23,520.63 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120055801 | Apr-2009 | 01-Apr-2006 | CA | 90.00 | 630,000.00 | 616,208.43 | 01-Nov-2008 | 6 | 7.750% | 31,753.40 |
| 2 | 0120056254 | Jul-2009 | 01-Apr-2006 | LA | 90.00 | 123,300.00 | 120,194.81 | 01-Jan-2009 | 4 | 7.625% | 4,473.12 |
| 2 | 0120056429 | Nov-2008 | 01-Apr-2006 | FL | 95.00 | 266,000.00 | 262,001.74 | 01-Mar-2008 | 14 | 8.000% | 28,508.40 |
| 2 | 0120056494 | Jul-2009 | 01-Apr-2006 | OK | 80.00 | 82,400.00 | 84,953.99 | 01-Feb-2009 | 3 | 7.000% | 2,296.67 |
| 2 | 0120056528 | Jun-2009 | 01-Apr-2006 | AZ | 80.00 | 208,345.00 | 191,223.15 | 01-Jan-2009 | 4 | 6.625% | 6,160.09 |
| 2 | 0120056544 | Mar-2009 | 01-Apr-2006 | WI | 90.00 | 241,200.00 | 259,677.32 | 01-Oct-2008 | 7 | 8.375% | 15,132.53 |
| 2 | 0120056619 | Mar-2008 | 01-Apr-2006 | NY | 80.00 | 364,000.00 | 359,814.00 | 01-May-2007 | 24 | 7.000% | 54,199.78 |
| 2 | 0120056684 | Aug-2008 | 01-Apr-2006 | WI | 88.24 | 75,001.00 | 76,160.61 | 01-Mar-2008 | 14 | 6.450% | 6,386.93 |
| 2 | 0120057054 | Sep-2008 | 01-Apr-2006 | FL | 100.00 | 158,900.00 | 155,189.15 | 01-Apr-2008 | 13 | 7.875% | 14,217.70 |
| 2 | 0120057062 | Mar-2009 | 01-Apr-2006 | IL | 41.56 | 315,000.00 | 309,062.36 | 01-Oct-2008 | 7 | 7.750% | 18,039.14 |
| 2 | 0120057179 | Mar-2009 | 01-Apr-2006 | VA | 90.00 | 378,000.00 | 378,000.00 | 01-May-2007 | 24 | 8.000% | 66,150.08 |
| 2 | 0120057526 | Oct-2008 | 01-Apr-2006 | PA | 76.26 | 196,000.00 | 196,000.00 | 01-May-2008 | 12 | 7.750% | 18,129.96 |
| 2 | 0120057674 | Apr-2009 | 01-Apr-2006 | IN | 100.00 | 37,630.00 | 37,055.66 | 01-Nov-2008 | 6 | 10.375% | 2,434.72 |
| 2 | 0120057740 | Apr-2009 | 01-Apr-2006 | AZ | 75.00 | 225,000.00 | 219,123.90 | 01-Nov-2008 | 6 | 6.875% | 10,012.31 |
| 2 | 0120057963 | Apr-2009 | 01-Mar-2006 | MI | 85.00 | 127,500.00 | 125,436.47 | 01-Nov-2008 | 6 | 10.750% | 8,555.31 |
| 2 | 0120058433 | Feb-2009 | 01-Mar-2006 | FL | 71.59 | 157,500.00 | 154,529.93 | 01-Sep-2008 | 8 | 9.625% | 12,364.84 |
| 2 | 0120058532 | Feb-2009 | 01-Apr-2006 | IL | 75.00 | 146,250.00 | 142,860.76 | 01-Sep-2008 | 8 | 7.500% | 9,016.48 |
| 2 | 0120058649 | May-2009 | 01-Apr-2006 | MD | 80.00 | 215,200.00 | 225,395.05 | 01-Jul-2008 | 10 | 7.375% | 15,415.48 |
| 2 | 0120058730 | Jul-2009 | 01-Apr-2006 | IN | 80.00 | 68,000.00 | 66,458.08 | 01-Feb-2009 | 3 | 8.000% | 2,128.79 |
| 2 | 0120058987 | Dec-2008 | 01-Apr-2006 | WI | 77.88 | 81,000.00 | 79,393.33 | 01-Jul-2008 | 10 | 7.000% | 5,647.21 |
| 2 | 0120059217 | Jul-2009 | 01-Apr-2006 | AZ | 90.00 | 274,500.00 | 282,646.79 | 01-Feb-2009 | 3 | 8.500% | 9,406.47 |
| 2 | 0120059266 | Jul-2009 | 01-Apr-2006 | WI | 65.63 | 31,500.00 | 31,274.42 | 01-Jul-2007 | 22 | 9.250% | 5,939.42 |
| 2 | 0120059340 | Nov-2008 | 01-Apr-2006 | CT | 90.00 | 334,800.00 | 331,891.11 | 01-Aug-2007 | 21 | 9.000% | 58,026.83 |
| 2 | 0120059456 | Sep-2008 | 01-Apr-2006 | CA | 39.31 | 114,000.00 | 112,437.66 | 01-Apr-2008 | 13 | 9.250% | 13,219.11 |
| 2 | 0120059670 | May-2008 | 01-Apr-2006 | FL | 89.74 | 164,231.00 | 162,735.14 | 01-May-2007 | 24 | 6.875% | 25,797.57 |
| 2 | 0120059696 | Aug-2008 | 01-Apr-2006 | FL | 72.02 | 175,000.00 | 173,364.99 | 01-Jul-2007 | 22 | 8.750% | 29,066.37 |
| 2 | 0120059795 | Jul-2009 | 01-Apr-2006 | CA | 90.00 | 153,900.00 | 150,381.12 | 01-Feb-2009 | 3 | 9.125% | 5,396.45 |
| 2 | 0120060132 | Mar-2009 | 01-Apr-2006 | WI | 85.00 | 106,250.00 | 104,000.36 | 01-Oct-2008 | 7 | 7.750% | 6,070.24 |
| 2 | 0120060439 | Nov-2007 | 01-Apr-2006 | FL | 77.31 | 259,000.00 | 255,882.62 | 01-May-2007 | 24 | 6.750% | 37,045.63 |
| 2 | 0120060850 | Dec-2008 | 01-Apr-2006 | NC | 80.00 | 121,600.00 | 124,565.97 | 01-Jun-2008 | 11 | 7.000% | 8,718.56 |
| 2 | 0120060892 | Jun-2009 | 01-Apr-2006 | MD | 70.00 | 239,400.00 | 232,629.09 | 01-Jan-2009 | 4 | 7.000% | 7,930.24 |
| 2 | 0120060967 | Jun-2008 | 01-Apr-2006 | IL | 68.68 | 346,650.00 | 343,625.13 | 01-Jun-2007 | 23 | 7.875% | 58,325.21 |
| 2 | 0120061007 | May-2009 | 01-Apr-2006 | IL | 90.00 | 178,200.00 | 173,325.55 | 01-Nov-2008 | 6 | 7.375% | 8,497.81 |
| 2 | 0120061031 | Jul-2009 | 01-Apr-2006 | PA | 90.00 | 112,500.00 | 111,020.24 | 01-Mar-2008 | 14 | 8.250% | 12,451.18 |
| 2 | 0120061361 | Jun-2009 | 01-Apr-2006 | IL | 80.00 | 345,472.00 | 335,954.62 | 01-Jan-2009 | 4 | 6.875% | 11,242.57 |
| 2 | 0120061379 | Jun-2009 | 01-Apr-2006 | KY | 80.00 | 57,600.00 | 56,383.52 | 01-Jan-2009 | 4 | 8.625% | 2,380.52 |
| 2 | 0120061494 | May-2009 | 01-Apr-2006 | CA | 80.00 | 272,000.00 | 263,030.88 | 01-Dec-2008 | 5 | 6.000% | 9,068.24 |
| 2 | 0120061643 | Jul-2009 | 01-Jan-2006 | WI | 74.34 | 168,000.00 | 190,277.07 | 01-Jan-2009 | 4 | 9.250% | 8,309.82 |
| 2 | 0120061700 | Mar-2009 | 01-Apr-2006 | WA | 80.00 | 288,000.00 | 279,981.95 | 01-Oct-2008 | 7 | 6.875% | 14,502.73 |
| 2 | 0120061742 | Feb-2008 | 01-Apr-2006 | FL | 89.98 | 219,100.00 | 215,798.69 | 01-Jul-2007 | 22 | 6.625% | 27,958.78 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120061965 | May-2009 | 01-Apr-2006 | CO | 80.00 | 148,000.00 | 147,958.73 | 01-Dec-2008 | 5 | 7.125% | 6,087.86 |
| 2 | 0120062328 | Apr-2009 | 01-Apr-2006 | GA | 85.00 | 188,700.00 | 199,136.43 | 01-Aug-2008 | 9 | 9.900% | 17,107.71 |
| 2 | 0120062419 | Jan-2009 | 01-Apr-2006 | FL | 100.00 | 150,000.00 | 147,985.05 | 01-Apr-2008 | 13 | 9.625% | 18,094.18 |
| 2 | 0120062914 | Feb-2009 | 01-Apr-2006 | IN | 85.00 | 43,350.00 | 44,885.53 | 01-Jul-2008 | 10 | 8.125% | 3,395.45 |
| 2 | 0120063052 | May-2009 | 01-Apr-2006 | GA | 90.00 | 141,300.00 | 139,424.37 | 01-Sep-2007 | 20 | 8.125% | 20,638.36 |
| 2 | 0120063227 | Feb-2009 | 01-Apr-2006 | FL | 90.00 | 122,400.00 | 121,195.86 | 01-Aug-2007 | 21 | 8.250% | 20,014.24 |
| 2 | 0120063789 | Jun-2009 | 01-Apr-2006 | OH | 90.00 | 167,400.00 | 167,252.02 | 01-Jan-2009 | 4 | 8.375% | 6,585.57 |
| 2 | 0120064084 | Mar-2009 | 01-Apr-2006 | IA | 80.00 | 92,000.00 | 91,026.72 | 01-Apr-2008 | 13 | 9.375% | 10,844.52 |
| 2 | 0120064183 | May-2009 | 01-Apr-2006 | FL | 71.86 | 120,000.00 | 118,373.12 | 01-Oct-2008 | 7 | 10.000% | 8,909.74 |
| 2 | 0120064191 | Jan-2009 | 01-Apr-2006 | MD | 80.00 | 229,199.00 | 229,199.00 | 01-Aug-2008 | 9 | 7.000% | 14,969.52 |
| 2 | 0120064209 | Jul-2009 | 01-Apr-2006 | IL | 95.00 | 313,500.00 | 307,066.38 | 01-Nov-2008 | 6 | 7.625% | 15,567.10 |
| 2 | 0120064456 | May-2009 | 01-Apr-2006 | MD | 76.00 | 190,000.00 | 184,595.56 | 01-Dec-2008 | 5 | 6.625% | 7,037.19 |
| 2 | 0120064654 | Jun-2009 | 01-May-2006 | WV | 100.00 | 160,000.00 | 160,602.32 | 01-Jan-2009 | 4 | 7.750% | 5,808.60 |
| 2 | 0120384730 | Jan-2009 | 01-Dec-2005 | CT | 54.00 | 135,000.00 | 131,341.87 | 01-Aug-2008 | 9 | 7.100% | 8,712.70 |
| 2 | 0120385000 | Sep-2008 | 01-May-2006 | MD | 85.00 | 297,500.00 | 291,968.54 | 01-Feb-2008 | 15 | 6.250% | 26,580.17 |
| 2 | 0120385208 | Jul-2009 | 01-Jan-2006 | NY | 79.85 | 259,500.00 | 252,402.94 | 01-Feb-2008 | 15 | 6.375% | 26,104.47 |
| 2 | 0120385216 | Jul-2009 | 01-Dec-2005 | CA | 68.62 | 645,000.00 | 631,954.72 | 01-Jan-2008 | 16 | 7.000% | 71,718.16 |
| 2 | 0120386834 | Jan-2009 | 01-Mar-2006 | CA | 76.67 | 230,000.00 | 224,770.68 | 01-Aug-2008 | 9 | 7.875% | 15,129.04 |
| 2 | 0120386974 | Jun-2009 | 01-Apr-2006 | KS | 90.00 | 34,020.00 | 37,686.76 | 01-Sep-2008 | 8 | 9.250% | 2,739.60 |
| 2 | 0120387220 | May-2009 | 01-Apr-2006 | WI | 90.00 | 279,000.00 | 273,050.59 | 01-Apr-2008 | 13 | 9.375% | 35,191.31 |
| 2 | 0120387675 | Jul-2008 | 01-Mar-2006 | MD | 80.00 | 296,000.00 | 296,000.00 | 01-Feb-2008 | 15 | 8.125% | 36,214.42 |
| 2 | 0120387840 | May-2009 | 01-Apr-2006 | GA | 90.00 | 204,300.00 | 205,420.85 | 01-Sep-2008 | 8 | 8.000% | 12,788.58 |
| 2 | 0120388095 | Jul-2009 | 01-Apr-2006 | PA | 80.00 | 148,000.00 | 162,955.83 | 01-Aug-2008 | 9 | 6.625% | 9,106.93 |
| 2 | 0120388285 | Jul-2008 | 01-May-2006 | CA | 90.00 | 423,000.00 | 416,986.83 | 01-Feb-2008 | 15 | 8.750% | 52,118.91 |
| 2 | 0120389226 | Jun-2008 | 01-May-2006 | NY | 95.00 | 85,975.00 | 85,015.06 | 01-Dec-2007 | 17 | 8.125% | 11,260.02 |
| 2 | 0120389598 | Feb-2009 | 01-Apr-2006 | IA | 95.00 | 35,245.00 | 37,923.24 | 01-May-2008 | 12 | 6.182% | 2,492.30 |
| 2 | 0120389648 | Nov-2008 | 01-May-2006 | FL | 86.90 | 219,000.00 | 216,892.73 | 01-Sep-2007 | 20 | 8.375% | 33,932.69 |
| 2 | 0120389853 | May-2009 | 01-Apr-2006 | IN | 80.00 | 50,400.00 | 49,723.66 | 01-Nov-2008 | 6 | 10.125% | 3,350.60 |
| 2 | 0120390018 | Aug-2008 | 01-Apr-2006 | FL | 100.00 | 188,000.00 | 185,302.02 | 01-Feb-2008 | 15 | 8.750% | 21,533.14 |
| 2 | 0120390158 | Jan-2009 | 01-May-2006 | FL | 100.00 | 388,900.00 | 383,152.38 | 01-Aug-2008 | 9 | 8.000% | 28,635.31 |
| 2 | 0120390653 | May-2009 | 01-May-2006 | PA | 75.00 | 191,250.00 | 186,413.81 | 01-Dec-2008 | 5 | 7.375% | 8,078.07 |
| 2 | 0120390802 | May-2009 | 01-May-2006 | KS | 85.00 | 175,950.00 | 172,225.76 | 01-Jul-2008 | 10 | 7.125% | 12,536.86 |
| 2 | 0120391115 | May-2009 | 01-Apr-2006 | PA | 80.00 | 65,600.00 | 64,365.34 | 01-Apr-2008 | 13 | 8.875% | 7,298.58 |
| 2 | 0120391529 | Jun-2009 | 01-May-2006 | NV | 90.00 | 212,400.00 | 212,279.36 | 01-Dec-2008 | 5 | 7.375% | 9,220.86 |
| 2 | 0120391966 | Jan-2009 | 01-May-2006 | FL | 75.00 | 126,000.00 | 131,317.98 | 01-Aug-2008 | 9 | 9.250% | 10,497.60 |
| 2 | 0120392485 | Apr-2009 | 01-May-2006 | IL | 80.00 | 220,000.00 | 214,854.88 | 01-Oct-2008 | 7 | 7.375% | 12,114.81 |
| 2 | 0120392634 | Jul-2009 | 01-May-2006 | IN | 90.00 | 46,800.00 | 45,808.97 | 01-Mar-2009 | 2 | 8.750% | 1,296.59 |
| 2 | 0120393251 | May-2009 | 01-May-2006 | NV | 80.00 | 272,000.00 | 263,974.83 | 01-Dec-2008 | 5 | 6.750% | 10,473.44 |
| 2 | 0120393871 | Feb-2009 | 01-Apr-2006 | IN | 77.24 | 95,000.00 | 92,944.45 | 01-Sep-2008 | 8 | 7.250% | 5,672.24 |
| 2 | 0120394804 | Mar-2009 | 01-May-2006 | NJ | 90.00 | 335,700.00 | 329,355.27 | 01-Aug-2008 | 9 | 7.375% | 22,724.82 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120394911 | Dec-2007 | 01-May-2006 | NC | 41.32 | 50,000.00 | 49,459.37 | 01-Jul-2007 | 22 | 7.750% | 7,582.29 |
| 2 | 0120394994 | Dec-2008 | 01-May-2006 | IL | 80.00 | 264,000.00 | 257,916.57 | 01-Jul-2008 | 10 | 7.000% | 18,451.73 |
| 2 | 0120395041 | May-2009 | 01-Apr-2006 | GA | 89.95 | 197,900.00 | 200,752.23 | 01-Dec-2008 | 5 | 9.875% | 10,958.40 |
| 2 | 0120395108 | Mar-2009 | 01-May-2006 | WI | 90.00 | 219,600.00 | 215,742.65 | 01-Oct-2008 | 7 | 8.875% | 14,595.26 |
| 2 | 0120395199 | Apr-2009 | 01-May-2006 | ME | 80.00 | 140,000.00 | 135,974.36 | 01-Nov-2008 | 6 | 7.250% | 6,666.61 |
| 2 | 0120396049 | Mar-2009 | 01-May-2006 | FL | 79.80 | 162,000.00 | 157,952.78 | 01-Oct-2008 | 7 | 7.125% | 8,609.87 |
| 2 | 0120396171 | Jan-2009 | 01-May-2006 | VA | 90.00 | 355,500.00 | 349,128.23 | 01-Jun-2008 | 11 | 8.375% | 30,003.59 |
| 2 | 0120396205 | Feb-2009 | 01-May-2006 | IL | 90.00 | 216,000.00 | 211,624.55 | 01-Jul-2008 | 10 | 7.125% | 15,404.35 |
| 2 | 0120396692 | Apr-2009 | 01-May-2006 | CA | 90.00 | 288,000.00 | 288,000.00 | 01-Nov-2008 | 6 | 7.375% | 14,400.00 |
| 2 | 0120396833 | Apr-2009 | 01-May-2006 | OH | 44.12 | 75,001.00 | 73,017.48 | 01-Oct-2008 | 7 | 6.750% | 3,682.79 |
| 2 | 0120396866 | Jun-2009 | 01-May-2006 | FL | 95.00 | 88,825.00 | 87,256.09 | 01-Feb-2009 | 3 | 10.000% | 3,467.96 |
| 2 | 0120397401 | Apr-2009 | 01-May-2006 | IL | 95.00 | 275,500.00 | 270,893.77 | 01-Dec-2007 | 17 | 7.250% | 31,314.97 |
| 2 | 0120398011 | Nov-2008 | 01-May-2006 | FL | 95.00 | 149,150.00 | 146,752.48 | 01-May-2008 | 12 | 8.125% | 14,184.44 |
| 2 | 0120398169 | Apr-2008 | 01-May-2006 | FL | 77.42 | 600,000.00 | 591,468.61 | 01-Nov-2007 | 18 | 7.375% | 73,306.42 |
| 2 | 0120398342 | Feb-2009 | 01-May-2006 | NJ | 88.89 | 320,000.00 | 320,000.00 | 01-Mar-2008 | 14 | 7.875% | 34,333.41 |
| 2 | 0120398615 | Jul-2008 | 01-May-2006 | NJ | 90.00 | 216,000.00 | 212,131.66 | 01-Feb-2008 | 15 | 6.375% | 20,699.92 |
| 2 | 0120398706 | Jun-2009 | 01-May-2006 | WI | 85.00 | 93,500.00 | 91,357.61 | 01-Nov-2008 | 6 | 7.750% | 4,783.95 |
| 2 | 0120398862 | May-2009 | 01-May-2006 | CA | 80.00 | 280,000.00 | 280,000.00 | 01-Oct-2008 | 7 | 6.500% | 13,999.98 |
| 2 | 0120399233 | Mar-2009 | 01-May-2006 | IN | 85.00 | 30,600.00 | 30,282.43 | 01-May-2008 | 12 | 9.125% | 3,281.03 |
| 2 | 0120399480 | Apr-2009 | 01-May-2006 | UT | 95.00 | 238,450.00 | 241,188.96 | 01-Nov-2008 | 6 | 7.000% | 10,413.47 |
| 2 | 0120399530 | May-2009 | 01-May-2006 | FL | 58.67 | 220,000.00 | 214,354.56 | 01-Dec-2008 | 5 | 7.125% | 8,976.07 |
| 2 | 0120399589 | May-2009 | 01-May-2006 | CA | 90.00 | 409,500.00 | 401,825.35 | 01-Dec-2007 | 17 | 6.900% | 41,509.93 |
| 2 | 0120399910 | Dec-2007 | 01-May-2006 | FL | 100.00 | 221,000.00 | 219,275.84 | 01-Jul-2007 | 22 | 8.000% | 35,667.60 |
| 2 | 0120400049 | Mar-2009 | 01-May-2006 | FL | 100.00 | 220,000.00 | 215,606.71 | 01-Oct-2008 | 7 | 8.000% | 13,169.06 |
| 2 | 0120400072 | Oct-2008 | 01-May-2006 | FL | 90.00 | 405,000.00 | 397,590.00 | 01-Feb-2008 | 15 | 6.625% | 38,115.33 |
| 2 | 0120400106 | Sep-2008 | 01-May-2006 | IL | 76.51 | 417,000.00 | 406,029.67 | 01-Jan-2008 | 16 | 6.875% | 41,531.44 |
| 2 | 0120400189 | Sep-2008 | 01-May-2006 | FL | 52.47 | 91,825.00 | 90,102.97 | 01-Apr-2008 | 13 | 8.750% | 10,037.31 |
| 2 | 0120400239 | Jun-2009 | 01-May-2006 | AL | 90.00 | 61,200.00 | 71,195.16 | 01-Dec-2008 | 5 | 9.000% | 3,522.52 |
| 2 | 0120401146 | Jul-2009 | 01-May-2006 | NY | 90.00 | 259,200.00 | 280,547.92 | 01-Feb-2009 | 3 | 6.500% | 6,997.85 |
| 2 | 0120401161 | Jul-2009 | 01-May-2006 | SC | 100.00 | 129,500.00 | 131,982.70 | 01-Feb-2009 | 3 | 9.375% | 4,873.43 |
| 2 | 0120401229 | Jun-2009 | 01-May-2006 | NJ | 95.00 | 536,750.00 | 527,529.02 | 01-Feb-2008 | 15 | 7.750% | 58,773.20 |
| 2 | 0120401518 | Apr-2009 | 01-May-2006 | AL | 87.78 | 79,000.00 | 77,497.90 | 01-Aug-2008 | 9 | 7.500% | 5,662.93 |
| 2 | 0120401567 | May-2009 | 01-May-2006 | IN | 81.88 | 65,500.00 | 69,603.28 | 01-Dec-2008 | 5 | 7.750% | 2,935.70 |
| 2 | 0120402078 | Jul-2009 | 01-May-2006 | AL | 80.00 | 100,000.00 | 97,876.12 | 01-Feb-2009 | 3 | 8.125% | 3,268.02 |
| 2 | 0120402185 | Oct-2008 | 01-May-2006 | PA | 95.00 | 142,500.00 | 139,896.45 | 01-May-2008 | 12 | 7.875% | 13,112.03 |
| 2 | 0120402383 | Jul-2009 | 01-Apr-2006 | MI | 80.00 | 93,280.00 | 94,254.61 | 01-Feb-2009 | 3 | 10.125% | 3,751.18 |
| 2 | 0120402466 | Jan-2009 | 01-Apr-2006 | MI | 80.00 | 79,920.00 | 96,413.77 | 01-Aug-2008 | 9 | 10.350% | 8,681.52 |
| 2 | 0120402524 | Jan-2009 | 01-Apr-2006 | OH | 80.00 | 66,400.00 | 65,347.82 | 01-Jul-2008 | 10 | 9.750% | 6,572.33 |
| 2 | 0120402615 | Dec-2008 | 01-May-2006 | SC | 90.00 | 440,100.00 | 432,003.39 | 01-Jul-2008 | 10 | 7.625% | 33,610.29 |
| 2 | 0120402847 | Jun-2009 | 01-May-2006 | AZ | 100.00 | 199,900.00 | 194,898.14 | 01-Jan-2009 | 4 | 7.950% | 7,244.11 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120402870 | Nov-2008 | 01-May-2006 | FL | 89.60 | 112,000.00 | 110,450.69 | 01-Feb-2008 | 15 | 7.375% | 11,904.61 |
| 2 | 0120403076 | Dec-2008 | 01-May-2006 | FL | 95.00 | 264,575.00 | 258,984.36 | 01-Jul-2008 | 10 | 7.125% | 18,852.29 |
| 2 | 0120403092 | Mar-2009 | 01-May-2006 | PA | 85.00 | 42,500.00 | 41,759.53 | 01-Oct-2008 | 7 | 8.250% | 2,629.05 |
| 2 | 0120403118 | May-2009 | 01-May-2006 | MO | 85.00 | 114,750.00 | 111,350.44 | 01-Dec-2008 | 5 | 6.750% | 4,419.08 |
| 2 | 0120403399 | Mar-2009 | 01-Apr-2006 | MI | 80.00 | 99,360.00 | 101,677.14 | 01-Sep-2008 | 8 | 9.850% | 7,900.74 |
| 2 | 0120403753 | Feb-2009 | 01-May-2006 | FL | 90.00 | 194,400.00 | 189,224.42 | 01-Sep-2008 | 8 | 7.500% | 12,060.59 |
| 2 | 0120747969 | Mar-2009 | 01-Sep-2005 | AL | 95.00 | 80,750.00 | 78,955.29 | 01-Apr-2008 | 13 | 7.375% | 7,667.40 |
| 2 | 0120748249 | Jun-2009 | 01-Oct-2005 | MS | 85.00 | 116,875.00 | 113,754.71 | 01-Sep-2008 | 8 | 7.400% | 7,083.39 |
| 2 | 0120748439 | Apr-2009 | 01-Nov-2005 | MD | 95.00 | 246,900.00 | 244,117.19 | 01-Nov-2008 | 6 | 7.250% | 10,946.05 |
| 2 | 0120748587 | Jan-2007 | 01-Dec-2005 | NY | 70.00 | 51,100.00 | 50,857.44 | 01-Sep-2006 | 32 | 9.875% | 13,993.56 |
| 2 | 0120750120 | Nov-2008 | 01-Apr-2006 | FL | 86.36 | 171,000.00 | 167,512.98 | 01-May-2008 | 12 | 7.625% | 13,843.63 |
| 2 | 0120750385 | May-2009 | 01-Apr-2006 | FL | 54.40 | 105,000.00 | 103,219.78 | 01-Dec-2008 | 5 | 10.375% | 5,935.92 |
| 2 | 0120751011 | Jun-2009 | 01-May-2006 | MI | 90.00 | 100,800.00 | 98,726.68 | 01-Oct-2008 | 7 | 8.500% | 5,905.18 |
| 2 | 0120753488 | Apr-2009 | 01-May-2006 | VA | 89.51 | 175,000.00 | 169,695.97 | 01-Nov-2008 | 6 | 6.625% | 7,612.39 |
| 2 | 0120754668 | Mar-2009 | 01-May-2006 | FL | 90.00 | 168,300.00 | 163,262.43 | 01-Oct-2008 | 7 | 7.625% | 8,692.59 |
| 2 | 0120755681 | Jan-2009 | 01-May-2006 | CA | 86.67 | 312,000.00 | 306,303.61 | 01-Aug-2008 | 9 | 8.610% | 23,612.94 |
| 2 | 0120756838 | Jul-2009 | 01-May-2006 | MI | 89.72 | 80,750.00 | 93,166.95 | 01-Feb-2009 | 3 | 8.350% | 3,042.82 |
| 2 | 0120758016 | Nov-2008 | 01-May-2006 | FL | 90.00 | 171,000.00 | 167,512.15 | 01-Jun-2008 | 11 | 8.300% | 12,948.94 |
| 2 | 0120759519 | May-2009 | 01-May-2006 | CA | 89.52 | 470,000.00 | 499,643.20 | 01-Dec-2008 | 5 | 8.250% | 22,276.67 |
| 2 | 0120759667 | Jul-2009 | 01-May-2006 | GA | 100.00 | 68,500.00 | 67,377.49 | 01-Aug-2008 | 9 | 7.500% | 4,726.23 |
| 2 | 0120759758 | Dec-2008 | 01-May-2006 | AZ | 89.63 | 311,000.00 | 304,760.14 | 01-Jul-2008 | 10 | 7.925% | 22,522.78 |
| 2 | 0120761770 | Jan-2008 | 01-May-2006 | WI | 95.00 | 209,000.00 | 207,207.87 | 01-Aug-2007 | 21 | 8.500% | 34,627.08 |
| 2 | 0120761895 | Mar-2009 | 01-Jun-2006 | MN | 65.22 | 150,000.00 | 146,714.48 | 01-Oct-2008 | 7 | 7.875% | 8,270.88 |
| 2 | 0120762349 | Apr-2009 | 01-Jun-2006 | FL | 63.83 | 150,000.00 | 147,239.37 | 01-Jul-2008 | 10 | 10.000% | 14,680.61 |
| 2 | 0120762760 | Jun-2009 | 01-Sep-2005 | AZ | 90.00 | 198,000.00 | 198,000.00 | 01-Jan-2009 | 4 | 6.000% | 5,610.00 |
| 2 | 0120762810 | Mar-2009 | 01-Sep-2005 | MS | 95.00 | 75,050.00 | 72,961.22 | 01-Oct-2008 | 7 | 6.625% | 3,580.93 |
| 2 | 0120763016 | Jun-2009 | 01-Sep-2005 | AL | 100.00 | 296,000.00 | 286,513.71 | 01-Jan-2009 | 4 | 7.750% | 10,601.33 |
| 2 | 0120763206 | Nov-2007 | 01-Sep-2005 | LA | 100.00 | 102,500.00 | 100,915.16 | 01-Jun-2007 | 23 | 7.750% | 18,076.20 |
| 2 | 0120763826 | Jul-2007 | 01-Oct-2005 | FL | 100.00 | 161,200.00 | 159,241.48 | 01-Jan-2007 | 28 | 7.625% | 32,803.76 |
| 2 | 0120763834 | Aug-2008 | 01-Nov-2005 | FL | 95.00 | 166,250.00 | 161,819.23 | 01-Nov-2007 | 18 | 6.950% | 20,858.38 |
| 2 | 0120764527 | Feb-2009 | 01-Jan-2006 | IN | 75.00 | 42,000.00 | 43,796.21 | 01-Sep-2008 | 8 | 9.500% | 3,274.10 |
| 2 | 0120764568 | Apr-2009 | 01-Feb-2006 | KY | 77.44 | 103,000.00 | 99,928.40 | 01-Aug-2008 | 9 | 7.250% | 6,571.94 |
| 2 | 0120764584 | Mar-2009 | 01-Feb-2006 | MD | 72.58 | 225,000.00 | 231,330.89 | 01-Jul-2008 | 10 | 9.000% | 19,507.64 |
| 2 | 0120764733 | Feb-2009 | 01-Feb-2006 | TN | 95.00 | 104,500.00 | 102,044.60 | 01-Jul-2008 | 10 | 7.500% | 7,620.21 |
| 2 | 0120765177 | Nov-2008 | 01-Mar-2006 | OH | 88.33 | 106,000.00 | 104,185.69 | 01-Jun-2008 | 11 | 8.950% | 9,496.65 |
| 2 | 0120765300 | Jul-2009 | 01-May-2006 | NC | 76.01 | 90,457.00 | 88,497.53 | 01-Aug-2008 | 9 | 7.250% | 6,004.64 |
| 2 | 0120765359 | Jul-2009 | 01-May-2006 | TX | 68.28 | 127,000.00 | 123,810.86 | 01-Feb-2009 | 3 | 6.875% | 3,488.80 |
| 2 | 0120765557 | Jul-2009 | 01-May-2006 | AZ | 95.00 | 228,000.00 | 221,460.26 | 01-Feb-2009 | 3 | 7.125% | 6,471.17 |
| 2 | 0120765623 | Jan-2009 | 01-May-2006 | CA | 90.00 | 230,400.00 | 236,269.37 | 01-Aug-2008 | 9 | 8.250% | 16,717.45 |
| 2 | 0120765748 | Jul-2009 | 01-Jun-2006 | KS | 75.00 | 30,735.00 | 30,195.85 | 01-Feb-2009 | 3 | 9.000% | 1,143.57 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120765847 | Jul-2008 | 01-May-2006 | IL | 85.00 | 692,750.00 | 679,335.95 | 01-Feb-2008 | 15 | 7.125% | 69,024.05 |
| 2 | 0120765888 | Apr-2009 | 01-May-2006 | SC | 85.00 | 89,250.00 | 87,531.50 | 01-Jul-2008 | 10 | 7.500% | 6,700.43 |
| 2 | 0120765961 | Jul-2009 | 01-May-2006 | TX | 90.00 | 207,000.00 | 219,104.46 | 01-Feb-2009 | 3 | 8.375% | 7,177.68 |
| 2 | 0120766019 | Jun-2009 | 01-May-2006 | NC | 85.00 | 57,800.00 | 57,070.17 | 01-May-2008 | 12 | 8.500% | 5,766.16 |
| 2 | 0120766118 | Aug-2008 | 01-May-2006 | CA | 90.00 | 343,800.00 | 343,673.09 | 01-Mar-2008 | 14 | 7.125% | 30,823.16 |
| 2 | 0120766225 | Jul-2009 | 01-Jun-2006 | MO | 90.00 | 63,900.00 | 62,340.34 | 01-Feb-2009 | 3 | 8.625% | 2,263.46 |
| 2 | 0120766381 | Apr-2009 | 01-May-2006 | MI | 75.58 | 65,000.00 | 63,226.98 | 01-Nov-2008 | 6 | 7.250% | 2,934.81 |
| 2 | 0120766399 | Mar-2008 | 01-May-2006 | FL | 69.10 | 161,000.00 | 159,233.99 | 01-Oct-2007 | 19 | 8.625% | 24,076.48 |
| 2 | 0120766407 | Jun-2009 | 01-Jun-2006 | IL | 79.93 | 234,200.00 | 234,131.66 | 01-Dec-2008 | 5 | 8.125% | 11,389.59 |
| 2 | 0120766506 | May-2009 | 01-Jun-2006 | FL | 85.00 | 222,700.00 | 217,231.27 | 01-Nov-2008 | 6 | 11.125% | 15,171.12 |
| 2 | 0120766589 | Apr-2009 | 01-May-2006 | AZ | 75.00 | 356,250.00 | 346,800.82 | 01-Nov-2008 | 6 | 6.875% | 16,135.46 |
| 2 | 0120766639 | Apr-2009 | 01-Jun-2006 | PA | 95.00 | 47,025.00 | 46,232.31 | 01-Nov-2008 | 6 | 9.125% | 2,883.85 |
| 2 | 0120766720 | Jul-2009 | 01-Jun-2006 | CO | 67.07 | 137,500.00 | 134,284.40 | 01-Feb-2009 | 3 | 8.375% | 4,735.68 |
| 2 | 0120767041 | Apr-2009 | 01-May-2006 | AZ | 90.00 | 175,500.00 | 177,301.83 | 01-Nov-2008 | 6 | 7.125% | 7,801.21 |
| 2 | 0120767330 | Jul-2009 | 01-Jun-2006 | MA | 79.82 | 447,000.00 | 435,968.09 | 01-Feb-2009 | 3 | 7.875% | 14,465.96 |
| 2 | 0120767579 | Dec-2007 | 01-May-2006 | FL | 80.00 | 120,000.00 | 118,824.81 | 01-Jul-2007 | 22 | 7.375% | 18,115.36 |
| 2 | 0120767652 | Mar-2009 | 01-Jun-2006 | FL | 80.00 | 100,000.00 | 95,410.17 | 01-Oct-2008 | 7 | 7.375% | 5,379.16 |
| 2 | 0120767702 | Jul-2008 | 01-Jun-2006 | FL | 80.00 | 260,000.00 | 255,579.74 | 01-Feb-2008 | 15 | 7.875% | 27,472.92 |
| 2 | 0120767785 | Feb-2008 | 01-May-2006 | FL | 95.00 | 166,250.00 | 164,192.51 | 01-Sep-2007 | 20 | 7.250% | 22,166.82 |
| 2 | 0120767801 | Aug-2008 | 01-Jun-2006 | AZ | 94.81 | 403,000.00 | 402,999.19 | 01-Mar-2008 | 14 | 8.125% | 42,734.62 |
| 2 | 0120767926 | Jun-2009 | 01-May-2006 | AL | 90.00 | 276,719.00 | 270,572.49 | 01-Jan-2009 | 4 | 7.250% | 9,788.09 |
| 2 | 0120767967 | Feb-2009 | 01-Jun-2006 | IN | 85.00 | 57,800.00 | 57,330.47 | 01-Nov-2007 | 18 | 10.125% | 8,899.62 |
| 2 | 0120768130 | May-2009 | 01-Jun-2006 | CA | 80.00 | 448,000.00 | 447,701.88 | 01-Dec-2008 | 5 | 7.000% | 18,840.80 |
| 2 | 0120768163 | Nov-2007 | 01-Jun-2006 | FL | 100.00 | 235,000.00 | 232,969.45 | 01-Jun-2007 | 23 | 8.625% | 37,896.79 |
| 2 | 0120768403 | Jul-2008 | 01-May-2006 | TN | 89.52 | 166,500.00 | 163,985.04 | 01-Oct-2007 | 19 | 6.875% | 20,379.56 |
| 2 | 0120768502 | Mar-2009 | 01-May-2006 | AZ | 95.00 | 204,250.00 | 200,438.39 | 01-Oct-2008 | 7 | 8.375% | 12,807.11 |
| 2 | 0120768700 | Feb-2009 | 01-Jun-2006 | FL | 100.00 | 210,007.00 | 207,964.33 | 01-Sep-2007 | 20 | 8.625% | 31,958.80 |
| 2 | 0120768924 | May-2009 | 01-Jun-2006 | PA | 80.00 | 336,000.00 | 327,237.91 | 01-Dec-2008 | 5 | 7.500% | 14,692.06 |
| 2 | 0120769260 | Jul-2009 | 01-Jun-2006 | IL | 85.00 | 33,490.00 | 32,947.04 | 01-Feb-2009 | 3 | 9.125% | 1,264.96 |
| 2 | 0120769542 | Apr-2009 | 01-Jun-2006 | IL | 90.00 | 94,500.00 | 92,287.32 | 01-Aug-2008 | 9 | 8.125% | 6,885.90 |
| 2 | 0120769799 | Nov-2008 | 01-Jun-2006 | WI | 91.46 | 75,001.00 | 73,603.46 | 01-Jun-2008 | 11 | 9.500% | 7,517.44 |
| 2 | 0120769864 | Mar-2009 | 01-Jun-2006 | DE | 80.00 | 222,000.00 | 217,884.60 | 01-Oct-2008 | 7 | 7.875% | 13,380.43 |
| 2 | 0120769971 | Jan-2009 | 01-May-2006 | CA | 80.00 | 589,600.00 | 588,809.50 | 01-Aug-2008 | 9 | 6.375% | 35,389.91 |
| 2 | 0120770177 | Mar-2009 | 01-Jun-2006 | FL | 65.22 | 150,000.00 | 146,640.22 | 01-Oct-2008 | 7 | 7.250% | 8,129.57 |
| 2 | 0120770185 | Sep-2008 | 01-Jun-2006 | NC | 95.00 | 90,060.00 | 88,456.83 | 01-Dec-2007 | 17 | 9.000% | 12,457.67 |
| 2 | 0120770433 | Jan-2009 | 01-May-2006 | MD | 90.00 | 166,500.00 | 168,779.63 | 01-May-2008 | 12 | 8.375% | 15,428.64 |
| 2 | 0120770490 | Jun-2009 | 01-May-2006 | OH | 90.00 | 180,000.00 | 189,485.11 | 01-Jun-2008 | 11 | 7.500% | 14,235.33 |
| 2 | 0120770672 | Jun-2009 | 01-May-2006 | AR | 90.00 | 49,500.00 | 53,154.88 | 01-Jan-2009 | 4 | 9.750% | 2,454.54 |
| 2 | 0120770813 | Jun-2009 | 01-Jun-2006 | PA | 85.00 | 34,000.00 | 33,168.26 | 01-Jan-2009 | 4 | 8.000% | 1,352.01 |
| 2 | 0120770979 | Mar-2009 | 01-May-2006 | OH | 80.00 | 89,600.00 | 87,520.60 | 01-Oct-2008 | 7 | 6.625% | 4,442.23 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120771019 | Apr-2009 | 01-May-2006 | SC | 86.90 | 252,000.00 | 246,637.93 | 01-Nov-2008 | 6 | 7.750% | 12,915.17 |
| 2 | 0120771035 | May-2009 | 01-Jun-2006 | CA | 95.00 | 502,550.00 | 502,459.60 | 01-Dec-2008 | 5 | 8.000% | 24,076.19 |
| 2 | 0120771274 | Mar-2009 | 01-Jun-2006 | WA | 90.00 | 189,000.00 | 184,836.99 | 01-Oct-2008 | 7 | 8.750% | 12,329.53 |
| 2 | 0120771597 | Nov-2007 | 01-Jun-2006 | VA | 95.00 | 169,100.00 | 169,099.06 | 01-Apr-2007 | 25 | 8.625% | 30,522.34 |
| 2 | 0120771712 | Jul-2008 | 01-Jun-2006 | OH | 85.00 | 44,200.00 | 43,864.57 | 01-Oct-2007 | 19 | 9.125% | 7,185.85 |
| 2 | 0120771803 | Jul-2009 | 01-Jun-2006 | KS | 70.00 | 27,300.00 | 26,899.25 | 01-Nov-2008 | 6 | 9.625% | 1,767.70 |
| 2 | 0120771894 | Mar-2009 | 01-Jun-2006 | MD | 85.00 | 340,000.00 | 340,000.00 | 01-Sep-2008 | 8 | 8.125% | 23,304.14 |
| 2 | 0120771902 | Jan-2009 | 01-Jun-2006 | FL | 70.00 | 154,000.00 | 151,168.43 | 01-Jul-2008 | 10 | 9.125% | 13,746.08 |
| 2 | 0120771936 | May-2009 | 01-Jun-2006 | FL | 90.00 | 179,100.00 | 181,212.41 | 01-Aug-2008 | 9 | 9.125% | 15,185.60 |
| 2 | 0120771951 | Mar-2009 | 01-Jun-2006 | MD | 94.50 | 472,500.00 | 462,575.70 | 01-Sep-2008 | 8 | 8.000% | 31,117.74 |
| 2 | 0120771993 | May-2009 | 01-Jun-2006 | CA | 69.65 | 210,000.00 | 204,785.46 | 01-Dec-2008 | 5 | 7.000% | 8,596.53 |
| 2 | 0120772116 | Mar-2009 | 01-Jun-2006 | CA | 70.00 | 577,500.00 | 565,923.57 | 01-Apr-2008 | 13 | 7.875% | 54,386.73 |
| 2 | 0120772157 | Jul-2009 | 01-Jun-2006 | PA | 95.00 | 93,100.00 | 92,391.73 | 01-May-2007 | 24 | 8.750% | 16,599.16 |
| 2 | 0120772173 | Mar-2009 | 01-May-2006 | FL | 90.00 | 189,000.00 | 184,908.61 | 01-Oct-2008 | 7 | 8.125% | 11,467.66 |
| 2 | 0120772215 | May-2009 | 01-Jun-2006 | AK | 90.00 | 299,700.00 | 312,482.41 | 01-Dec-2008 | 5 | 7.375% | 12,495.97 |
| 2 | 0120772264 | Apr-2009 | 01-Jun-2006 | FL | 86.89 | 195,500.00 | 190,163.06 | 01-Nov-2008 | 6 | 7.500% | 9,799.03 |
| 2 | 0120772439 | Mar-2009 | 01-Jun-2006 | OH | 80.00 | 89,600.00 | 86,476.48 | 01-Oct-2008 | 7 | 9.125% | 6,012.02 |
| 2 | 0120772579 | Jul-2008 | 01-Jun-2006 | FL | 64.23 | 83,500.00 | 82,229.19 | 01-Feb-2008 | 15 | 8.750% | 9,239.85 |
| 2 | 0120772587 | Nov-2008 | 01-Jun-2006 | FL | 90.00 | 270,000.00 | 265,222.78 | 01-Feb-2008 | 15 | 7.125% | 26,777.33 |
| 2 | 0120772694 | May-2008 | 01-Jun-2006 | FL | 100.00 | 215,000.00 | 207,869.70 | 01-Dec-2007 | 17 | 8.250% | 24,475.93 |
| 2 | 0120772827 | Apr-2009 | 01-Jun-2006 | OR | 76.46 | 248,500.00 | 242,493.62 | 01-Nov-2008 | 6 | 7.750% | 12,900.15 |
| 2 | 0120773098 | Jul-2009 | 01-Jun-2006 | PA | 54.10 | 33,000.00 | 32,743.88 | 01-Dec-2007 | 17 | 9.125% | 4,833.44 |
| 2 | 0120773189 | May-2009 | 01-Jun-2006 | CA | 84.82 | 352,000.00 | 359,392.76 | 01-Jul-2008 | 10 | 7.500% | 24,946.01 |
| 2 | 0120773221 | Jun-2009 | 01-Jun-2006 | AZ | 90.00 | 387,000.00 | 386,973.73 | 01-Jan-2009 | 4 | 9.375% | 18,461.86 |
| 2 | 0120773296 | Jun-2009 | 01-Jun-2006 | FL | 89.84 | 168,000.00 | 164,028.97 | 01-Dec-2008 | 5 | 9.125% | 8,920.97 |
| 2 | 0120773742 | Dec-2008 | 01-Jun-2006 | IA | 95.00 | 128,250.00 | 125,879.05 | 01-Jun-2008 | 11 | 7.375% | 9,951.57 |
| 2 | 0120773759 | Apr-2009 | 01-Jun-2006 | WI | 90.00 | 223,200.00 | 216,938.70 | 01-Nov-2008 | 6 | 6.750% | 9,005.56 |
| 2 | 0120773825 | Jul-2009 | 01-Jun-2006 | MD | 90.00 | 175,500.00 | 173,771.13 | 01-Mar-2008 | 14 | 9.000% | 20,865.10 |
| 2 | 0120774047 | Sep-2008 | 01-Jun-2006 | FL | 64.76 | 102,000.00 | 102,000.00 | 01-Mar-2008 | 14 | 10.875% | 13,515.08 |
| 2 | 0120774146 | Jul-2009 | 01-Jun-2006 | AZ | 100.00 | 213,280.00 | 207,960.38 | 01-Feb-2009 | 3 | 8.750% | 7,659.13 |
| 2 | 0120774302 | May-2008 | 01-Jun-2006 | IA | 73.72 | 173,250.00 | 170,786.49 | 01-Dec-2007 | 17 | 8.125% | 21,051.27 |
| 2 | 0120774419 | Jul-2009 | 01-Jun-2006 | PA | 40.00 | 16,000.00 | 15,727.54 | 01-Feb-2009 | 3 | 9.125% | 603.83 |
| 2 | 0120774534 | Jul-2009 | 01-Jun-2006 | TN | 85.00 | 97,750.00 | 112,751.03 | 01-Feb-2009 | 3 | 7.000% | 3,048.21 |
| 2 | 0120774799 | May-2009 | 01-Jun-2006 | FL | 90.00 | 115,200.00 | 112,308.21 | 01-Sep-2008 | 8 | 7.375% | 6,969.22 |
| 2 | 0120774831 | May-2009 | 01-Jun-2006 | MD | 56.41 | 172,600.00 | 176,455.55 | 01-Dec-2008 | 5 | 8.950% | 8,678.16 |
| 2 | 0120775119 | May-2009 | 01-Jun-2006 | CO | 85.00 | 80,750.00 | 78,738.00 | 01-Dec-2008 | 5 | 7.875% | 3,707.50 |
| 2 | 0120775242 | Jun-2009 | 01-Jun-2006 | PA | 95.00 | 53,200.00 | 52,248.77 | 01-Sep-2008 | 8 | 9.125% | 4,005.56 |
| 2 | 0120775606 | Mar-2009 | 01-Jun-2006 | NE | 85.00 | 97,750.00 | 96,381.36 | 01-Apr-2008 | 13 | 9.125% | 10,803.65 |
| 2 | 0120775747 | Jun-2009 | 01-Jun-2006 | MI | 100.00 | 108,860.00 | 106,645.69 | 01-Dec-2008 | 5 | 8.875% | 5,644.39 |
| 2 | 0120775945 | Dec-2008 | 01-Jun-2006 | FL | 95.00 | 136,800.00 | 133,974.04 | 01-Jul-2008 | 10 | 8.250% | 11,007.46 |

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120776018 | Jun-2009 | 01-Jun-2006 | SC | 80.00 | 168,720.00 | 162,207.42 | 01-Jul-2008 | 10 | 9.125% | 14,749.86 |
| 2 | 0120776083 | Sep-2007 | 01-Jun-2006 | FL | 95.00 | 432,250.00 | 429,814.77 | 01-Jan-2007 | 28 | 8.500% | 83,577.54 |
| 2 | 0120776299 | Apr-2009 | 01-Jun-2006 | MD | 80.00 | 122,400.00 | 128,286.09 | 01-Sep-2008 | 8 | 7.950% | 7,937.85 |
| 2 | 0120776430 | Sep-2008 | 01-Jun-2006 | FL | 90.70 | 195,000.00 | 191,679.98 | 01-Apr-2008 | 13 | 7.875% | 18,522.60 |
| 2 | 0120776463 | Jan-2009 | 01-Jun-2006 | VA | 95.00 | 332,500.00 | 332,500.00 | 01-Jan-2008 | 16 | 8.500% | 40,592.74 |
| 2 | 0120815204 | Apr-2008 | 01-Oct-2005 | FL | 80.00 | 208,000.00 | 204,223.57 | 01-Jan-2007 | 18 | 8.200% | 28,556.28 |
| 2 | 0120815477 | Feb-2009 | 01-Oct-2005 | FL | 89.96 | 224,000.00 | 218,227.43 | 01-Jun-2008 | 11 | 7.375% | 18,217.02 |
| 2 | 0120815485 | Sep-2008 | 01-Nov-2005 | FL | 79.65 | 180,000.00 | 174,361.90 | 01-Apr-2008 | 13 | 5.625% | 13,697.04 |
| 2 | 0120815550 | Jun-2009 | 01-Nov-2005 | FL | 75.00 | 167,250.00 | 161,728.13 | 01-Jan-2009 | 4 | 6.625% | 5,344.44 |
| 2 | 0120815667 | Jun-2008 | 01-Nov-2005 | FL | 85.00 | 348,500.00 | 348,484.90 | 01-Nov-2007 | 18 | 7.375% | 49,513.91 |
| 2 | 0120815758 | Feb-2009 | 01-Nov-2005 | FL | 80.00 | 174,800.00 | 169,252.79 | 01-Jun-2008 | 11 | 6.250% | 12,282.63 |
| 2 | 0120815857 | Dec-2008 | 01-Nov-2005 | FL | 100.00 | 166,000.00 | 173,291.47 | 01-Jul-2008 | 10 | 9.000% | 14,670.50 |
| 2 | 0120816053 | Aug-2008 | 01-Nov-2005 | FL | 80.00 | 272,000.00 | 276,160.90 | 01-Mar-2008 | 14 | 6.375% | 21,447.58 |
| 2 | 0120816418 | Jul-2009 | 01-Nov-2005 | TX | 80.00 | 188,000.00 | 192,527.19 | 01-Jan-2009 | 4 | 7.125% | 6,360.68 |
| 2 | 0120816509 | Apr-2009 | 01-Nov-2005 | FL | 80.00 | 120,000.00 | 117,847.50 | 01-Nov-2008 | 6 | 8.500% | 6,776.25 |
| 2 | 0120816871 | Jun-2009 | 01-Nov-2005 | FL | 95.00 | 209,000.00 | 207,700.00 | 01-Jan-2009 | 4 | 6.950% | 7,217.58 |
| 2 | 0120816913 | Jun-2008 | 01-Nov-2005 | FL | 58.05 | 119,000.00 | 116,507.09 | 01-Oct-2007 | 19 | 6.375% | 15,368.49 |
| 2 | 0120817010 | Jun-2009 | 01-Nov-2005 | FL | 100.00 | 220,000.00 | 216,036.64 | 01-Nov-2007 | 18 | 7.950% | 32,602.16 |
| 2 | 0120817192 | Jul-2009 | 01-Nov-2005 | FL | 100.00 | 228,000.00 | 221,119.38 | 01-Feb-2009 | 3 | 7.750% | 7,040.78 |
| 2 | 0120817218 | Apr-2009 | 01-Nov-2005 | FL | 95.00 | 114,484.00 | 114,467.75 | 01-Jun-2008 | 11 | 8.750% | 11,566.07 |
| 2 | 0120817317 | Apr-2008 | 01-Dec-2005 | FL | 74.51 | 114,000.00 | 111,426.34 | 01-Nov-2007 | 18 | 7.125% | 14,574.02 |
| 2 | 0120817440 | Dec-2007 | 01-Dec-2005 | FL | 90.00 | 189,000.00 | 185,590.24 | 01-Jun-2007 | 23 | 7.250% | 29,165.08 |
| 2 | 0120817473 | May-2008 | 01-Nov-2005 | FL | 90.00 | 245,250.00 | 240,844.87 | 01-Dec-2007 | 17 | 6.375% | 27,922.96 |
| 2 | 0120817499 | Nov-2007 | 01-Dec-2005 | FL | 91.04 | 218,500.00 | 215,223.12 | 01-Jun-2007 | 23 | 7.250% | 36,636.37 |
| 2 | 0120817622 | Apr-2009 | 01-Dec-2005 | TN | 95.00 | 123,500.00 | 127,101.83 | 01-Nov-2008 | 6 | 10.625% | 8,562.88 |
| 2 | 0120817705 | Mar-2008 | 01-Dec-2005 | FL | 80.00 | 236,000.00 | 235,971.05 | 01-Oct-2007 | 19 | 6.875% | 31,192.44 |
| 2 | 0120817713 | Feb-2009 | 01-Dec-2005 | FL | 67.54 | 360,000.00 | 351,655.90 | 01-Dec-2007 | 17 | 7.250% | 44,155.97 |
| 2 | 0120817788 | Mar-2009 | 01-Dec-2005 | FL | 90.00 | 162,000.00 | 162,000.00 | 01-Oct-2008 | 7 | 7.250% | 9,163.13 |
| 2 | 0120817945 | Nov-2008 | 01-Dec-2005 | FL | 70.00 | 100,100.00 | 97,358.34 | 01-Sep-2007 | 20 | 7.375% | 13,941.89 |
| 2 | 0120818224 | Mar-2009 | 01-Dec-2005 | FL | 64.38 | 515,000.00 | 515,000.00 | 01-Oct-2008 | 7 | 7.250% | 28,217.77 |
| 2 | 0120818331 | May-2009 | 01-Dec-2005 | FL | 65.00 | 308,750.00 | 308,750.00 | 01-Nov-2007 | 18 | 6.750% | 38,722.28 |
| 2 | 0120818364 | Dec-2008 | 01-Dec-2005 | FL | 100.00 | 384,000.00 | 374,327.02 | 01-Jun-2008 | 11 | 7.875% | 33,389.87 |
| 2 | 0120818539 | Nov-2007 | 01-Dec-2005 | FL | 90.00 | 277,650.00 | 273,852.78 | 01-Jun-2007 | 23 | 7.500% | 44,305.55 |
| 2 | 0120818554 | Apr-2009 | 01-Dec-2005 | FL | 90.00 | 220,500.00 | 216,343.50 | 01-Jul-2007 | 22 | 7.125% | 32,777.02 |
| 2 | 0120818570 | Jun-2009 | 01-Dec-2005 | TX | 100.00 | 85,000.00 | 85,562.06 | 01-Jan-2009 | 4 | 7.000% | 2,773.34 |
| 2 | 0120818604 | Jun-2009 | 19-Nov-2005 | FL | 80.00 | 108,800.00 | 104,719.03 | 19-Mar-2008 | 14 | 8.125% | 13,088.64 |
| 2 | 0120818620 | Mar-2009 | 01-Dec-2005 | TX | 100.00 | 212,000.00 | 223,506.47 | 01-Aug-2008 | 9 | 8.125% | 15,450.58 |
| 2 | 0120819214 | Jul-2008 | 01-Jun-2006 | FL | 90.00 | 182,700.00 | 181,928.47 | 01-Dec-2006 | 29 | 7.875% | 37,804.53 |
| 2 | 0120819479 | Jun-2009 | 01-May-2006 | MD | 90.00 | 284,400.00 | 276,215.04 | 01-Nov-2008 | 6 | 6.875% | 12,848.21 |
| 2 | 0120819594 | Jan-2009 | 01-Jun-2006 | MN | 80.00 | 304,000.00 | 296,768.83 | 01-Aug-2008 | 9 | 7.625% | 20,780.32 |

Structured Asset Securities Corporation
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Fax: 240-586-8675

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120820535 | Dec-2008 | 01-Jun-2006 | MD | 67.18 | 176,016.00 | 172,663.54 | 01-Jun-2008 | 11 | 8.000% | 14,821.68 |
| 2 | 0120820568 | Jun-2009 | 01-Jul-2006 | PA | 95.00 | 61,750.00 | 60,508.37 | 01-Jan-2009 | 4 | 8.625% | 2,706.07 |
| 2 | 0120820899 | Jul-2009 | 01-Jun-2006 | PA | 80.00 | 25,600.00 | 25,242.54 | 01-Feb-2009 | 3 | 9.125% | 969.14 |
| 2 | 0120821657 | Dec-2008 | 01-Jul-2006 | OK | 95.00 | 31,350.00 | 30,937.36 | 01-Jul-2008 | 10 | 8.500% | 2,732.97 |
| 2 | 0120821889 | Mar-2009 | 01-Jun-2006 | IL | 95.00 | 90,725.00 | 106,687.98 | 01-Oct-2008 | 7 | 7.000% | 5,180.06 |
| 2 | 0120822051 | Dec-2008 | 01-Jun-2006 | IL | 95.00 | 139,650.00 | 136,899.53 | 01-Jul-2008 | 10 | 8.500% | 11,590.88 |
| 2 | 0120822150 | Feb-2009 | 01-Jun-2006 | FL | 95.00 | 184,300.00 | 181,781.53 | 01-Feb-2008 | 15 | 8.375% | 19,941.42 |
| 2 | 0120823281 | May-2009 | 01-Jun-2006 | NY | 63.14 | 110,500.00 | 109,476.31 | 01-Mar-2007 | 26 | 7.500% | 16,916.72 |
| 2 | 0120823885 | Apr-2009 | 01-Jun-2006 | IA | 90.00 | 57,999.00 | 61,659.23 | 01-Oct-2008 | 7 | 9.625% | 4,174.26 |
| 2 | 0120824172 | Mar-2009 | 01-Jul-2006 | FL | 95.00 | 190,000.00 | 186,711.62 | 01-Oct-2008 | 7 | 8.125% | 11,851.06 |
| 2 | 0120824198 | Apr-2009 | 01-Jun-2006 | FL | 75.00 | 120,375.00 | 116,792.48 | 01-Nov-2008 | 6 | 6.625% | 5,336.40 |
| 2 | 0120824735 | Jul-2009 | 01-Jun-2006 | CO | 90.00 | 135,923.00 | 130,051.06 | 01-Jan-2009 | 4 | 8.875% | 5,879.13 |
| 2 | 0120824875 | Jun-2009 | 01-Jun-2006 | NC | 100.00 | 78,000.00 | 76,687.62 | 01-Nov-2008 | 6 | 9.625% | 5,039.56 |
| 2 | 0120824941 | Jul-2009 | 01-Jun-2006 | NV | 100.00 | 255,000.00 | 249,284.31 | 01-Nov-2008 | 6 | 8.250% | 14,093.38 |
| 2 | 0120825419 | Jan-2009 | 01-Jun-2006 | CA | 90.00 | 422,100.00 | 422,100.00 | 01-Oct-2007 | 19 | 8.500% | 61,512.22 |
| 2 | 0120825880 | Jan-2009 | 01-Jun-2006 | IL | 85.00 | 283,050.00 | 311,504.25 | 01-Aug-2008 | 9 | 7.250% | 19,180.75 |
| 2 | 0120826102 | Feb-2008 | 01-Jul-2006 | FL | 66.09 | 499,000.00 | 492,546.05 | 01-Sep-2007 | 20 | 7.500% | 65,165.03 |
| 2 | 0120827118 | Jun-2009 | 01-Jun-2006 | NY | 87.66 | 337,500.00 | 337,388.01 | 01-Jan-2009 | 4 | 8.125% | 13,987.52 |
| 2 | 0120827225 | Jul-2009 | 01-Jun-2006 | IL | 100.00 | 149,900.00 | 146,866.71 | 01-Feb-2009 | 3 | 9.125% | 5,638.71 |
| 2 | 0120827290 | May-2009 | 01-Jul-2006 | NY | 80.00 | 384,000.00 | 393,381.64 | 01-Oct-2008 | 7 | 6.500% | 17,624.58 |
| 2 | 0120827704 | Jul-2009 | 01-Jul-2006 | NV | 72.97 | 135,000.00 | 134,903.03 | 01-Nov-2008 | 6 | 7.375% | 6,955.93 |
| 2 | 0120828009 | Apr-2009 | 01-Jun-2006 | SC | 90.00 | 84,600.00 | 83,028.81 | 01-Nov-2008 | 6 | 9.125% | 5,179.05 |
| 2 | 0120828504 | Feb-2009 | 01-Jun-2006 | WI | 90.00 | 216,000.00 | 212,396.80 | 01-Sep-2008 | 8 | 8.125% | 14,509.68 |
| 2 | 0120828702 | Jan-2009 | 01-Jul-2006 | FL | 100.00 | 315,000.00 | 310,414.62 | 01-Aug-2008 | 9 | 8.250% | 24,428.62 |
| 2 | 0120828801 | Dec-2008 | 01-Jun-2006 | IL | 100.00 | 159,900.00 | 156,911.66 | 01-Jul-2008 | 10 | 8.125% | 10,922.95 |
| 2 | 0120828819 | Apr-2009 | 01-Jun-2006 | TN | 95.00 | 57,950.00 | 57,301.59 | 01-Mar-2008 | 14 | 9.250% | 6,987.30 |
| 2 | 0120828892 | Mar-2009 | 01-Feb-2006 | NJ | 73.14 | 640,000.00 | 640,000.00 | 01-Oct-2008 | 7 | 8.750% | 40,200.00 |
| 2 | 0120829031 | Jul-2009 | 01-Jun-2006 | NY | 85.00 | 64,600.00 | 71,564.83 | 01-Feb-2009 | 3 | 9.250% | 2,605.55 |
| 2 | 0120829064 | Jul-2009 | 01-Jun-2006 | NE | 80.00 | 116,000.00 | 112,600.69 | 01-Feb-2009 | 3 | 7.500% | 3,560.19 |
| 2 | 0120829304 | May-2009 | 01-Jun-2006 | FL | 74.79 | 273,000.00 | 265,620.30 | 01-Nov-2008 | 6 | 7.250% | 13,244.14 |
| 2 | 0120829627 | Sep-2008 | 01-Jun-2006 | VA | 95.00 | 99,750.00 | 98,784.45 | 01-May-2007 | 24 | 8.000% | 15,631.15 |
| 2 | 0120829643 | Apr-2007 | 01-May-2006 | FL | 80.00 | 145,600.00 | 145,122.91 | 01-Nov-2006 | 30 | 9.875% | 37,379.62 |
| 2 | 0120829668 | Jul-2009 | 01-Jul-2006 | FL | 85.00 | 242,007.00 | 240,012.91 | 01-May-2007 | 24 | 7.500% | 38,909.99 |
| 2 | 0120830245 | Mar-2009 | 01-May-2006 | IN | 83.33 | 50,000.00 | 49,301.84 | 01-Sep-2008 | 8 | 10.150% | 3,983.46 |
| 2 | 0120830401 | Apr-2009 | 01-Jul-2006 | AZ | 90.00 | 338,400.00 | 338,372.62 | 01-Nov-2008 | 6 | 7.250% | 17,165.33 |
| 2 | 0120830757 | Mar-2009 | 01-Jun-2006 | CA | 79.37 | 500,000.00 | 517,378.47 | 01-Oct-2008 | 7 | 6.500% | 23,179.18 |
| 2 | 0120830872 | May-2009 | 01-Jun-2006 | MN | 80.00 | 176,000.00 | 174,811.17 | 01-Dec-2008 | 5 | 9.500% | 9,905.96 |
| 2 | 0120831748 | Feb-2009 | 01-Jun-2006 | ME | 89.63 | 131,750.00 | 128,905.89 | 01-Sep-2008 | 8 | 7.750% | 7,757.25 |
| 2 | 0120832050 | Mar-2009 | 01-Jun-2006 | OH | 69.70 | 46,000.00 | 49,605.85 | 01-Oct-2008 | 7 | 8.250% | 2,872.21 |
| 2 | 0120832472 | Oct-2008 | 01-Jul-2006 | PA | 65.00 | 29,250.00 | 29,086.43 | 01-Aug-2007 | 21 | 8.625% | 5,289.41 |

Structured Asset Securities Corporation
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www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120833157 | May-2009 | 01-Jun-2006 | AZ | 80.00 | 176,000.00 | 176,000.00 | 01-Dec-2008 | 5 | 8.000% | 8,433.35 |
| 2 | 0120833967 | Nov-2007 | 01-Jun-2006 | FL | 85.00 | 191,250.00 | 189,874.28 | 01-Feb-2007 | 27 | 8.250% | 33,719.03 |
| 2 | 0120834015 | Apr-2009 | 01-May-2006 | IN | 80.00 | 74,400.00 | 72,910.50 | 01-Nov-2008 | 6 | 8.625% | 4,243.77 |
| 2 | 0120834114 | Jul-2009 | 01-May-2006 | IN | 80.00 | 53,200.00 | 52,067.79 | 01-Mar-2009 | 2 | 9.150% | 1,504.06 |
| 2 | 0120834155 | Mar-2009 | 01-Jun-2006 | FL | 100.00 | 134,000.00 | 131,481.10 | 01-Oct-2008 | 7 | 8.875% | 8,893.90 |
| 2 | 0120834429 | Mar-2009 | 01-Jul-2006 | FL | 80.00 | 229,600.00 | 224,852.23 | 01-May-2008 | 12 | 7.125% | 19,348.06 |
| 2 | 0120834585 | Aug-2008 | 01-Jun-2006 | IN | 95.00 | 80,750.00 | 79,583.45 | 01-Jan-2008 | 16 | 8.125% | 8,891.09 |
| 2 | 0120834742 | Dec-2008 | 01-Jun-2006 | FL | 100.00 | 281,000.00 | 276,067.87 | 01-Jul-2008 | 10 | 8.750% | 24,065.61 |
| 2 | 0120834809 | Jun-2009 | 01-Jun-2006 | WI | 90.00 | 85,500.00 | 83,469.76 | 01-Jan-2009 | 4 | 7.875% | 3,350.18 |
| 2 | 0120834841 | May-2009 | 01-Jun-2006 | VA | 95.00 | 147,250.00 | 143,818.45 | 01-Nov-2008 | 6 | 8.250% | 8,130.84 |
| 2 | 0120835087 | Jul-2009 | 01-Jul-2006 | WV | 90.00 | 58,500.00 | 57,561.71 | 01-May-2008 | 12 | 8.250% | 5,731.06 |
| 2 | 0120835244 | Oct-2008 | 01-Jun-2006 | AZ | 58.51 | 141,000.00 | 137,211.39 | 01-May-2008 | 12 | 7.500% | 11,827.72 |
| 2 | 0120835293 | Apr-2009 | 01-Jun-2006 | PA | 78.21 | 140,000.00 | 138,085.22 | 01-Dec-2007 | 17 | 8.750% | 18,143.21 |
| 2 | 0120835384 | May-2009 | 01-Jul-2006 | MD | 76.37 | 194,750.00 | 194,750.00 | 01-May-2008 | 12 | 6.875% | 16,289.99 |
| 2 | 0120835400 | May-2009 | 01-Jun-2006 | OH | 90.00 | 139,500.00 | 148,036.06 | 01-Dec-2008 | 5 | 7.000% | 5,595.86 |
| 2 | 0120835459 | Nov-2008 | 01-Jun-2006 | PA | 95.00 | 55,100.00 | 54,423.89 | 01-Mar-2008 | 14 | 8.750% | 6,295.28 |
| 2 | 0120835533 | Aug-2008 | 01-Jul-2006 | FL | 100.00 | 159,900.00 | 157,245.73 | 01-Mar-2008 | 14 | 7.500% | 14,791.12 |
| 2 | 0120835830 | Dec-2008 | 01-Jul-2006 | FL | 90.00 | 139,500.00 | 137,208.62 | 01-Jul-2008 | 10 | 8.250% | 11,777.02 |
| 2 | 0120835939 | May-2009 | 01-Jul-2006 | PA | 100.00 | 113,500.00 | 111,396.11 | 01-Aug-2008 | 9 | 7.875% | 8,382.80 |
| 2 | 0120835954 | May-2009 | 01-Jul-2006 | FL | 100.00 | 210,000.00 | 206,500.95 | 01-Dec-2008 | 5 | 8.125% | 10,196.76 |
| 2 | 0120835988 | Apr-2009 | 01-Jun-2006 | WI | 90.00 | 72,450.00 | 71,308.33 | 01-Sep-2008 | 8 | 8.375% | 5,020.16 |
| 2 | 0120836077 | May-2009 | 01-Jun-2006 | MN | 88.70 | 239,500.00 | 242,459.95 | 01-Nov-2008 | 6 | 8.750% | 13,300.76 |
| 2 | 0120836093 | Nov-2008 | 01-Jun-2006 | SC | 100.00 | 53,000.00 | 52,360.83 | 01-Jun-2008 | 11 | 9.125% | 5,134.53 |
| 2 | 0120836374 | Jun-2009 | 01-Jul-2006 | FL | 99.77 | 219,500.00 | 215,012.54 | 01-Jan-2009 | 4 | 8.125% | 9,077.80 |
| 2 | 0120836721 | Apr-2009 | 01-Jun-2006 | CA | 90.00 | 315,000.00 | 310,011.64 | 01-Dec-2007 | 17 | 7.910% | 37,643.66 |
| 2 | 0120836853 | Mar-2009 | 01-Jul-2006 | IL | 100.00 | 114,000.00 | 112,310.61 | 01-Sep-2008 | 8 | 7.625% | 7,450.57 |
| 2 | 0120836978 | Apr-2009 | 01-Jun-2006 | MD | 70.00 | 402,500.00 | 392,334.43 | 01-Nov-2008 | 6 | 7.500% | 20,216.81 |
| 2 | 0120837224 | Jun-2009 | 01-Jul-2006 | NJ | 95.00 | 178,600.00 | 178,370.64 | 01-Jan-2009 | 4 | 7.950% | 6,630.03 |
| 2 | 0120837299 | Dec-2008 | 01-Jun-2006 | IL | 95.00 | 218,500.00 | 218,004.18 | 01-Jul-2008 | 10 | 8.125% | 17,712.78 |
| 2 | 0120837315 | Mar-2009 | 01-Jul-2006 | FL | 95.00 | 185,250.00 | 180,534.26 | 01-Oct-2008 | 7 | 7.625% | 10,780.89 |
| 2 | 0120837521 | Jul-2009 | 01-Jul-2006 | MD | 80.24 | 203,000.00 | 202,771.85 | 01-Aug-2008 | 9 | 7.625% | 14,848.78 |
| 2 | 0120837869 | Jun-2009 | 01-Jul-2006 | MN | 81.00 | 196,020.00 | 213,111.64 | 01-Jan-2009 | 4 | 6.250% | 6,111.00 |
| 2 | 0120838016 | Mar-2009 | 01-Jul-2006 | FL | 95.00 | 289,750.00 | 283,819.96 | 01-Oct-2008 | 7 | 7.625% | 16,948.90 |
| 2 | 0120838461 | Dec-2008 | 01-Jul-2006 | AZ | 78.13 | 225,000.00 | 224,973.99 | 01-Jun-2008 | 11 | 7.875% | 20,083.63 |
| 2 | 0120839733 | Feb-2009 | 01-Jul-2006 | IN | 100.00 | 89,900.00 | 87,673.57 | 01-Sep-2008 | 8 | 7.875% | 6,000.22 |
| 2 | 0120839956 | Jun-2009 | 01-Jul-2006 | CA | 95.00 | 181,450.00 | 178,245.61 | 01-Jun-2008 | 11 | 7.875% | 15,844.73 |

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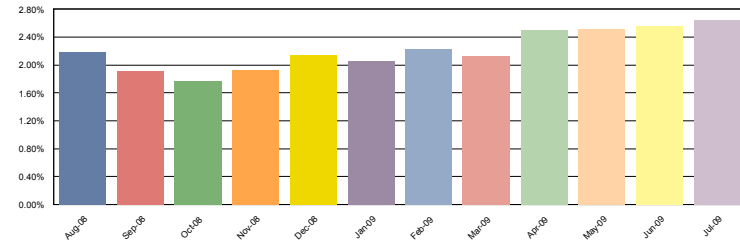
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

| | |
|----------------------------|---------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 16 |
| Original Principal Balance | 2,619,204.00 |
| Current Actual Balance | 2,592,116.21 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 152 |
| Original Principal Balance | 14,438,141.00 |
| Current Actual Balance | 14,367,156.53 |

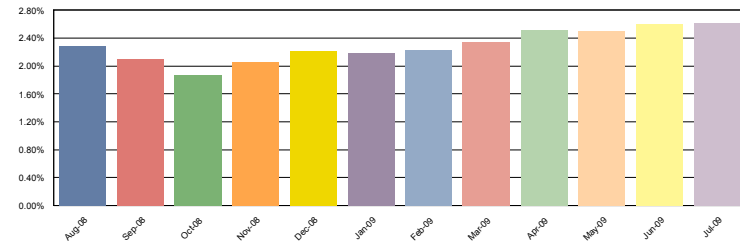
12 Month Bankruptcy History



1

| | |
|----------------------------|--------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 7 |
| Original Principal Balance | 396,354.00 |
| Current Actual Balance | 393,762.94 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 78 |
| Original Principal Balance | 4,627,819.00 |
| Current Actual Balance | 4,565,192.89 |

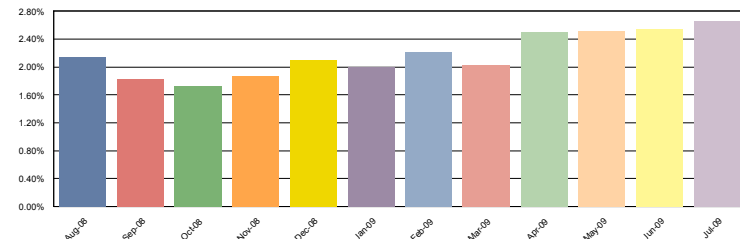
12 Month Bankruptcy History



2

| | |
|----------------------------|--------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 9 |
| Original Principal Balance | 2,222,850.00 |
| Current Actual Balance | 2,198,353.27 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 74 |
| Original Principal Balance | 9,810,322.00 |
| Current Actual Balance | 9,801,963.64 |

12 Month Bankruptcy History



Structured Asset Securities Corporation
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Fax: 240-586-8675

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

| Group | Loan Number | Month Loan Entered Bankruptcy | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1 | 0117948034 | Nov-2007 | 06-Aug-2005 | GA | 80.00 | 52,000.00 | 50,874.88 | 06-Mar-2009 | 2 | 10.400% | 1,678.36 |
| 1 | 0120039078 | Jul-2009 | 01-Nov-2005 | OH | 80.00 | 78,400.00 | 75,257.89 | 01-Jun-2009 | 0 | 7.125% | 831.41 |
| 1 | 0120042270 | Jul-2009 | 01-Apr-2006 | IA | 20.00 | 44,600.00 | 43,215.49 | 01-Feb-2009 | 3 | 11.250% | 1,933.17 |
| 1 | 0120042965 | May-2008 | 01-Apr-2006 | MS | 75.00 | 36,750.00 | 36,332.07 | 01-Dec-2008 | 5 | 11.950% | 2,423.67 |
| 1 | 0120046123 | Oct-2008 | 01-Mar-2006 | MS | 75.00 | 93,750.00 | 93,021.14 | 01-Jan-2009 | 16 | 11.740% | 15,629.69 |
| 1 | 0120052550 | Nov-2008 | 01-Mar-2006 | MO | 79.68 | 149,000.00 | 147,425.25 | 01-May-2007 | 24 | 7.990% | 23,687.77 |
| 1 | 0120053640 | Apr-2009 | 01-Apr-2006 | TX | 62.23 | 146,250.00 | 154,889.60 | 01-Oct-2008 | 7 | 8.500% | 9,149.63 |
| 1 | 0120055843 | Jul-2008 | 01-Apr-2006 | TN | 83.07 | 365,500.00 | 356,158.25 | 01-Jan-2009 | 4 | 7.990% | 13,309.05 |
| 1 | 0120057443 | Sep-2006 | 01-Apr-2006 | MD | 66.67 | 62,000.00 | 60,160.55 | 01-Jul-2009 | (1) | 8.250% | 388.87 |
| 1 | 0120065339 | Aug-2007 | 01-Oct-2005 | OK | 20.00 | 17,180.00 | 16,746.06 | 01-Jun-2009 | 0 | 9.750% | 258.25 |
| 1 | 0120065578 | Nov-2008 | 01-Jan-2006 | NV | 20.00 | 22,798.00 | 21,874.66 | 01-Jul-2009 | (1) | 11.000% | 195.04 |
| 1 | 0120067897 | May-2009 | 01-Mar-2006 | LA | 20.00 | 18,000.00 | 17,822.56 | 01-Dec-2008 | 5 | 12.750% | 1,274.14 |
| 1 | 0120069083 | Jun-2009 | 01-Apr-2006 | OK | 20.00 | 9,000.00 | 8,879.22 | 01-Apr-2009 | 1 | 11.750% | 249.61 |
| 1 | 0120070388 | Aug-2007 | 01-Mar-2006 | TX | 20.00 | 29,000.00 | 28,378.41 | 01-Jan-2009 | 4 | 13.000% | 1,777.27 |
| 1 | 0120071071 | Apr-2009 | 01-Apr-2006 | TN | 20.00 | 10,800.00 | 10,461.20 | 01-Apr-2009 | 1 | 8.720% | 214.79 |
| 1 | 0120072798 | Dec-2008 | 01-Apr-2006 | TX | 20.00 | 36,000.00 | 35,652.34 | 01-Nov-2008 | 6 | 12.500% | 2,852.94 |
| 1 | 0120073770 | Jul-2009 | 01-Apr-2006 | CA | 14.97 | 53,600.00 | 55,855.98 | 01-Apr-2009 | 1 | 11.375% | 1,487.93 |
| 1 | 0120073945 | Feb-2009 | 01-Apr-2006 | GA | 20.00 | 16,748.00 | 16,583.10 | 01-Jan-2009 | 4 | 12.750% | 1,015.01 |
| 1 | 0120074505 | Jun-2009 | 01-May-2006 | TX | 20.00 | 24,072.00 | 23,823.05 | 01-Nov-2008 | 6 | 12.000% | 1,824.84 |
| 1 | 0120074596 | Jun-2008 | 01-Apr-2006 | MI | 20.00 | 54,000.00 | 56,329.01 | 01-Jun-2009 | 0 | 12.375% | 1,115.02 |
| 1 | 0120074661 | Dec-2007 | 01-Apr-2006 | AZ | 20.00 | 39,980.00 | 39,464.80 | 01-Jun-2009 | 0 | 12.250% | 773.01 |
| 1 | 0120074828 | Feb-2008 | 01-Apr-2006 | NE | 20.00 | 23,800.00 | 23,454.50 | 01-Feb-2009 | 3 | 11.250% | 1,052.04 |
| 1 | 0120075817 | Dec-2008 | 01-Apr-2006 | FL | 15.00 | 22,725.00 | 22,448.15 | 01-May-2009 | 0 | 12.375% | 444.21 |
| 1 | 0120384664 | Jul-2009 | 01-May-2006 | NV | 20.00 | 58,984.00 | 58,063.21 | 01-Jan-2009 | 4 | 10.750% | 2,972.60 |
| 1 | 0120387923 | Apr-2007 | 01-Apr-2006 | TN | 83.44 | 133,500.00 | 130,443.07 | 01-Mar-2009 | 2 | 8.905% | 3,650.49 |
| 1 | 0120391008 | May-2009 | 01-Apr-2006 | MD | 20.00 | 37,500.00 | 37,029.22 | 01-Feb-2009 | 3 | 11.750% | 1,734.37 |
| 1 | 0120394721 | Apr-2007 | 01-Apr-2006 | TX | 80.00 | 108,400.00 | 104,940.04 | 01-Jun-2009 | 0 | 7.625% | 1,246.75 |
| 1 | 0120396064 | Jul-2008 | 01-May-2006 | LA | 20.00 | 11,000.00 | 10,866.99 | 01-Feb-2009 | 3 | 12.250% | 532.89 |
| 1 | 0120396429 | May-2009 | 01-Apr-2006 | FL | 20.00 | 15,980.00 | 15,737.40 | 01-Dec-2008 | 5 | 12.750% | 1,123.56 |
| 1 | 0120400536 | Jun-2009 | 01-May-2006 | PA | 56.82 | 25,000.00 | 24,863.23 | 01-Oct-2007 | 19 | 12.125% | 5,040.29 |
| 1 | 0120400825 | Nov-2007 | 01-May-2006 | MI | 70.00 | 39,900.00 | 39,179.50 | 01-Sep-2009 | (3) | 10.900% | 0.00 |
| 1 | 0120747613 | Jun-2009 | 07-Aug-2005 | AL | 75.00 | 39,000.00 | 37,656.03 | 07-Jun-2009 | 0 | 8.490% | 502.11 |
| 1 | 0120748314 | Dec-2008 | 01-Oct-2005 | AL | 63.08 | 41,000.00 | 39,566.01 | 01-May-2009 | 0 | 7.875% | 486.09 |
| 1 | 0120748546 | Oct-2008 | 01-Dec-2005 | NE | 20.00 | 22,600.00 | 22,177.56 | 01-Mar-2009 | 2 | 11.000% | 777.64 |
| 1 | 0120749510 | Nov-2007 | 01-Feb-2006 | GA | 95.00 | 261,250.00 | 255,231.53 | 01-May-2009 | 0 | 9.650% | 3,890.97 |
| 1 | 0120750567 | Jun-2009 | 01-May-2006 | OH | 19.76 | 33,600.00 | 33,088.12 | 01-May-2009 | 0 | 11.125% | 585.78 |
| 1 | 0120751151 | Mar-2008 | 01-Apr-2006 | GA | 20.00 | 23,780.00 | 23,529.10 | 01-Mar-2009 | 2 | 12.750% | 960.27 |
| 1 | 0120752712 | Mar-2007 | 01-May-2006 | NE | 20.00 | 55,000.00 | 54,663.42 | 01-Nov-2007 | 18 | 11.875% | 10,368.82 |
| 1 | 0120753363 | Jan-2009 | 01-May-2006 | MS | 90.00 | 80,550.00 | 85,240.38 | 01-Sep-2008 | 8 | 8.000% | 5,307.22 |
| 1 | 0120754130 | Aug-2007 | 01-May-2006 | IL | 20.00 | 28,800.00 | 27,204.57 | 01-Feb-2009 | 3 | 10.575% | 1,147.16 |

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

| Group | Loan Number | Month Loan Entered Bankruptcy | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1 | 0120754338 | Dec-2008 | 01-May-2006 | NJ | 20.00 | 26,400.00 | 26,131.00 | 01-Dec-2008 | 5 | 12.250% | 1,792.26 |
| 1 | 0120756598 | Oct-2008 | 01-May-2006 | OH | 19.72 | 28,000.00 | 27,572.41 | 01-Feb-2009 | 3 | 10.625% | 1,165.26 |
| 1 | 0120756879 | Aug-2008 | 01-May-2006 | OR | 20.00 | 27,400.00 | 26,957.27 | 01-May-2009 | 0 | 12.375% | 533.42 |
| 1 | 0120756986 | Oct-2007 | 01-May-2006 | TX | 20.00 | 47,160.00 | 46,397.28 | 01-Jun-2009 | 0 | 12.000% | 889.48 |
| 1 | 0120757992 | May-2009 | 01-Jun-2006 | GA | 20.00 | 48,214.00 | 49,990.09 | 01-Nov-2008 | 6 | 11.250% | 3,578.98 |
| 1 | 0120758172 | Feb-2009 | 01-May-2006 | AL | 20.00 | 13,600.00 | 13,296.05 | 01-Oct-2008 | 7 | 12.750% | 1,221.01 |
| 1 | 0120758552 | Jun-2009 | 01-Jun-2006 | NE | 20.00 | 26,980.00 | 26,618.20 | 01-Jun-2009 | 0 | 11.750% | 499.20 |
| 1 | 0120759170 | Jun-2009 | 01-May-2006 | MO | 20.00 | 20,100.00 | 19,563.61 | 01-May-2009 | 0 | 12.750% | 399.31 |
| 1 | 0120760095 | Jan-2008 | 01-May-2006 | IL | 20.00 | 48,000.00 | 47,298.24 | 01-Jun-2009 | 0 | 11.625% | 877.18 |
| 1 | 0120761861 | Feb-2009 | 01-Jun-2006 | MO | 20.00 | 12,480.00 | 12,348.15 | 01-Feb-2009 | 3 | 12.250% | 483.36 |
| 1 | 0120762216 | Dec-2008 | 01-Jun-2006 | MI | 85.00 | 68,850.00 | 68,410.03 | 01-Oct-2007 | 19 | 11.625% | 12,636.39 |
| 1 | 0120763305 | Nov-2008 | 01-Oct-2005 | MS | 71.77 | 30,000.00 | 25,648.63 | 01-Mar-2009 | 2 | 7.500% | 594.32 |
| 1 | 0120764428 | Dec-2007 | 01-Feb-2006 | NY | 85.00 | 44,837.00 | 44,283.76 | 01-Oct-2008 | 7 | 11.500% | 3,646.80 |
| 1 | 0120767306 | Nov-2008 | 01-May-2006 | SC | 90.00 | 103,500.00 | 101,307.51 | 01-Aug-2008 | 9 | 8.500% | 7,399.89 |
| 1 | 0120767611 | Feb-2009 | 01-Jun-2006 | TN | 95.00 | 51,300.00 | 50,503.93 | 01-Feb-2009 | 3 | 10.375% | 2,075.72 |
| 1 | 0120769088 | Apr-2007 | 01-May-2006 | TN | 85.00 | 131,750.00 | 129,194.38 | 01-Jan-2009 | 4 | 9.250% | 5,642.53 |
| 1 | 0120770300 | Jul-2009 | 01-May-2006 | OH | 90.00 | 90,000.00 | 91,514.69 | 01-Sep-2008 | 8 | 7.375% | 5,146.20 |
| 1 | 0120770391 | Feb-2007 | 01-Jun-2006 | AR | 81.43 | 28,500.00 | 27,862.10 | 01-Aug-2009 | (2) | 9.500% | 0.00 |
| 1 | 0120770946 | May-2009 | 01-Jun-2006 | IN | 90.00 | 58,500.00 | 57,871.57 | 01-Mar-2008 | 14 | 9.950% | 7,261.00 |
| 1 | 0120815360 | Jul-2009 | 01-Oct-2005 | IA | 20.00 | 21,600.00 | 21,221.35 | 01-Apr-2009 | 1 | 11.325% | 574.02 |
| 1 | 0120820121 | Dec-2006 | 01-Jun-2006 | MI | 74.77 | 40,000.00 | 39,488.37 | 01-Jan-2009 | 4 | 11.150% | 2,101.20 |
| 1 | 0120820337 | Feb-2009 | 01-Jul-2006 | PA | 80.00 | 44,000.00 | 43,389.71 | 01-Apr-2008 | 13 | 10.125% | 4,854.10 |
| 1 | 0120821491 | Jan-2008 | 01-Jun-2006 | IN | 20.00 | 18,200.00 | 17,859.15 | 01-Jun-2009 | 0 | 10.875% | 308.90 |
| 1 | 0120823174 | Apr-2009 | 01-Jun-2006 | GA | 100.00 | 137,000.00 | 133,257.50 | 01-Jun-2009 | 0 | 8.500% | 1,777.50 |
| 1 | 0120823984 | May-2009 | 01-Jun-2006 | OH | 20.00 | 14,800.00 | 14,626.55 | 01-Oct-2008 | 7 | 11.250% | 1,178.79 |
| 1 | 0120823992 | May-2009 | 01-Jun-2006 | OH | 20.00 | 27,400.00 | 27,081.45 | 01-Jun-2009 | 0 | 12.750% | 553.02 |
| 1 | 0120824214 | Apr-2009 | 01-Jul-2006 | NJ | 20.00 | 64,000.00 | 63,206.05 | 01-Nov-2008 | 6 | 10.750% | 4,314.46 |
| 1 | 0120824222 | Jul-2009 | 01-Jun-2006 | GA | 20.00 | 49,170.00 | 48,634.33 | 01-Dec-2008 | 5 | 11.750% | 3,188.75 |
| 1 | 0120826193 | Apr-2008 | 01-Jun-2006 | MO | 20.00 | 23,800.00 | 23,555.24 | 01-May-2009 | 0 | 12.875% | 485.75 |
| 1 | 0120826334 | May-2009 | 01-Jun-2006 | KS | 20.00 | 15,400.00 | 14,219.98 | 01-Mar-2009 | 2 | 12.625% | 572.20 |
| 1 | 0120827035 | Oct-2008 | 01-Jun-2006 | LA | 20.00 | 43,980.00 | 43,447.78 | 01-Jun-2009 | 0 | 12.250% | 851.02 |
| 1 | 0120830427 | May-2009 | 01-Jun-2006 | NJ | 20.00 | 70,231.00 | 69,033.99 | 01-Jun-2009 | 0 | 10.750% | 1,179.65 |
| 1 | 0120830740 | May-2009 | 01-Jun-2006 | TX | 20.00 | 72,640.00 | 71,944.88 | 01-Oct-2008 | 7 | 12.000% | 6,198.23 |
| 1 | 0120831441 | Nov-2007 | 01-Jun-2006 | NE | 20.00 | 35,300.00 | 37,101.97 | 01-Jul-2009 | (1) | 10.000% | 276.18 |
| 1 | 0120831953 | Jan-2007 | 01-Jun-2006 | IL | 20.00 | 41,600.00 | 41,008.14 | 01-Jan-2009 | 4 | 11.000% | 2,150.23 |
| 1 | 0120832894 | Nov-2008 | 01-Jul-2006 | CA | 84.12 | 429,000.00 | 419,046.24 | 01-Nov-2008 | 6 | 7.875% | 20,540.23 |
| 1 | 0120839774 | Oct-2007 | 01-Jun-2006 | WI | 85.00 | 123,250.00 | 120,940.98 | 01-Jan-2009 | 4 | 9.250% | 5,282.15 |
| 1 | 0120839873 | Jan-2009 | 01-Jul-2006 | GA | 20.00 | 29,080.00 | 28,772.79 | 01-Mar-2009 | 2 | 12.250% | 1,127.88 |
| 2 | 0117964718 | Aug-2007 | 01-Aug-2005 | IN | 90.00 | 109,800.00 | 104,527.89 | 01-Mar-2009 | 2 | 5.625% | 1,781.97 |
| 2 | 0119300481 | Feb-2007 | 01-Dec-2005 | AR | 95.00 | 85,500.00 | 83,379.39 | 01-Apr-2009 | 1 | 9.250% | 1,892.23 |

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

| Group | Loan Number | Month Loan Entered Bankruptcy | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120039342 | Dec-2006 | 01-Dec-2005 | TN | 75.00 | 77,175.00 | 74,782.28 | 01-Mar-2009 | 2 | 7.375% | 1,836.10 |
| 2 | 0120040936 | Jul-2009 | 01-Apr-2006 | NC | 99.91 | 114,900.00 | 117,889.75 | 01-Aug-2008 | 9 | 7.750% | 7,800.00 |
| 2 | 0120041256 | Dec-2007 | 01-Mar-2006 | NY | 83.87 | 260,000.00 | 249,719.05 | 01-Jun-2009 | 0 | 6.750% | 2,602.69 |
| 2 | 0120041264 | Apr-2009 | 01-Apr-2006 | ME | 73.14 | 207,000.00 | 203,903.85 | 01-Jul-2008 | 10 | 8.125% | 16,801.08 |
| 2 | 0120045067 | Aug-2007 | 01-Mar-2006 | AL | 80.00 | 72,400.00 | 70,669.97 | 01-Nov-2008 | 6 | 8.125% | 3,759.41 |
| 2 | 0120046214 | Oct-2008 | 01-Mar-2006 | MO | 84.97 | 237,500.00 | 230,765.00 | 01-Jan-2009 | 4 | 7.375% | 8,106.47 |
| 2 | 0120046990 | May-2007 | 01-Mar-2006 | AL | 100.00 | 90,000.00 | 87,633.25 | 01-Jun-2009 | 0 | 8.625% | 1,187.18 |
| 2 | 0120052162 | May-2009 | 01-Mar-2006 | WV | 81.56 | 314,000.00 | 315,828.38 | 01-Jun-2009 | 0 | 7.500% | 3,686.47 |
| 2 | 0120053129 | Apr-2009 | 01-Apr-2006 | TN | 80.00 | 43,200.00 | 41,339.44 | 01-Jul-2009 | (1) | 7.500% | 243.17 |
| 2 | 0120054572 | Aug-2007 | 01-Apr-2006 | MS | 90.00 | 81,000.00 | 79,282.41 | 01-Jan-2009 | 4 | 8.250% | 3,198.54 |
| 2 | 0120055314 | Dec-2008 | 01-Mar-2006 | MO | 95.00 | 76,000.00 | 74,446.30 | 01-Dec-2008 | 5 | 8.625% | 3,644.93 |
| 2 | 0120056247 | May-2009 | 01-Apr-2006 | TX | 79.79 | 75,001.00 | 73,162.38 | 01-Aug-2008 | 9 | 6.625% | 4,506.65 |
| 2 | 0120059233 | Jul-2009 | 01-Apr-2006 | CA | 80.00 | 511,200.00 | 501,142.57 | 01-Apr-2008 | 13 | 6.000% | 43,397.19 |
| 2 | 0120059605 | Dec-2008 | 01-Apr-2006 | FL | 80.00 | 121,200.00 | 118,025.14 | 01-Dec-2008 | 5 | 7.250% | 4,929.85 |
| 2 | 0120059811 | Jul-2007 | 01-Apr-2006 | PA | 100.00 | 26,000.00 | 25,351.60 | 01-Sep-2009 | (3) | 8.750% | 0.00 |
| 2 | 0120060066 | Sep-2007 | 01-Apr-2006 | TN | 100.00 | 72,500.00 | 71,314.63 | 01-Nov-2008 | 6 | 9.000% | 4,269.87 |
| 2 | 0120060520 | Jun-2007 | 01-Apr-2006 | LA | 90.00 | 35,100.00 | 34,252.21 | 01-Jun-2009 | 0 | 9.000% | 485.42 |
| 2 | 0120061015 | Jul-2009 | 01-Apr-2006 | MO | 95.00 | 80,750.00 | 78,662.51 | 01-Jun-2009 | 0 | 8.750% | 1,082.03 |
| 2 | 0120062799 | Nov-2007 | 01-Apr-2006 | AR | 95.00 | 76,950.00 | 75,164.77 | 01-Mar-2009 | 2 | 7.875% | 1,845.31 |
| 2 | 0120063490 | Nov-2008 | 01-Apr-2006 | TX | 80.00 | 64,320.00 | 65,294.89 | 01-Aug-2008 | 9 | 9.625% | 5,440.46 |
| 2 | 0120384755 | Jun-2009 | 01-Jan-2006 | OK | 100.00 | 56,500.00 | 55,306.77 | 01-May-2009 | 0 | 8.875% | 817.83 |
| 2 | 0120386297 | May-2007 | 01-Feb-2006 | MS | 90.00 | 63,000.00 | 61,569.97 | 01-May-2009 | 0 | 9.000% | 871.92 |
| 2 | 0120387154 | Jan-2009 | 01-Apr-2006 | MS | 70.00 | 28,700.00 | 31,320.32 | 01-Nov-2008 | 6 | 10.195% | 2,020.26 |
| 2 | 0120390901 | Sep-2008 | 01-May-2006 | VA | 95.00 | 185,250.00 | 180,041.26 | 01-Jun-2009 | 0 | 7.250% | 2,026.49 |
| 2 | 0120391941 | Nov-2008 | 01-May-2006 | PA | 95.00 | 57,000.00 | 55,841.12 | 01-Nov-2008 | 6 | 8.625% | 3,250.24 |
| 2 | 0120396684 | Jan-2009 | 01-May-2006 | NE | 85.00 | 38,250.00 | 37,820.32 | 01-Apr-2008 | 13 | 10.900% | 4,900.27 |
| 2 | 0120397187 | Jun-2009 | 01-May-2006 | FL | 80.00 | 347,200.00 | 347,000.00 | 01-Jul-2007 | 22 | 7.000% | 48,016.20 |
| 2 | 0120397674 | Jun-2009 | 01-May-2006 | FL | 80.00 | 148,000.00 | 155,688.18 | 01-Mar-2009 | 2 | 7.250% | 3,497.73 |
| 2 | 0120398839 | Jul-2009 | 01-May-2006 | CT | 94.97 | 171,900.00 | 166,819.72 | 01-Jul-2009 | (1) | 7.500% | 974.06 |
| 2 | 0120399753 | Jun-2008 | 01-May-2006 | MO | 90.00 | 63,900.00 | 62,461.69 | 01-Mar-2009 | 2 | 8.125% | 1,637.76 |
| 2 | 0120399845 | Sep-2006 | 01-May-2006 | VA | 95.00 | 114,000.00 | 111,064.17 | 01-Mar-2009 | 2 | 7.625% | 2,726.93 |
| 2 | 0120403282 | May-2009 | 01-May-2006 | AZ | 90.00 | 279,000.00 | 278,738.94 | 01-May-2009 | 0 | 6.625% | 2,843.93 |
| 2 | 0120403464 | Sep-2008 | 01-Apr-2006 | KY | 80.00 | 120,000.00 | 118,317.29 | 01-Mar-2008 | 14 | 9.750% | 16,315.51 |
| 2 | 0120749841 | Sep-2007 | 01-Feb-2006 | IL | 89.89 | 80,000.00 | 78,426.12 | 01-May-2008 | 12 | 8.125% | 7,598.13 |
| 2 | 0120750187 | Jun-2009 | 01-May-2006 | IL | 85.00 | 131,750.00 | 144,585.61 | 01-May-2008 | 12 | 9.200% | 14,612.13 |
| 2 | 0120755012 | Dec-2008 | 01-Apr-2006 | IN | 80.00 | 116,000.00 | 113,536.83 | 01-Sep-2008 | 8 | 8.625% | 8,231.71 |
| 2 | 0120755731 | May-2009 | 01-May-2006 | TN | 90.00 | 97,200.00 | 94,223.77 | 01-Jun-2009 | 0 | 6.625% | 962.41 |
| 2 | 0120756168 | Jan-2009 | 01-Apr-2006 | GA | 85.00 | 120,700.00 | 118,118.09 | 01-Jun-2009 | 0 | 9.550% | 1,782.21 |
| 2 | 0120756770 | Jan-2009 | 01-Apr-2006 | MI | 80.00 | 125,800.00 | 124,028.38 | 01-Jul-2008 | 10 | 10.250% | 13,095.77 |
| 2 | 0120757570 | Mar-2009 | 01-Jun-2006 | VA | 75.00 | 153,750.00 | 157,650.52 | 01-May-2008 | 12 | 6.875% | 11,648.46 |

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

| Group | Loan Number | Month Loan Entered Bankruptcy | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2 | 0120758081 | Oct-2008 | 01-Jun-2006 | GA | 74.81 | 101,000.00 | 103,888.70 | 01-Mar-2009 | 2 | 7.500% | 2,420.61 |
| 2 | 0120764550 | Jul-2009 | 01-Jan-2006 | DC | 85.00 | 629,000.00 | 635,176.69 | 01-Oct-2008 | 7 | 6.200% | 27,023.70 |
| 2 | 0120764675 | Nov-2008 | 01-Jan-2006 | AR | 90.00 | 49,050.00 | 48,103.82 | 01-Sep-2008 | 8 | 8.250% | 3,532.49 |
| 2 | 0120765235 | Mar-2009 | 01-May-2006 | LA | 80.00 | 26,720.00 | 26,526.93 | 01-Jul-2007 | 22 | 7.250% | 4,159.04 |
| 2 | 0120767371 | Jan-2008 | 01-May-2006 | TN | 85.00 | 72,675.00 | 71,008.68 | 01-Nov-2008 | 6 | 7.750% | 3,718.36 |
| 2 | 0120768759 | Feb-2009 | 01-May-2006 | MI | 100.00 | 45,000.00 | 45,661.65 | 01-Nov-2008 | 6 | 7.000% | 1,726.02 |
| 2 | 0120769534 | Feb-2009 | 01-Jun-2006 | FL | 81.82 | 180,000.00 | 187,591.01 | 01-Mar-2009 | 2 | 8.125% | 4,761.89 |
| 2 | 0120769849 | Sep-2008 | 01-Jun-2006 | FL | 77.24 | 95,000.00 | 93,964.15 | 01-Oct-2007 | 19 | 9.000% | 14,073.80 |
| 2 | 0120770334 | Feb-2009 | 01-May-2006 | OH | 90.00 | 44,550.00 | 48,970.89 | 01-Mar-2008 | 14 | 9.875% | 6,098.93 |
| 2 | 0120773361 | Dec-2008 | 01-Jun-2006 | NV | 80.00 | 170,000.00 | 172,071.28 | 01-May-2009 | 0 | 6.950% | 1,848.79 |
| 2 | 0120773668 | May-2009 | 01-Jun-2006 | LA | 95.00 | 135,850.00 | 139,775.66 | 01-Apr-2009 | 1 | 7.000% | 2,232.40 |
| 2 | 0120773866 | Apr-2008 | 01-Jun-2006 | AL | 90.00 | 72,000.00 | 70,844.81 | 01-Dec-2007 | 17 | 7.875% | 8,338.29 |
| 2 | 0120774070 | Jul-2009 | 01-Jun-2006 | CO | 100.00 | 170,500.00 | 166,961.10 | 01-Nov-2008 | 6 | 8.750% | 9,996.49 |
| 2 | 0120774203 | Jul-2009 | 01-Jun-2006 | MD | 93.94 | 310,000.00 | 303,421.41 | 01-Sep-2008 | 8 | 8.375% | 21,361.19 |
| 2 | 0120775010 | Apr-2009 | 01-Jun-2006 | VA | 90.00 | 216,000.00 | 231,161.50 | 01-May-2008 | 12 | 8.000% | 20,118.47 |
| 2 | 0120775424 | Aug-2008 | 01-Jun-2006 | AR | 75.00 | 54,750.00 | 54,095.92 | 01-Dec-2008 | 5 | 9.375% | 3,021.08 |
| 2 | 0120776042 | Nov-2008 | 01-Jun-2006 | LA | 90.00 | 195,930.00 | 194,429.38 | 01-Sep-2007 | 20 | 8.750% | 31,741.33 |
| 2 | 0120820865 | Apr-2009 | 01-May-2006 | GA | 63.50 | 112,400.00 | 124,905.66 | 01-Jun-2008 | 11 | 8.650% | 10,979.17 |
| 2 | 0120822598 | Apr-2009 | 01-Jun-2006 | GA | 90.00 | 126,000.00 | 123,353.66 | 01-Jun-2009 | 0 | 9.525% | 1,856.06 |
| 2 | 0120825138 | Mar-2009 | 01-May-2006 | NC | 95.00 | 75,145.00 | 73,833.45 | 01-Sep-2008 | 8 | 9.250% | 5,946.61 |
| 2 | 0120826623 | Mar-2009 | 01-Jun-2006 | LA | 99.30 | 240,300.00 | 245,806.48 | 01-May-2009 | 0 | 7.000% | 2,661.51 |
| 2 | 0120826664 | Mar-2009 | 01-May-2006 | GA | 88.98 | 113,000.00 | 110,844.07 | 01-Oct-2008 | 7 | 8.750% | 7,394.66 |
| 2 | 0120827092 | Jun-2007 | 01-Jun-2006 | AL | 90.00 | 82,350.00 | 80,015.97 | 01-May-2009 | 0 | 7.375% | 916.39 |
| 2 | 0120829189 | Dec-2008 | 01-Jun-2006 | IL | 95.00 | 199,500.00 | 209,715.10 | 01-Nov-2008 | 6 | 6.500% | 8,356.09 |
| 2 | 0120829569 | Mar-2009 | 01-Apr-2006 | MI | 80.00 | 55,200.00 | 54,354.28 | 01-Sep-2008 | 8 | 10.250% | 4,816.19 |
| 2 | 0120833934 | Jun-2009 | 01-Jun-2006 | FL | 85.00 | 204,000.00 | 208,194.43 | 01-Jan-2009 | 4 | 6.750% | 6,488.66 |
| 2 | 0120834064 | Dec-2007 | 01-Jul-2006 | MI | 95.00 | 75,715.00 | 92,551.28 | 01-Jun-2009 | 0 | 7.000% | 1,443.34 |
| 2 | 0120834627 | Jul-2009 | 01-Jul-2006 | IL | 78.08 | 97,600.00 | 94,706.05 | 01-Mar-2009 | 2 | 7.625% | 2,483.27 |
| 2 | 0120836606 | May-2009 | 01-Jun-2006 | IL | 81.33 | 122,000.00 | 119,585.62 | 01-Mar-2008 | 14 | 7.625% | 11,729.77 |
| 2 | 0120836952 | Sep-2008 | 01-Jun-2006 | MS | 100.00 | 76,500.00 | 75,076.67 | 01-Aug-2008 | 9 | 9.125% | 6,291.43 |
| 2 | 0120837778 | Mar-2007 | 01-Jun-2006 | TN | 90.00 | 196,191.00 | 192,697.14 | 01-Nov-2008 | 6 | 10.625% | 14,433.01 |
| 2 | 0120838578 | Jul-2009 | 01-Jul-2006 | NC | 92.57 | 137,000.00 | 133,573.47 | 01-Mar-2009 | 2 | 7.750% | 3,558.07 |

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Realized Loss Detail Report - Loans with Losses during Current Period

| | Inactive | | | | Active | | | | Totals | | | |
|-------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| 1 | 48 | 3,022,679.02 | 923,217.53 | 0.529 % | 1 | 49,760.67 | 32.22 | 0.000 % | 49 | 3,072,439.69 | 923,249.75 | 0.529 % |
| 2 | 64 | 14,039,831.63 | 5,315,141.13 | 1.445 % | 8 | 1,352,854.04 | 1,977.11 | 0.001 % | 72 | 15,392,685.67 | 5,317,118.24 | 1.445 % |
| Total | 112 | 17,062,510.65 | 6,238,358.66 | 1.150 % | 9 | 1,402,614.71 | 2,009.33 | 0.000 % | 121 | 18,465,125.36 | 6,240,367.99 | 1.150 % |

Realized Loss Loan Detail Report - Loans with Losses during Current Period

| Group | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|-------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| 1 | 0120055678 | 26,000.00 | 9.750% | OH | 40.00 | 180 | 25,475.44 | 04/30/2009 | 224.15 | 35,684.98 |
| 1 | 0120065404 | 54,290.00 | 10.500% | NV | 12.00 | 360 | 53,291.07 | 06/30/2009 | 55,072.60 | 55,072.60 |
| 1 | 0120065487 | 48,400.00 | 9.875% | SD | 20.00 | 360 | 47,301.08 | 06/30/2009 | 48,926.26 | 48,926.26 |
| 1 | 0120065669 | 59,119.00 | 12.250% | CO | 20.00 | 360 | 58,706.46 | 02/29/2008 | (595.20) | 49,497.54 |
| 1 | 0120066808 | 82,000.00 | 10.500% | CA | 20.00 | 360 | 80,390.81 | 06/30/2009 | 83,851.89 | 83,851.89 |
| 1 | 0120070339 | 63,000.00 | 11.875% | CA | 20.00 | 360 | 62,164.92 | 05/31/2009 | 15.00 | 65,622.54 |
| 1 | 0120071428 | 46,584.00 | 12.500% | TX | 19.57 | 360 | 44,685.17 | 03/31/2009 | (718.61) | 47,730.42 |
| 1 | 0120071824 | 52,000.00 | 12.250% | OH | 20.00 | 360 | 51,619.38 | 06/30/2009 | 52,511.89 | 52,511.89 |
| 1 | 0120072186 | 29,250.00 | 12.375% | RI | 7.22 | 360 | 28,937.99 | 05/31/2009 | 15.00 | 30,420.61 |
| 1 | 0120072244 | 19,700.00 | 12.250% | LA | 20.00 | 360 | 19,513.79 | 09/30/2008 | (198.29) | 20,861.07 |
| 1 | 0120073929 | 28,000.00 | 11.250% | MT | 20.00 | 360 | 27,086.00 | 06/30/2009 | 27,624.74 | 27,624.74 |
| 1 | 0120074554 | 22,050.00 | 12.875% | DE | 15.00 | 360 | 21,946.94 | 05/31/2007 | (232.62) | 23,413.72 |
| 1 | 0120074927 | 12,500.00 | 10.120% | MN | 20.00 | 360 | 12,295.50 | 03/31/2009 | (105.70) | 12,021.09 |
| 1 | 0120386016 | 74,790.00 | 10.500% | WI | 90.00 | 180 | 73,289.49 | 06/30/2009 | 73,522.72 | 73,522.72 |
| 1 | 0120387873 | 20,800.00 | 12.250% | NC | 20.00 | 360 | 20,536.27 | 06/30/2008 | (418.79) | 21,656.92 |
| 1 | 0120390075 | 198,750.00 | 7.245% | OK | 75.00 | 360 | 191,948.00 | 06/30/2009 | 115,997.11 | 115,997.11 |
| 1 | 0120393483 | 29,400.00 | 12.250% | VA | 20.00 | 360 | 29,174.59 | 03/31/2008 | (652.91) | 25,748.38 |
| 1 | 0120394143 | 9,000.00 | 12.125% | NE | 20.00 | 180 | 8,249.55 | 06/30/2009 | 8,853.05 | 8,853.05 |
| 1 | 0120395439 | 28,000.00 | 12.875% | GA | 20.00 | 360 | 27,777.10 | 08/31/2008 | (295.43) | 28,632.92 |
| 1 | 0120396932 | 10,400.00 | 11.375% | MO | 14.44 | 360 | 10,258.07 | 06/30/2009 | 10,773.90 | 10,773.90 |
| 1 | 0120748132 | 15,180.00 | 11.750% | AL | 20.00 | 360 | 14,769.51 | 09/30/2008 | (147.06) | 15,351.55 |
| 1 | 0120748561 | 80,125.00 | 11.750% | NV | 20.00 | 360 | 79,117.74 | 06/30/2009 | 81,912.68 | 81,912.68 |
| 1 | 0120749817 | 326,000.00 | 7.400% | NY | 68.63 | 360 | 319,636.44 | 11/20/2007 | (94.50) | (6,489.85) |
| 1 | 0120750823 | 19,400.00 | 12.375% | IN | 20.00 | 360 | 19,255.17 | 06/30/2008 | (216.20) | 18,200.87 |
| 1 | 0120751037 | 50,000.00 | 9.000% | GA | 60.61 | 363 | 49,760.67 | Active** | 32.22 | 32.22 |
| 1 | 0120755558 | 39,300.00 | 11.750% | KY | 20.00 | 360 | 38,839.56 | 04/30/2009 | 95.00 | 41,131.07 |
| 1 | 0120755855 | 27,500.00 | 12.750% | GA | 20.00 | 360 | 28,486.91 | 06/30/2009 | 29,238.88 | 29,238.88 |
| 1 | 0120756093 | 32,020.00 | 12.250% | CO | 20.00 | 360 | 31,717.50 | 03/31/2009 | (197.78) | 32,731.66 |

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

| Group | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|-------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| 1 | 0120756861 | 207,000.00 | 8.725% | WI | 90.00 | 180 | 201,938.38 | 04/30/2009 | 152.02 | 109,793.30 |
| 1 | 0120757075 | 24,580.00 | 12.250% | GA | 20.00 | 360 | 24,416.64 | 08/31/2008 | 2,535.00 | 28,721.94 |
| 1 | 0120759238 | 40,500.00 | 11.750% | FL | 20.00 | 360 | 40,058.53 | 05/31/2009 | 15.00 | 42,130.52 |
| 1 | 0120759303 | 48,400.00 | 12.250% | FL | 20.00 | 360 | 47,734.68 | 06/30/2009 | 50,361.93 | 50,361.93 |
| 1 | 0120760376 | 57,000.00 | 9.000% | WI | 79.17 | 180 | 55,449.85 | 06/30/2009 | 56,965.10 | 56,965.10 |
| 1 | 0120764451 | 52,000.00 | 9.125% | OH | 60.47 | 360 | 50,749.14 | 02/28/2009 | (1,008.00) | 59,076.76 |
| 1 | 0120765110 | 72,000.00 | 9.625% | TN | 80.00 | 360 | 70,332.98 | 06/30/2009 | 60,507.97 | 60,507.97 |
| 1 | 0120774435 | 42,000.00 | 9.375% | TN | 77.78 | 360 | 41,121.97 | 04/30/2009 | (87.00) | 44,080.26 |
| 1 | 0120819313 | 170,550.00 | 8.375% | FL | 89.81 | 360 | 168,038.61 | 01/31/2009 | (1,071.16) | 158,988.12 |
| 1 | 0120819537 | 54,347.00 | 12.250% | WA | 20.00 | 360 | 53,832.82 | 12/31/2008 | (30.00) | 55,325.75 |
| 1 | 0120819800 | 27,380.00 | 12.250% | OH | 20.00 | 360 | 27,111.16 | 06/30/2009 | 27,772.02 | 27,772.02 |
| 1 | 0120819933 | 15,980.00 | 11.250% | PA | 20.00 | 360 | 15,834.93 | 04/30/2008 | (148.65) | 13,730.52 |
| 1 | 0120820097 | 33,260.00 | 10.123% | MN | 20.00 | 360 | 32,809.43 | 06/30/2009 | 33,325.12 | 33,325.12 |
| 1 | 0120822853 | 72,250.00 | 9.365% | OK | 85.00 | 360 | 70,640.08 | 06/30/2009 | 33,588.33 | 33,588.33 |
| 1 | 0120824396 | 23,000.00 | 12.375% | WI | 20.00 | 360 | 22,766.95 | 06/30/2009 | 23,213.08 | 23,213.08 |
| 1 | 0120825450 | 19,980.00 | 11.750% | MO | 20.00 | 360 | 19,748.52 | 03/31/2009 | (967.25) | 20,120.13 |
| 1 | 0120831425 | 34,114.00 | 11.500% | TX | 20.00 | 360 | 33,534.78 | 06/30/2009 | 34,759.43 | 34,759.43 |
| 1 | 0120832332 | 20,000.00 | 12.250% | MO | 20.00 | 360 | 19,785.81 | 06/30/2009 | 20,545.78 | 20,545.78 |
| 1 | 0120832688 | 185,000.00 | 9.125% | TN | 100.00 | 360 | 181,068.79 | 04/30/2009 | (1,714.00) | 130,301.70 |
| 1 | 0120838552 | 360,000.00 | 6.875% | CA | 90.00 | 180 | 348,298.76 | 04/30/2009 | (273.97) | 311,476.78 |
| 1 | 0120839311 | 72,000.00 | 10.750% | CA | 20.00 | 360 | 70,935.76 | 05/31/2009 | 15.00 | 74,540.06 |
| 2 | 0118012129 | 750,000.00 | 5.625% | AZ | 79.79 | 360 | 716,329.77 | 04/30/2009 | (4,553.49) | 382,794.13 |
| 2 | 0120038914 | 400,567.00 | 7.375% | CA | 80.00 | 360 | 400,561.52 | 06/30/2009 | 289,383.04 | 289,383.04 |
| 2 | 0120039136 | 45,000.00 | 7.625% | MI | 75.00 | 360 | 43,411.88 | 06/30/2009 | 46,542.04 | 46,542.04 |
| 2 | 0120039334 | 361,938.00 | 6.500% | NV | 80.00 | 360 | 361,938.00 | 06/30/2009 | 205,745.54 | 205,745.54 |
| 2 | 0120041439 | 875,000.00 | 9.375% | MD | 57.19 | 360 | 852,720.28 | 04/23/2008 | (885.80) | 1,450.57 |
| 2 | 0120041827 | 235,600.00 | 8.500% | OR | 95.00 | 360 | 228,731.72 | 06/30/2009 | 121,165.58 | 121,165.58 |
| 2 | 0120042197 | 415,861.00 | 7.500% | CA | 80.00 | 360 | 415,849.90 | 06/30/2009 | 315,565.23 | 315,565.23 |
| 2 | 0120043443 | 150,624.00 | 6.625% | CO | 80.00 | 360 | 145,608.11 | 04/30/2009 | (66.28) | 61,448.06 |
| 2 | 0120044789 | 150,001.00 | 7.250% | CA | 66.67 | 360 | 144,830.58 | 04/30/2009 | (707.64) | 127,442.68 |
| 2 | 0120046669 | 78,850.00 | 8.500% | GA | 68.57 | 360 | 76,877.48 | 04/30/2009 | 168.95 | 81,258.08 |
| 2 | 0120047501 | 547,500.00 | 6.950% | CA | 75.00 | 360 | 547,498.98 | 06/30/2009 | 242,301.47 | 242,301.47 |
| 2 | 0120048038 | 166,400.00 | 7.250% | AZ | 80.00 | 360 | 169,694.39 | 06/30/2009 | 81,645.69 | 81,645.69 |
| 2 | 0120048400 | 106,400.00 | 10.500% | MI | 80.00 | 360 | 103,703.15 | 06/30/2009 | 88,524.79 | 88,524.79 |
| 2 | 0120053632 | 136,710.00 | 8.375% | TN | 90.00 | 360 | 136,710.00 | 04/30/2009 | 75.00 | 24,211.46 |
| 2 | 0120054341 | 223,972.00 | 8.125% | FL | 95.00 | 360 | 217,075.08 | 06/30/2009 | 181,988.97 | 181,988.97 |
| 2 | 0120060819 | 188,284.00 | 7.375% | CA | 80.00 | 360 | 187,969.61 | 06/30/2009 | 145,761.46 | 145,761.46 |
| 2 | 0120060934 | 118,000.00 | 6.875% | AZ | 68.60 | 360 | 114,485.06 | 04/30/2009 | (216.51) | 97,648.32 |
| 2 | 0120061460 | 396,000.00 | 6.750% | CA | 80.00 | 360 | 395,752.69 | 04/30/2009 | 12.37 | 187,693.79 |
| 2 | 0120062724 | 53,800.00 | 7.125% | NE | 80.00 | 360 | 52,390.99 | 04/30/2009 | (254.64) | 35,820.90 |

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

| Group | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|-------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| 2 | 0120062765 | 77,805.00 | 5.000% | IL | 95.00 | 364 | 81,696.64 | Active** | 239.60 | 239.60 |
| 2 | 0120063573 | 77,000.00 | 7.875% | MI | 89.53 | 360 | 74,643.78 | 06/30/2009 | 82,100.04 | 82,100.04 |
| 2 | 0120064100 | 196,000.00 | 6.875% | FL | 80.00 | 360 | 188,026.32 | 06/30/2009 | 184,048.65 | 184,048.65 |
| 2 | 0120384805 | 172,800.00 | 6.000% | MN | 90.00 | 360 | 171,836.67 | 04/30/2009 | 562.65 | 179,679.89 |
| 2 | 0120384888 | 260,000.00 | 8.250% | CA | 72.22 | 360 | 259,992.74 | 06/30/2009 | 174,765.62 | 174,765.62 |
| 2 | 0120387436 | 99,440.00 | 8.250% | NC | 80.00 | 360 | 96,507.14 | 06/30/2009 | 35,457.15 | 35,457.15 |
| 2 | 0120387774 | 83,725.00 | 9.000% | WI | 85.00 | 360 | 82,275.76 | 06/30/2009 | 104,009.93 | 104,009.93 |
| 2 | 0120388376 | 221,000.00 | 7.000% | MD | 68.00 | 363 | 258,191.84 | Active** | 379.78 | 379.78 |
| 2 | 0120389432 | 135,000.00 | 8.300% | WI | 84.38 | 360 | 132,446.97 | 06/30/2009 | 169,861.12 | 169,861.12 |
| 2 | 0120391651 | 577,000.00 | 8.250% | CA | 79.04 | 360 | 560,621.75 | 12/31/2008 | (642.18) | 363,203.20 |
| 2 | 0120395249 | 186,200.00 | 9.000% | MI | 95.00 | 360 | 182,646.26 | 06/30/2009 | 194,093.99 | 194,093.99 |
| 2 | 0120396478 | 223,600.00 | 6.950% | AZ | 80.00 | 360 | 215,524.68 | 06/30/2009 | 175,758.83 | 175,758.83 |
| 2 | 0120396726 | 174,900.00 | 9.250% | AL | 100.00 | 360 | 170,914.42 | 04/30/2009 | (165.54) | 52,236.89 |
| 2 | 0120397203 | 89,250.00 | 9.400% | MI | 85.00 | 360 | 87,347.02 | 04/30/2009 | (1,425.05) | 91,078.05 |
| 2 | 0120399613 | 264,201.00 | 5.125% | FL | 95.00 | 365 | 287,055.04 | Active** | 205.06 | 205.06 |
| 2 | 0120399894 | 43,200.00 | 9.250% | MI | 80.00 | 360 | 43,200.00 | 01/31/2009 | (78.94) | 50,205.24 |
| 2 | 0120400379 | 456,000.00 | 7.375% | CA | 95.00 | 360 | 442,673.32 | 06/30/2009 | 437,835.77 | 437,835.77 |
| 2 | 0120400734 | 82,800.00 | 8.000% | WI | 80.00 | 360 | 80,568.46 | 06/30/2009 | 42,982.39 | 42,982.39 |
| 2 | 0120400759 | 98,400.00 | 4.875% | SC | 80.00 | 363 | 115,741.87 | Active** | 208.86 | 208.86 |
| 2 | 0120401203 | 234,000.00 | 4.875% | NV | 90.00 | 379 | 243,410.18 | Active** | 453.20 | 453.20 |
| 2 | 0120401989 | 140,000.00 | 7.250% | NV | 78.65 | 360 | 135,012.55 | 04/30/2009 | (513.66) | 134,487.90 |
| 2 | 0120402086 | 130,500.00 | 8.500% | WI | 90.00 | 360 | 127,394.41 | 04/30/2009 | (582.77) | 86,401.02 |
| 2 | 0120403449 | 154,400.00 | 7.750% | AZ | 80.00 | 360 | 154,400.00 | 05/31/2009 | 138.31 | 130,363.13 |
| 2 | 0120752928 | 257,600.00 | 8.750% | FL | 80.00 | 360 | 249,531.36 | 04/30/2009 | (620.57) | 204,600.05 |
| 2 | 0120757687 | 119,700.00 | 10.500% | AR | 90.00 | 360 | 117,679.23 | 06/30/2009 | 64,608.18 | 64,608.18 |
| 2 | 0120758305 | 247,000.00 | 6.625% | CA | 95.00 | 360 | 238,958.58 | 06/30/2009 | 212,778.90 | 212,778.90 |
| 2 | 0120764592 | 93,100.00 | 8.375% | OH | 95.00 | 360 | 89,868.42 | 05/31/2009 | (1,174.53) | 66,232.25 |
| 2 | 0120765409 | 153,850.00 | 8.250% | AL | 84.07 | 360 | 149,751.92 | 06/30/2009 | 54,442.67 | 54,442.67 |
| 2 | 0120766464 | 105,300.00 | 9.250% | OK | 90.00 | 360 | 103,519.05 | 06/30/2008 | (385.00) | 30,576.81 |
| 2 | 0120768239 | 39,900.00 | 6.000% | VA | 45.86 | 396 | 40,616.76 | Active** | 52.48 | 52.48 |
| 2 | 0120769369 | 387,000.00 | 6.950% | CA | 90.00 | 360 | 387,000.00 | 12/31/2008 | (185.32) | 248,270.01 |
| 2 | 0120770714 | 93,150.00 | 8.250% | OK | 90.00 | 360 | 90,982.56 | 06/30/2009 | 51,648.99 | 51,648.99 |
| 2 | 0120770722 | 187,150.00 | 8.000% | PA | 95.00 | 360 | 182,542.78 | 04/30/2009 | 95.00 | 124,889.35 |
| 2 | 0120771522 | 109,155.00 | 8.750% | FL | 95.00 | 360 | 106,570.65 | 06/30/2009 | 96,365.59 | 96,365.59 |
| 2 | 0120774872 | 459,000.00 | 6.625% | CA | 85.00 | 360 | 458,838.81 | 04/30/2009 | (2,282.76) | 243,865.76 |
| 2 | 0120775986 | 357,000.00 | 9.250% | CA | 89.92 | 360 | 356,998.66 | 04/30/2009 | (713.00) | 222,242.84 |
| 2 | 0120814298 | 88,000.00 | 6.375% | TX | 80.00 | 360 | 84,226.66 | 04/30/2009 | 15.00 | 61,644.98 |
| 2 | 0120816178 | 168,300.00 | 6.900% | FL | 90.00 | 320 | 188,779.17 | Active** | 128.04 | 128.04 |
| 2 | 0120816210 | 370,500.00 | 7.875% | FL | 95.00 | 360 | 359,270.25 | 02/28/2009 | (59.45) | 320,779.64 |
| 2 | 0120817507 | 225,900.00 | 5.600% | FL | 90.00 | 360 | 221,182.65 | 06/30/2009 | 185,548.52 | 185,548.52 |

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Realized Loss Loan Detail Report - Loans with Losses during Current Period

| Group | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|-------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| 2 | 0120818422 | 172,000.00 | 9.250% | FL | 100.00 | 360 | 166,874.19 | 04/30/2009 | (544.49) | 125,740.52 |
| 2 | 0120818430 | 162,000.00 | 8.500% | FL | 90.00 | 360 | 162,000.00 | 04/30/2009 | (1,438.58) | 143,049.90 |
| 2 | 0120821038 | 227,500.00 | 7.375% | NV | 70.00 | 360 | 227,500.00 | 06/30/2009 | 175,097.91 | 175,097.91 |
| 2 | 0120821665 | 376,500.00 | 6.000% | CA | 87.56 | 360 | 366,505.00 | 06/30/2009 | 365,169.79 | 365,169.79 |
| 2 | 0120823067 | 276,000.00 | 6.500% | CA | 80.00 | 360 | 274,907.51 | 06/30/2009 | 146,352.17 | 146,352.17 |
| 2 | 0120823406 | 81,000.00 | 8.625% | OH | 90.00 | 360 | 78,954.44 | 06/30/2009 | 92,750.96 | 92,750.96 |
| 2 | 0120828744 | 275,000.00 | 8.875% | NV | 100.00 | 360 | 267,349.13 | 06/30/2009 | 286,652.62 | 286,652.62 |
| 2 | 0120829874 | 139,900.00 | 7.625% | IL | 100.00 | 360 | 136,042.73 | 06/30/2009 | 139,352.58 | 139,352.58 |
| 2 | 0120830823 | 156,000.00 | 9.375% | FL | 80.00 | 360 | 152,479.92 | 06/30/2009 | 95,102.44 | 95,102.44 |
| 2 | 0120831706 | 195,500.00 | 9.250% | AZ | 85.00 | 360 | 190,478.31 | 04/30/2009 | (779.00) | 153,021.32 |
| 2 | 0120831797 | 238,960.00 | 8.375% | NV | 77.08 | 360 | 230,952.56 | 02/28/2009 | (318.00) | 155,499.80 |
| 2 | 0120832662 | 68,000.00 | 7.625% | TN | 80.00 | 360 | 70,694.82 | 06/30/2009 | 47,258.43 | 47,258.43 |
| 2 | 0120835350 | 138,000.00 | 6.000% | FL | 100.00 | 366 | 137,362.54 | Active** | 310.09 | 310.09 |

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Structured Asset Securities Corporation
Mortgage Pass-Through Certificates
Series 2006-WF2

23-Jul-2009 1:12:48PM

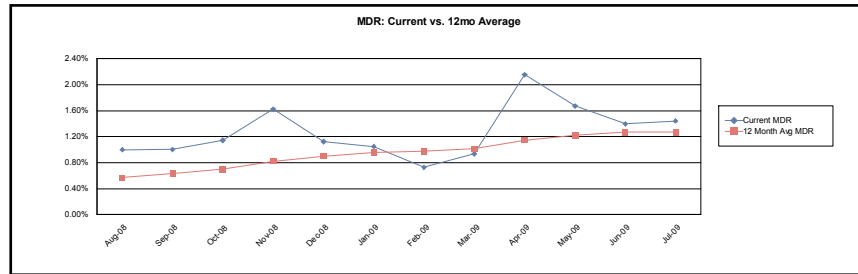
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Realized Loss Report - Collateral

Summary

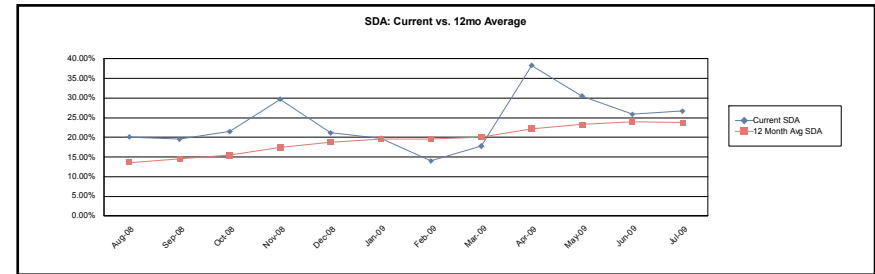
MDR

Current Month 1.443%
3 Month Average 1.503%
12 Month Average 1.272%



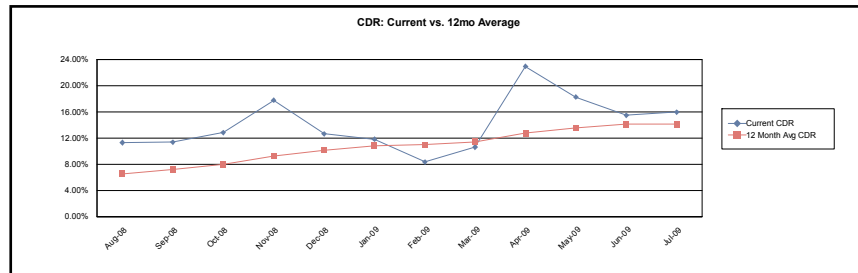
SDA

Current Month 26.677%
3 Month Average 27.682%
12 Month Average 23.735%



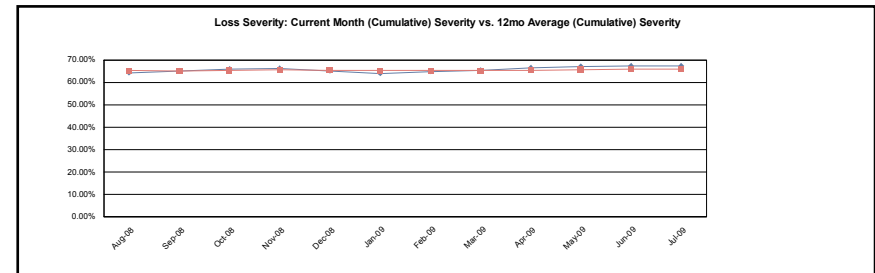
CDR

Current Month 16.006%
3 Month Average 16.609%
12 Month Average 14.157%



Loss Severity

Current Month (Cumulative) 67.387%
3 Month Average (Cumulative) 67.347%
12 Month Average (Cumulative) 65.846%



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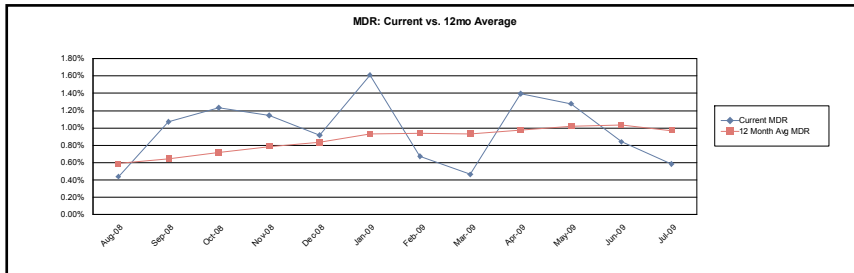
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Realized Loss Report - Collateral

1

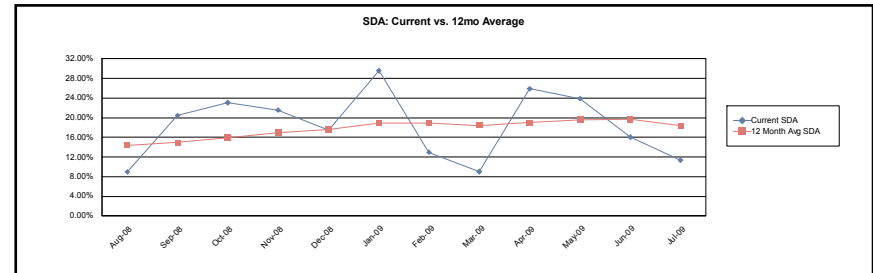
MDR

Current Month 0.585%
3 Month Average 0.902%
12 Month Average 0.972%



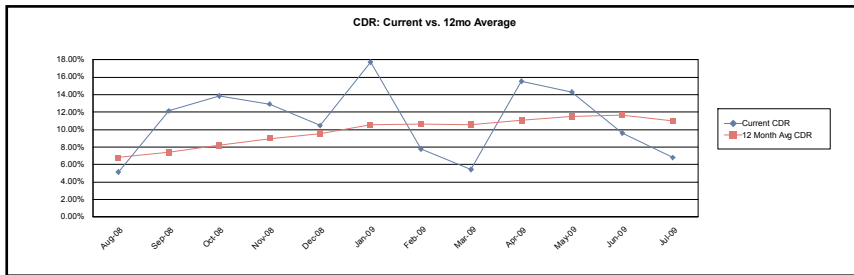
SDA

Current Month 11.338%
3 Month Average 17.085%
12 Month Average 18.345%



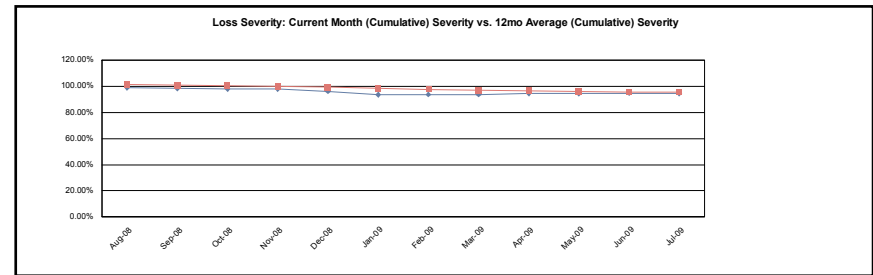
CDR

Current Month 6.803%
3 Month Average 10.251%
12 Month Average 10.978%



Loss Severity

Current Month (Cumulative) 94.397%
3 Month Average (Cumulative) 94.445%
12 Month Average (Cumulative) 95.657%



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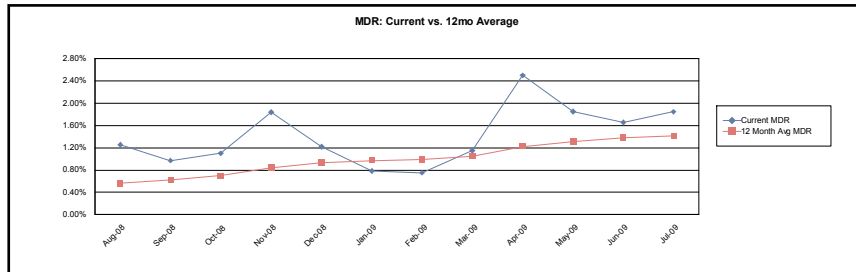
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Realized Loss Report - Collateral

2

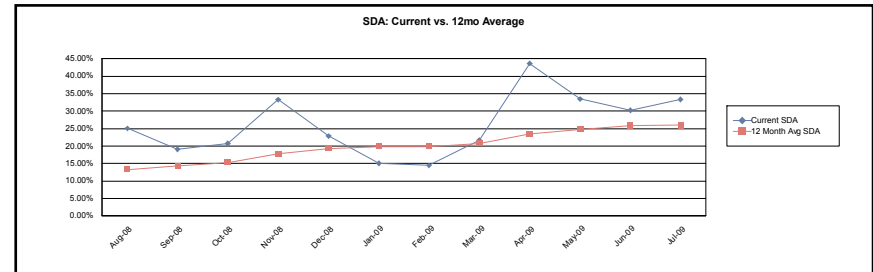
MDR

Current Month 1.845%
3 Month Average 1.784%
12 Month Average 1.411%



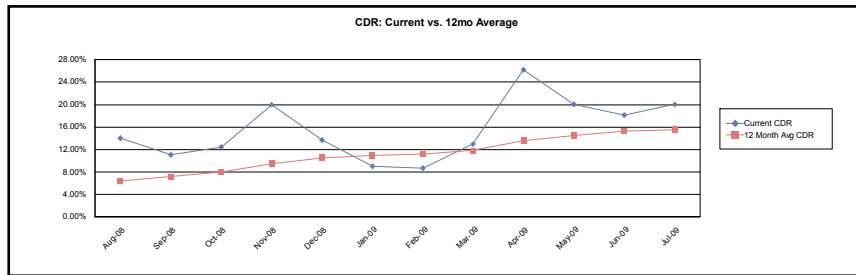
SDA

Current Month 33.382%
3 Month Average 32.371%
12 Month Average 26.076%



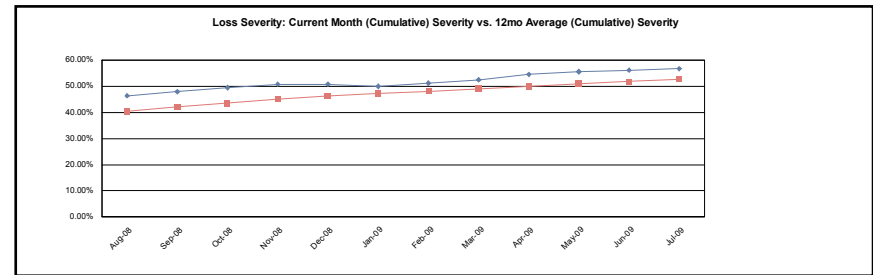
CDR

Current Month 20.029%
3 Month Average 19.422%
12 Month Average 15.531%



Loss Severity

Current Month (Cumulative) 56.700%
3 Month Average (Cumulative) 56.128%
12 Month Average (Cumulative) 51.794%



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Realized Losses}) / \text{Sum}(\text{Actual Liquidated Balance for loans that have experienced a loss})$. 3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

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Prepayment Detail - Prepayments during Current Period

| Summary | | | | | | | | | | | | | |
|---------|--------------------|----------------------------|---------------------------|-------------------|----------------------------|---------------------------|--------------------|----------------------------|---------------------------|------------------|----------------------------|---------------------------|--------------------|
| | Loans Paid in Full | | | Repurchased Loans | | | Substitution Loans | | | Liquidated Loans | | | Curtailments |
| | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Curtailment Amount |
| 1 | 7 | 687,194.00 | 664,984.12 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 20 | 1,052,659.00 | 1,031,876.02 | (89,642.54) |
| 2 | 6 | 1,037,150.00 | 1,004,123.50 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 34 | 7,039,942.00 | 6,935,598.88 | (332,273.10) |
| Total | 13 | 1,724,344.00 | 1,669,107.62 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 54 | 8,092,601.00 | 7,967,474.90 | (421,915.64) |

Prepayment Loan Detail - Prepayments during Current Period

| Group | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|-------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------------|-------------------|-------------------|---------------|-----------|
| 1 | 0120065404 | NV | 12.00 | 01-Apr-2006 | 54,290.00 | 53,291.07 | Liquidation | 6 | 10.500% | 360 | 39 |
| 1 | 0120065487 | SD | 20.00 | 01-Dec-2005 | 48,400.00 | 47,301.08 | Liquidation | 5 | 9.875% | 360 | 43 |
| 1 | 0120066808 | CA | 20.00 | 01-Mar-2006 | 82,000.00 | 80,390.81 | Liquidation | 6 | 10.500% | 360 | 40 |
| 1 | 0120070131 | AK | 20.00 | 01-Mar-2006 | 71,800.00 | 64,861.13 | Loan Paid in Full | 0 | 10.500% | 360 | 40 |
| 1 | 0120071824 | OH | 20.00 | 01-Apr-2006 | 52,000.00 | 51,619.38 | Liquidation | 14 | 12.250% | 360 | 39 |
| 1 | 0120073929 | MT | 20.00 | 01-Apr-2006 | 28,000.00 | 27,086.00 | Liquidation | 5 | 11.250% | 360 | 39 |
| 1 | 0120386016 | WI | 90.00 | 01-Feb-2006 | 74,790.00 | 73,289.49 | Liquidation | 20 | 10.500% | 180 | 41 |
| 1 | 0120390075 | OK | 75.00 | 01-May-2006 | 198,750.00 | 191,948.00 | Liquidation | 22 | 7.245% | 360 | 38 |
| 1 | 0120394143 | NE | 20.00 | 01-May-2006 | 9,000.00 | 8,249.55 | Liquidation | 5 | 12.125% | 180 | 38 |
| 1 | 0120396932 | MO | 14.44 | 01-May-2006 | 10,400.00 | 10,258.07 | Liquidation | 5 | 11.375% | 360 | 38 |
| 1 | 0120748561 | NV | 20.00 | 01-Jun-2006 | 80,125.00 | 79,117.74 | Liquidation | 5 | 11.750% | 360 | 37 |
| 1 | 0120749940 | CO | 20.00 | 01-Apr-2006 | 71,144.00 | 70,491.99 | Loan Paid in Full | 6 | 12.750% | 360 | 39 |
| 1 | 0120755855 | GA | 20.00 | 01-May-2006 | 27,500.00 | 28,486.91 | Liquidation | 8 | 12.750% | 360 | 38 |
| 1 | 0120759303 | FL | 20.00 | 01-May-2006 | 48,400.00 | 47,734.68 | Liquidation | 10 | 12.250% | 360 | 38 |
| 1 | 0120760376 | WI | 79.17 | 01-Jun-2006 | 57,000.00 | 55,449.85 | Liquidation | 21 | 9.000% | 180 | 37 |
| 1 | 0120765110 | TN | 80.00 | 01-Mar-2006 | 72,000.00 | 70,332.98 | Liquidation | 5 | 9.625% | 360 | 40 |
| 1 | 0120768973 | FL | 78.45 | 01-May-2006 | 113,750.00 | 110,283.44 | Loan Paid in Full | 0 | 7.875% | 360 | 38 |
| 1 | 0120776307 | LA | 90.00 | 01-Jun-2006 | 211,500.00 | 204,156.59 | Loan Paid in Full | 0 | 8.625% | 360 | 37 |
| 1 | 0120819800 | OH | 20.00 | 01-Jun-2006 | 27,380.00 | 27,111.16 | Liquidation | 6 | 12.250% | 360 | 37 |
| 1 | 0120820097 | MN | 20.00 | 01-Jul-2006 | 33,260.00 | 32,809.43 | Liquidation | 7 | 10.123% | 360 | 37 |
| 1 | 0120822853 | OK | 85.00 | 01-Jun-2006 | 72,250.00 | 70,640.08 | Liquidation | 15 | 9.365% | 360 | 37 |
| 1 | 0120823596 | SC | 19.64 | 01-Jun-2006 | 54,000.00 | 52,697.60 | Loan Paid in Full | 0 | 11.375% | 360 | 37 |
| 1 | 0120824396 | WI | 20.00 | 01-Jun-2006 | 23,000.00 | 22,766.95 | Liquidation | 11 | 12.375% | 360 | 37 |
| 1 | 0120831425 | TX | 20.00 | 01-Jun-2006 | 34,114.00 | 33,534.78 | Liquidation | 5 | 11.500% | 360 | 37 |
| 1 | 0120832332 | MO | 20.00 | 01-Jul-2006 | 20,000.00 | 19,785.81 | Liquidation | 5 | 12.250% | 360 | 37 |

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Prepayment Loan Detail - Prepayments during Current Period

| Group | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|-------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------------|-------------------|-------------------|---------------|-----------|
| 1 | 0120833769 | GA | 80.00 | 01-Jun-2006 | 132,000.00 | 129,527.59 | Loan Paid in Full | 0 | 10.250% | 360 | 37 |
| 1 | 0120837216 | NJ | 19.88 | 01-Jun-2006 | 33,000.00 | 32,454.12 | Loan Paid in Full | 0 | 10.875% | 360 | 37 |
| 2 | 0120038914 | CA | 80.00 | 01-Feb-2006 | 400,567.00 | 400,561.52 | Liquidation | 25 | 7.375% | 360 | 41 |
| 2 | 0120039136 | MI | 75.00 | 01-Dec-2005 | 45,000.00 | 43,411.88 | Liquidation | 5 | 7.625% | 360 | 43 |
| 2 | 0120039334 | NV | 80.00 | 01-Apr-2006 | 361,938.00 | 361,938.00 | Liquidation | 5 | 6.500% | 360 | 39 |
| 2 | 0120041827 | OR | 95.00 | 01-Feb-2006 | 235,600.00 | 228,731.72 | Liquidation | 14 | 8.500% | 360 | 41 |
| 2 | 0120042197 | CA | 80.00 | 01-Apr-2006 | 415,861.00 | 415,849.90 | Liquidation | 12 | 7.500% | 360 | 39 |
| 2 | 0120047501 | CA | 75.00 | 01-Mar-2006 | 547,500.00 | 547,498.98 | Liquidation | 14 | 6.950% | 360 | 40 |
| 2 | 0120048038 | AZ | 80.00 | 01-Mar-2006 | 166,400.00 | 169,694.39 | Liquidation | 12 | 7.250% | 360 | 40 |
| 2 | 0120048400 | MI | 80.00 | 01-Feb-2006 | 106,400.00 | 103,703.15 | Liquidation | 21 | 10.500% | 360 | 41 |
| 2 | 0120053970 | NH | 65.00 | 01-Apr-2006 | 271,700.00 | 261,550.72 | Loan Paid in Full | 0 | 7.000% | 360 | 39 |
| 2 | 0120054341 | FL | 95.00 | 01-Mar-2006 | 223,972.00 | 217,075.08 | Liquidation | 14 | 8.125% | 360 | 40 |
| 2 | 0120060819 | CA | 80.00 | 01-Apr-2006 | 188,284.00 | 187,969.61 | Liquidation | 12 | 7.375% | 360 | 39 |
| 2 | 0120062476 | TX | 90.00 | 01-Apr-2006 | 153,450.00 | 146,091.62 | Loan Paid in Full | 0 | 6.875% | 360 | 39 |
| 2 | 0120063516 | FL | 63.04 | 01-Apr-2006 | 145,000.00 | 140,577.56 | Loan Paid in Full | 6 | 7.375% | 360 | 39 |
| 2 | 0120063573 | MI | 89.53 | 01-Apr-2006 | 77,000.00 | 74,643.78 | Liquidation | 5 | 7.875% | 360 | 39 |
| 2 | 0120064100 | FL | 80.00 | 01-Apr-2006 | 196,000.00 | 188,026.32 | Liquidation | 16 | 6.875% | 360 | 39 |
| 2 | 0120384888 | CA | 72.22 | 01-Dec-2005 | 260,000.00 | 259,992.74 | Liquidation | 17 | 8.250% | 360 | 43 |
| 2 | 0120387436 | NC | 80.00 | 01-Jan-2006 | 99,440.00 | 96,507.14 | Liquidation | 10 | 8.250% | 360 | 42 |
| 2 | 0120387774 | WI | 85.00 | 01-Apr-2006 | 83,725.00 | 82,275.76 | Liquidation | 24 | 9.000% | 360 | 39 |
| 2 | 0120389432 | WI | 84.38 | 01-Apr-2006 | 135,000.00 | 132,446.97 | Liquidation | 32 | 8.300% | 360 | 39 |
| 2 | 0120395249 | MI | 95.00 | 01-May-2006 | 186,200.00 | 182,646.26 | Liquidation | 18 | 9.000% | 360 | 38 |
| 2 | 0120396478 | AZ | 80.00 | 01-May-2006 | 223,600.00 | 215,524.68 | Liquidation | 9 | 6.950% | 360 | 38 |
| 2 | 0120400379 | CA | 95.00 | 01-May-2006 | 456,000.00 | 442,673.32 | Liquidation | 18 | 7.375% | 360 | 38 |
| 2 | 0120400734 | WI | 80.00 | 01-Apr-2006 | 82,800.00 | 80,568.46 | Liquidation | 19 | 8.000% | 360 | 39 |
| 2 | 0120757687 | AR | 90.00 | 14-Apr-2006 | 119,700.00 | 117,679.23 | Liquidation | 27 | 10.500% | 360 | 39 |
| 2 | 0120758305 | CA | 95.00 | 01-May-2006 | 247,000.00 | 238,958.58 | Liquidation | 11 | 6.625% | 360 | 38 |
| 2 | 0120765409 | AL | 84.07 | 01-Jun-2006 | 153,850.00 | 149,751.92 | Liquidation | 6 | 8.250% | 360 | 37 |
| 2 | 0120770714 | OK | 90.00 | 01-May-2006 | 93,150.00 | 90,982.56 | Liquidation | 20 | 8.250% | 360 | 38 |
| 2 | 0120771522 | FL | 95.00 | 01-Jun-2006 | 109,155.00 | 106,570.65 | Liquidation | 24 | 8.750% | 360 | 37 |
| 2 | 0120773080 | SC | 80.00 | 01-Jun-2006 | 164,000.00 | 164,000.00 | Loan Paid in Full | 3 | 9.125% | 360 | 37 |
| 2 | 0120815501 | TX | 100.00 | 01-Oct-2005 | 203,000.00 | 194,796.33 | Loan Paid in Full | (1) | 7.000% | 360 | 45 |
| 2 | 0120816491 | FL | 26.67 | 01-Dec-2005 | 100,000.00 | 96,198.24 | Loan Paid in Full | 0 | 6.750% | 360 | 43 |
| 2 | 0120817507 | FL | 90.00 | 01-Dec-2005 | 225,900.00 | 221,182.65 | Liquidation | 9 | 5.600% | 360 | 43 |
| 2 | 0120821038 | NV | 70.00 | 01-Jun-2006 | 227,500.00 | 227,500.00 | Liquidation | 17 | 7.375% | 360 | 37 |
| 2 | 0120821665 | CA | 87.56 | 01-May-2006 | 376,500.00 | 366,505.00 | Liquidation | 23 | 6.000% | 360 | 38 |
| 2 | 0120823067 | CA | 80.00 | 01-Jun-2006 | 276,000.00 | 274,907.51 | Liquidation | 6 | 6.500% | 360 | 37 |
| 2 | 0120823406 | OH | 90.00 | 01-May-2006 | 81,000.00 | 78,954.44 | Liquidation | 12 | 8.625% | 360 | 38 |
| 2 | 0120828744 | NV | 100.00 | 01-Jun-2006 | 275,000.00 | 267,349.13 | Liquidation | 22 | 8.875% | 360 | 37 |
| 2 | 0120829874 | IL | 100.00 | 01-Jul-2006 | 139,900.00 | 136,042.73 | Liquidation | 18 | 7.625% | 360 | 37 |

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Distribution Date: 27-Jul-2009

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Fax: 240-586-8675

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Prepayment Loan Detail - Prepayments during Current Period

| Group | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|-------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------|-------------------|-------------------|---------------|-----------|
| 2 | 0120830823 | FL | 80.00 | 01-May-2006 | 156,000.00 | 152,479.92 | Liquidation | 10 | 9.375% | 360 | 38 |
| 2 | 0120832662 | TN | 80.00 | 01-Jun-2006 | 68,000.00 | 70,694.82 | Liquidation | 10 | 7.625% | 360 | 37 |

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Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

| Summary | Loan Count | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|---------|------------|---------------|---------------------------|---------------------------|
| 1 | 0 | 0.00 | 0.00 | 0.00 |
| 2 | 0 | 0.00 | 0.00 | 0.00 |
| Total | 0 | 0.00 | 0.00 | 0.00 |

Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

| Group | Loan Number | Paid In Full Date | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|-------|-------------|-------------------------------------|---------------|---------------------------|---------------------------|
| | | No Prepayment Penalties this Period | | | |

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Prepayment Rates

Summary

SMM

Current Month 1.669%
3 Month Average 1.834%
12 Month Average 2.227%

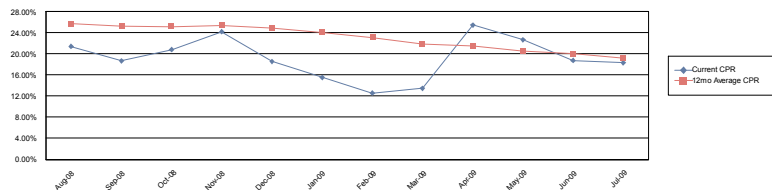
CPR

Current Month 18.291%
3 Month Average 19.900%
12 Month Average 19.188%

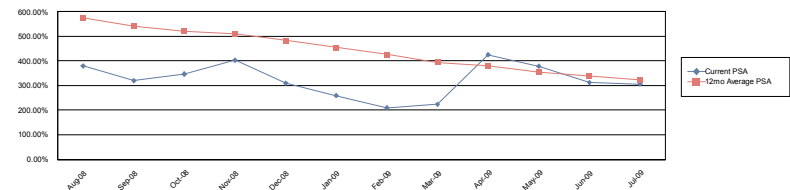
PSA

Current Month 304.848%
3 Month Average 331.660%
12 Month Average 322.344%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



1

SMM

Current Month 0.912%
3 Month Average 1.344%
12 Month Average 1.847%

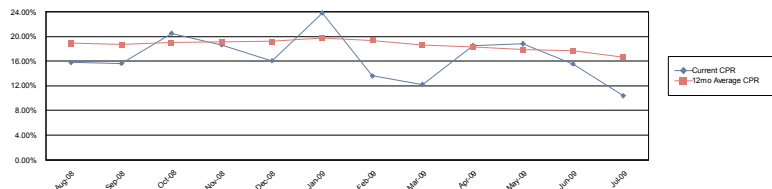
CPR

Current Month 10.412%
3 Month Average 14.923%
12 Month Average 16.634%

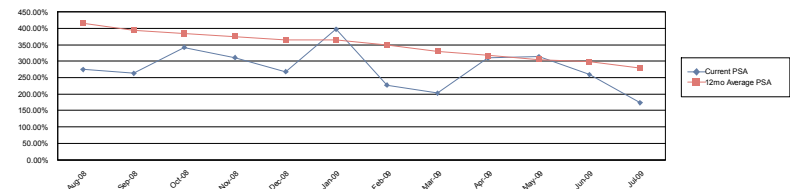
PSA

Current Month 173.532%
3 Month Average 248.714%
12 Month Average 278.457%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

2

SMM

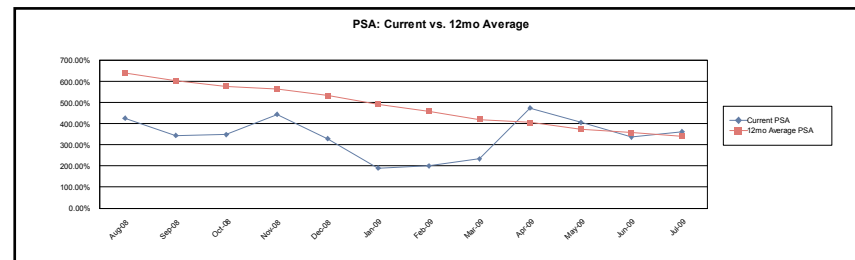
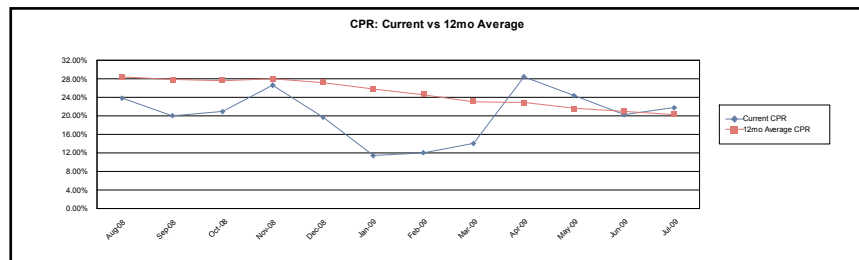
Current Month 2.024%
3 Month Average 2.063%
12 Month Average 2.402%

CPR

Current Month 21.762%
3 Month Average 22.118%
12 Month Average 20.275%

PSA

Current Month 362.699%
3 Month Average 368.642%
12 Month Average 341.206%



Calculation Methodology:

Single Month Mortality (SMM): (Partial and full prepayments + Repurchases) / (Beginning Scheduled Balance - Scheduled Principal)

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

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| Modifications | | | | | | |
|---------------|-----------------------------|---------------------------|------------|---------------|---------------|------------------|
| Loan Number | Beginning Scheduled Balance | Current Scheduled Balance | Prior Rate | Modified Rate | Prior Payment | Modified Payment |
| 0120037783 | 136,555.28 | 145,088.60 | 8.500% | 9.500% | 1,079.24 | 1,248.76 |
| 0120038823 | 79,947.78 | 83,108.21 | 6.750% | 6.000% | 543.53 | 524.55 |
| 0120039300 | 525,906.93 | 537,774.33 | 5.625% | 6.125% | 3,193.84 | 3,470.45 |
| 0120043419 | 74,804.23 | 82,186.06 | 8.875% | 7.500% | 611.06 | 598.67 |
| 0120045026 | 390,145.43 | 434,012.35 | 7.625% | 5.500% | 2,855.20 | 2,591.92 |
| 0120048970 | 73,996.19 | 86,508.77 | 9.250% | 5.250% | 862.50 | 828.87 |
| 0120051594 | 147,229.81 | 148,094.24 | 7.950% | 4.500% | 1,110.03 | 802.77 |
| 0120054481 | 330,175.56 | 350,252.19 | 7.250% | 5.750% | 2,333.05 | 2,142.34 |
| 0120055546 | 168,191.09 | 178,005.28 | 8.625% | 6.500% | 1,344.02 | 1,172.31 |
| 0120062765 | 75,933.32 | 81,574.65 | 9.125% | 5.000% | 633.05 | 462.39 |
| 0120063755 | 121,750.45 | 125,499.73 | 8.000% | 8.000% | 920.78 | 949.98 |
| 0120067137 | 18,704.22 | 19,223.18 | 8.910% | 7.910% | 153.25 | 144.48 |
| 0120075023 | 19,662.76 | 20,154.60 | 12.580% | 4.500% | 214.70 | 108.26 |
| 0120075916 | 32,534.68 | 33,233.78 | 10.122% | 5.000% | 295.24 | 188.23 |
| 0120388376 | 240,248.90 | 257,767.32 | 9.375% | 7.000% | 2,043.84 | 1,717.76 |
| 0120388772 | 186,702.91 | 211,776.73 | 8.000% | 5.000% | 1,410.74 | 1,197.67 |
| 0120390232 | 183,440.53 | 189,334.74 | 7.000% | 6.500% | 1,273.60 | 1,246.92 |
| 0120392287 | 163,836.44 | 169,961.75 | 6.750% | 4.875% | 1,102.74 | 954.05 |
| 0120397005 | 77,296.28 | 92,546.68 | 7.500% | 5.000% | 558.17 | 523.38 |
| 0120397542 | 201,379.30 | 208,806.75 | 8.125% | 4.875% | 1,546.26 | 1,165.45 |
| 0120397559 | 82,455.55 | 89,225.08 | 10.625% | 8.625% | 1,001.85 | 712.85 |
| 0120399241 | 49,055.43 | 50,514.19 | 11.375% | 10.875% | 488.43 | 484.55 |
| 0120399613 | 269,492.88 | 286,225.24 | 5.875% | 5.125% | 1,664.85 | 1,639.98 |
| 0120399738 | 211,539.73 | 232,789.72 | 7.375% | 7.125% | 1,510.07 | 1,625.19 |
| 0120400759 | 95,995.89 | 115,393.45 | 8.375% | 4.875% | 749.84 | 644.06 |
| 0120401203 | 234,000.00 | 243,042.50 | 7.375% | 4.875% | 1,438.13 | 1,356.53 |
| 0120401575 | 97,127.20 | 103,287.75 | 7.250% | 7.500% | 685.34 | 746.59 |
| 0120402946 | 124,710.66 | 129,777.73 | 8.000% | 8.750% | 942.32 | 1,048.05 |
| 0120403589 | 114,697.21 | 118,757.03 | 8.875% | 4.750% | 935.50 | 654.13 |
| 0120751037 | 47,121.48 | 49,550.08 | 10.275% | 9.000% | 491.66 | 478.11 |
| 0120751755 | 17,177.46 | 17,959.63 | 11.000% | 5.000% | 166.66 | 101.57 |
| 0120751904 | 65,307.14 | 67,652.72 | 10.750% | 7.000% | 621.55 | 466.80 |
| 0120753470 | 118,334.82 | 121,895.90 | 8.000% | 7.000% | 894.15 | 841.44 |
| 0120754049 | 56,298.46 | 58,903.95 | 11.750% | 8.500% | 576.27 | 459.78 |
| 0120757299 | 24,734.79 | 26,132.54 | 12.500% | 5.125% | 266.82 | 149.51 |
| 0120759816 | 30,025.91 | 32,379.28 | 12.250% | 4.500% | 318.57 | 173.64 |
| 0120766431 | 120,005.78 | 125,913.57 | 9.125% | 4.750% | 999.03 | 692.48 |
| 0120768239 | 38,821.29 | 40,566.08 | 7.875% | 6.000% | 289.80 | 253.76 |
| 0120768551 | 253,361.32 | 257,374.65 | 7.500% | 7.500% | 1,829.57 | 1,801.14 |

Structured Asset Securities Corporation
Mortgage Pass-Through Certificates
Series 2006-WF2

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Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

| Modifications | | | | | | |
|---------------|-----------------------------|---------------------------|------------|---------------|---------------|------------------|
| Loan Number | Beginning Scheduled Balance | Current Scheduled Balance | Prior Rate | Modified Rate | Prior Payment | Modified Payment |
| 0120769237 | 50,935.70 | 51,764.88 | 9.950% | 4.750% | 454.42 | 285.13 |
| 0120769633 | 150,629.12 | 155,923.04 | 7.250% | 6.000% | 1,061.78 | 983.45 |
| 0120770235 | 170,443.41 | 176,753.30 | 7.625% | 7.625% | 1,243.80 | 1,302.14 |
| 0120775291 | 223,828.01 | 233,221.58 | 8.125% | 4.875% | 1,708.74 | 1,266.61 |
| 0120816178 | 172,104.07 | 188,148.35 | 7.950% | 6.900% | 1,313.75 | 1,294.55 |
| 0120817614 | 228,620.72 | 234,380.81 | 7.250% | 6.000% | 1,621.49 | 1,477.42 |
| 0120818414 | 72,503.73 | 75,975.82 | 10.750% | 5.125% | 688.90 | 433.44 |
| 0120820642 | 70,559.59 | 73,948.66 | 9.875% | 5.500% | 624.92 | 440.41 |
| 0120823570 | 143,284.72 | 150,350.37 | 11.250% | 11.250% | 1,412.19 | 1,483.02 |
| 0120826755 | 39,463.47 | 41,606.33 | 11.750% | 9.500% | 403.77 | 357.61 |
| 0120828264 | 29,227.96 | 31,127.79 | 13.000% | 10.000% | 327.24 | 279.35 |
| 0120829528 | 314,993.95 | 318,876.68 | 8.250% | 5.000% | 2,165.58 | 1,798.03 |
| 0120830195 | 37,384.55 | 38,628.40 | 11.000% | 5.125% | 361.89 | 217.09 |
| 0120830674 | 391,000.00 | 393,713.53 | 7.000% | 5.300% | 2,280.83 | 2,308.99 |
| 0120830930 | 33,456.83 | 35,443.75 | 11.250% | 4.500% | 330.04 | 184.63 |
| 0120831441 | 34,886.72 | 37,101.97 | 12.750% | 10.000% | 383.61 | 329.81 |
| 0120832316 | 28,590.96 | 28,854.53 | 11.750% | 7.000% | 292.73 | 197.65 |
| 0120833249 | 56,184.73 | 57,326.27 | 12.250% | 8.000% | 595.98 | 433.16 |
| 0120834064 | 74,126.58 | 92,454.58 | 9.250% | 7.000% | 622.74 | 636.58 |
| 0120834650 | 25,418.18 | 25,580.63 | 11.375% | 5.000% | 260.89 | 144.80 |
| 0120835228 | 104,266.09 | 112,114.77 | 7.625% | 7.625% | 760.88 | 818.93 |
| 0120835350 | 134,603.90 | 137,191.16 | 8.875% | 6.000% | 1,097.03 | 858.19 |
| 0120838537 | 57,039.76 | 58,094.13 | 11.250% | 5.000% | 562.37 | 328.05 |
| 0120840046 | 50,597.66 | 51,501.29 | 10.370% | 8.000% | 474.24 | 388.80 |

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| Substitutions | | | | | | | |
|------------------------------|---------------------------|--------------|-----------------|--------------------------|---------------------------|--------------|-----------------|
| <u>Loans Repurchased</u> | | | | <u>Loans Substituted</u> | | | |
| Loan Number | Current Scheduled Balance | Current Rate | Current Payment | Loan Number | Current Scheduled Balance | Current Rate | Current Payment |
| No Substitutions this Period | | | | | | | |

| Repurchases Due to Breaches | | | | |
|--|-----------------------------|----------------|--------------|-----------------|
| Loan Number | Beginning Scheduled Balance | Payoff Balance | Current Rate | Current Payment |
| No Repurchases Due to Breaches this Period | | | | |

| Repurchases Due To Other | | | | |
|---|-----------------------------|----------------|--------------|-----------------|
| Loan Number | Beginning Scheduled Balance | Payoff Balance | Current Rate | Current Payment |
| No Repurchases Due to Other this Period | | | | |

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Interest Rate Stratification

| Current Interest Rate Range (%) | | Summary | | | 1 | | | 2 | | |
|------------------------------------|--------|-----------------------|---|--------------------------------|-----------------------|---|--------------------------------|-----------------------|---|--------------------------------|
| | | Number Of Loans | Outstanding Scheduled Balance(\$) | Percentage Of Balance(%) | Number Of Loans | Outstanding Scheduled Balance(\$) | Percentage Of Balance(%) | Number Of Loans | Outstanding Scheduled Balance(\$) | Percentage Of Balance(%) |
| < 0.000 | | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 0.000 | 0.499 | 1 | 38,373.99 | 0.007 | 1 | 38,373.99 | 0.022 | 0 | 0.00 | 0.000 |
| 0.500 | 0.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 1.000 | 1.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 1.500 | 1.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 2.000 | 2.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 2.500 | 2.999 | 1 | 158,400.72 | 0.029 | 0 | 0.00 | 0.000 | 1 | 158,400.72 | 0.043 |
| 3.000 | 3.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 3.500 | 3.999 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 4.000 | 4.499 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 4.500 | 4.999 | 30 | 4,259,219.21 | 0.785 | 11 | 1,025,896.17 | 0.588 | 19 | 3,233,323.04 | 0.879 |
| 5.000 | 5.499 | 55 | 7,524,864.67 | 1.387 | 24 | 1,299,057.98 | 0.745 | 31 | 6,225,806.69 | 1.692 |
| 5.500 | 5.999 | 45 | 9,588,151.10 | 1.768 | 13 | 2,641,600.79 | 1.514 | 32 | 6,946,550.31 | 1.888 |
| 6.000 | 6.499 | 126 | 28,186,228.38 | 5.196 | 31 | 5,299,915.54 | 3.037 | 95 | 22,886,312.84 | 6.220 |
| 6.500 | 6.999 | 358 | 74,641,719.27 | 13.761 | 113 | 21,951,253.06 | 12.581 | 245 | 52,690,466.21 | 14.320 |
| 7.000 | 7.499 | 536 | 100,011,546.25 | 18.438 | 126 | 18,972,975.85 | 10.874 | 410 | 81,038,570.40 | 22.025 |
| 7.500 | 7.999 | 646 | 105,716,512.15 | 19.490 | 237 | 34,687,958.56 | 19.880 | 409 | 71,028,553.59 | 19.304 |
| 8.000 | 8.499 | 435 | 59,944,353.09 | 11.051 | 129 | 13,223,016.27 | 7.578 | 306 | 46,721,336.82 | 12.698 |
| 8.500 | 8.999 | 493 | 53,346,952.92 | 9.835 | 204 | 16,951,430.53 | 9.715 | 289 | 36,395,522.39 | 9.892 |
| 9.000 | 9.499 | 294 | 28,149,457.41 | 5.190 | 80 | 6,242,867.25 | 3.578 | 214 | 21,906,590.16 | 5.954 |
| 9.500 | 9.999 | 205 | 18,331,534.28 | 3.380 | 101 | 7,321,275.43 | 4.196 | 104 | 11,010,258.85 | 2.992 |
| 10.000 | 10.499 | 137 | 7,928,731.76 | 1.462 | 100 | 4,679,701.13 | 2.682 | 37 | 3,249,030.63 | 0.883 |
| 10.500 | 10.999 | 269 | 14,580,487.50 | 2.688 | 240 | 11,089,204.40 | 6.355 | 29 | 3,491,283.10 | 0.949 |
| 11.000 | 11.499 | 179 | 7,603,662.98 | 1.402 | 173 | 6,868,965.57 | 3.937 | 6 | 734,697.41 | 0.200 |
| 11.500 | 11.999 | 204 | 8,393,162.21 | 1.547 | 203 | 8,353,914.12 | 4.788 | 1 | 39,248.09 | 0.011 |
| 12.000 | 12.499 | 195 | 6,872,053.10 | 1.267 | 195 | 6,872,053.10 | 3.938 | 0 | 0.00 | 0.000 |
| 12.500 | 12.999 | 198 | 6,176,740.23 | 1.139 | 197 | 5,994,676.75 | 3.436 | 1 | 182,063.48 | 0.049 |
| 13.000 | 13.499 | 31 | 970,606.70 | 0.179 | 31 | 970,606.70 | 0.556 | 0 | 0.00 | 0.000 |
| >= 13.500 | | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| Total | | 4,438 | 542,422,757.92 | 100.000 | 2,209 | 174,484,743.19 | 100.000 | 2,229 | 367,938,014.73 | 100.000 |

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Supplemental Reporting

Closing Date

June 30, 2006.

Determination Date

With respect to each Distribution Date, the 18th day of the month in which such Distribution Date occurs, or, if such 18th day is not a Business Day, the next succeeding Business Day.

Distribution Date

The 25th day of each month or, if such 25th day is not a Business Day, the next succeeding Business Day, commencing in July 2006.

LIBOR Determination Date

The second LIBOR Business Day immediately preceding the commencement of each Accrual Period for any LIBOR Certificate.

Record Date

With respect to any Class of Book-Entry Certificates and any Distribution Date, the close of business on the Business Day immediately preceding such Distribution Date. With respect to any Class of Definitive Certificates and any Distribution Date, the last Business Day of the month immediately preceding the month in which the Distribution Date occurs (or, in the case of the first Distribution Date, the Closing Date).

Servicer Remittance Date

The day in each calendar month on which the Servicer is required to remit payments to the Collection Account, as specified in the Servicing Agreement, which is the 18th day of each calendar month (or if such 18th day is not a Business Day, the next succeeding Business Day).

Miscellaneous Modification Reporting Footnote

In the absence of specific guidance in the governing agreements, Wells Fargo Bank, N.A. has determined that a reduction in principal agreed to by a servicer in connection with a loan modification should be treated in a manner similar to a realized principal loss on the related loan.