

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Distribution Date: 25-Jun-2009

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

23-Jun-2009 10:46:26AM

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

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
I-A-1	65537MAA4	06/24/2009	0.45875 %	220,005,758.04	83,164.50	2,906,661.31	0.00	217,099,096.73	2,989,825.81	0.00
II-A-1	65537MAB2	06/24/2009	0.38875 %	105,589,904.36	33,823.66	2,654,085.95	0.00	102,935,818.41	2,687,909.61	0.00
II-A-2	65537MAC0	06/24/2009	0.44875 %	26,333,000.00	9,737.17	0.00	0.00	26,333,000.00	9,737.17	0.00
II-A-3	65537MAD8	06/24/2009	0.49875 %	65,731,000.00	27,013.51	0.00	0.00	65,731,000.00	27,013.51	0.00
II-A-4	65537MAE6	06/24/2009	0.58875 %	21,643,000.00	10,499.68	0.00	0.00	21,643,000.00	10,499.68	0.00
M-1	65537MAF3	06/24/2009	0.61875 %	39,551,000.00	20,165.11	0.00	0.00	39,551,000.00	20,165.11	0.00
M-2	65537MAG1	06/24/2009	0.62875 %	35,829,000.00	18,562.67	0.00	0.00	35,829,000.00	18,562.67	0.00
M-3	65537MAH9	06/24/2009	0.64875 %	21,869,000.00	11,690.53	0.00	0.00	21,869,000.00	11,690.53	0.00
M-4	65537MAJ5	06/24/2009	0.72875 %	19,543,000.00	11,735.39	0.00	0.00	19,543,000.00	11,735.39	0.00
M-5	65537MAK2	06/24/2009	0.75875 %	13,639,233.64	8,527.40	0.00	5,640,423.01	7,998,810.63	8,527.40	9,682,189.37
M-6	65537MAL0	06/24/2009	0.80875 %	0.00	0.00	0.00	0.00	0.00	0.00	15,820,000.01
M-7	65537MAM8	06/24/2009	2.05875 %	0.00	0.00	0.00	0.00	0.00	0.00	14,424,000.00
M-8	65537MAN6	06/24/2009	2.55875 %	0.00	0.00	0.00	0.00	0.00	0.00	13,494,000.00
M-9	65537MAP1	06/24/2009	2.55875 %	0.00	0.00	0.00	0.00	0.00	0.00	11,167,000.00
B-1	65537MAQ9	06/24/2009	2.55875 %	0.00	0.00	0.00	0.00	0.00	0.00	13,028,000.00
X	65537MAR7	05/29/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	65537MAT3	05/29/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R-X	65537MAU0	05/29/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	65537MAS5	05/29/2009	0.00000 %	100.00	2,578.51	0.00	0.00	100.00	2,578.51	0.00
Totals				569,733,996.04	237,498.13	5,560,747.26	5,640,423.01	558,532,825.77	5,798,245.39	77,615,189.38

As Master Servicer, Wells Fargo Bank, N.A. has independently calculated collateral information based on loan level data received from external parties, which may include the Servicers, Issuer and other parties to the transaction. Wells Fargo Bank, N.A. expressly disclaims any responsibility for the accuracy or completeness of information furnished to it by those third parties.

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

NOTE: Ocwen, as Servicer, has exercised its right under the governing documents to reimburse itself for un-reimbursed Servicing Advances and P&I Advances that it deems to be Non-recoverable.

NOTE: This has resulted in certain shortfalls that are impacting both interest and principal payments in the current month's distribution.

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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
I-A-1	358,847,000.00	220,005,758.04	0.00	2,906,661.31	0.00	0.00	2,906,661.31	217,099,096.73	0.60499070	2,906,661.31
II-A-1	220,764,000.00	105,589,904.36	0.00	2,654,085.95	0.00	0.00	2,654,085.95	102,935,818.41	0.46627085	2,654,085.95
II-A-2	26,333,000.00	26,333,000.00	0.00	0.00	0.00	0.00	0.00	26,333,000.00	1.00000000	0.00
II-A-3	65,731,000.00	65,731,000.00	0.00	0.00	0.00	0.00	0.00	65,731,000.00	1.00000000	0.00
II-A-4	21,643,000.00	21,643,000.00	0.00	0.00	0.00	0.00	0.00	21,643,000.00	1.00000000	0.00
M-1	39,551,000.00	39,551,000.00	0.00	0.00	0.00	0.00	0.00	39,551,000.00	1.00000000	0.00
M-2	35,829,000.00	35,829,000.00	0.00	0.00	0.00	0.00	0.00	35,829,000.00	1.00000000	0.00
M-3	21,869,000.00	21,869,000.00	0.00	0.00	0.00	0.00	0.00	21,869,000.00	1.00000000	0.00
M-4	19,543,000.00	19,543,000.00	0.00	0.00	0.00	0.00	0.00	19,543,000.00	1.00000000	0.00
M-5	17,681,000.00	13,639,233.64	0.00	0.00	0.00	5,640,423.01	5,640,423.01	7,998,810.63	0.45239583	0.00
M-6	15,820,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-7	14,424,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-8	13,494,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-9	11,167,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
B-1	13,028,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
X	34,904,228.95	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
R-X	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
Totals	930,628,328.95	569,733,996.04	0.00	5,560,747.26	0.00	5,640,423.01	11,201,170.27	558,532,825.77	0.60016744	5,560,747.26

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
I-A-1	358,847,000.00	613.09069893	0.00000000	8.10000170	0.00000000	0.00000000	8.10000170	604.99069723	0.60499070	8.10000170
II-A-1	220,764,000.00	478.29312913	0.00000000	12.02227696	0.00000000	0.00000000	12.02227696	466.27085218	0.46627085	12.02227696
II-A-2	26,333,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
II-A-3	65,731,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
II-A-4	21,643,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	39,551,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	35,829,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	21,869,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	19,543,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	17,681,000.00	771.40623494	0.00000000	0.00000000	0.00000000	319.01040722	319.01040722	452.39582772	0.45239583	0.00000000
M-6	15,820,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-7	14,424,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-8	13,494,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-9	11,167,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
B-1	13,028,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
X	34,904,228.95	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
R-X	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

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

NOTE: All classes per \$25,000 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
I-A-1	05/26/09 - 06/24/09	30	0.45875 %	220,005,758.04	84,106.37	0.00	0.00	941.87	83,164.50	0.00	217,099,096.73
II-A-1	05/26/09 - 06/24/09	30	0.38875 %	105,589,904.36	34,206.73	0.00	0.00	383.07	33,823.66	0.00	102,935,818.41
II-A-2	05/26/09 - 06/24/09	30	0.44875 %	26,333,000.00	9,847.44	0.00	0.00	110.28	9,737.17	0.00	26,333,000.00
II-A-3	05/26/09 - 06/24/09	30	0.49875 %	65,731,000.00	27,319.45	0.00	0.00	305.94	27,013.51	0.00	65,731,000.00
II-A-4	05/26/09 - 06/24/09	30	0.58875 %	21,643,000.00	10,618.60	0.00	0.00	118.91	10,499.68	0.00	21,643,000.00
M-1	05/26/09 - 06/24/09	30	0.61875 %	39,551,000.00	20,393.48	0.00	0.00	228.38	20,165.11	0.00	39,551,000.00
M-2	05/26/09 - 06/24/09	30	0.62875 %	35,829,000.00	18,772.90	0.00	0.00	210.23	18,562.67	0.00	35,829,000.00
M-3	05/26/09 - 06/24/09	30	0.64875 %	21,869,000.00	11,822.93	0.00	0.00	132.40	11,690.53	0.00	21,869,000.00
M-4	05/26/09 - 06/24/09	30	0.72875 %	19,543,000.00	11,868.30	0.00	0.00	132.91	11,735.39	0.00	19,543,000.00
M-5	05/26/09 - 06/24/09	30	0.75875 %	13,639,233.64	8,623.97	0.00	0.00	96.58	8,527.40	0.00	7,998,810.63
M-6	N/A	N/A	0.80875 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	N/A	N/A	2.05875 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	N/A	N/A	2.55875 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	N/A	N/A	2.55875 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
B-1	N/A	N/A	2.55875 %	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
R-X	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	2,578.51	0.00	100.00
Totals					237,580.17	0.00	0.00	2,660.57	237,498.13	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
I-A-1	358,847,000.00	0.45875 %	613.09069893	0.23437947	0.00000000	0.00000000	0.00262471	0.23175476	0.00000000	604.99069723
II-A-1	220,764,000.00	0.38875 %	478.29312913	0.15494705	0.00000000	0.00000000	0.00173520	0.15321185	0.00000000	466.27085218
II-A-2	26,333,000.00	0.44875 %	1000.00000000	0.37395815	0.00000000	0.00000000	0.00418790	0.36977063	0.00000000	1000.00000000
II-A-3	65,731,000.00	0.49875 %	1000.00000000	0.41562505	0.00000000	0.00000000	0.00465442	0.41097062	0.00000000	1000.00000000
II-A-4	21,643,000.00	0.58875 %	1000.00000000	0.49062514	0.00000000	0.00000000	0.00549416	0.48513053	0.00000000	1000.00000000
M-1	39,551,000.00	0.61875 %	1000.00000000	0.51562489	0.00000000	0.00000000	0.00577432	0.50985083	0.00000000	1000.00000000
M-2	35,829,000.00	0.62875 %	1000.00000000	0.52395825	0.00000000	0.00000000	0.00586759	0.51809065	0.00000000	1000.00000000
M-3	21,869,000.00	0.64875 %	1000.00000000	0.54062509	0.00000000	0.00000000	0.00605423	0.53457085	0.00000000	1000.00000000
M-4	19,543,000.00	0.72875 %	1000.00000000	0.60729161	0.00000000	0.00000000	0.00680090	0.60049071	0.00000000	1000.00000000
M-5	17,681,000.00	0.75875 %	771.40623494	0.48775352	0.00000000	0.00000000	0.00546236	0.48229173	0.00000000	452.39582772
M-6	15,820,000.00	0.80875 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-7	14,424,000.00	2.05875 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-8	13,494,000.00	2.55875 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-9	11,167,000.00	2.55875 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
B-1	13,028,000.00	2.55875 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
X	34,904,228.95	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
R-X	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	25785.10000000	0.00000000	1000.00000000

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

NOTE: All classes per \$25,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	13,980,870.75
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	2,168,359.84
Gains & Subsequent Recoveries (Realized Losses)	(7,449,649.39)
Prepayment Penalties	2,578.51
Swap/Cap Payments	0.00
Total Deposits	8,702,159.71
Withdrawals	
Swap Payments	458,413.04
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	2,201,465.25
Total Administration Fees	244,036.03
Payment of Interest and Principal	5,798,245.39
Total Withdrawals (Pool Distribution Amount)	8,702,159.71
Ending Balance	0.00

Servicer Advances are calculated as delinquent scheduled principal and interest.

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	2,660.57
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	2,660.57

ADMINISTRATION FEES	
Gross Servicing Fee*	237,389.13
Master Servicing Fee - Wells Fargo Bank, N.A.	6,646.90
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	244,036.03

*Servicer Payees include: LITTON LOAN SERVICING; OCWEN LOAN SERVICING, LLC;
SELECT PORTFOLIO SERVICING,INC; WELLS FARGO BANK, N.A.

NOTE: The Master Servicing Fee Rate includes any and all fees payable to the Credit Risk Manager.

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Basis Risk Shortfall Reserve Fund - HSBC Bank USA	0.00	0.00	0.00	0.00
Class P Certificate Account	100.00	0.00	0.00	100.00
Supplemental Interest Trust	0.00	0.00	0.00	0.00
Hedge Funds				
Account Name		Funds In (A)	Funds Out (B)	Net Amount (A - B)
Basis Risk Cap Agreement - HSBC Bank USA		0.00	0.00	0.00
Interest Rate Cap Agreement - HSBC Bank USA		0.00	0.00	0.00
Net Swap Agreement - HSBC Bank USA		28,356.63	486,769.67	(458,413.04)

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Collateral Statement

Group	Group 1	Group 2	Total
Collateral Description	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Mixed Fixed & Arm
Weighted Average Coupon Rate	7.640908	7.607183	7.625765
Weighted Average Net Rate	7.140908	7.107183	7.125765
Weighted Average Pass-Through Rate	7.126908	7.093183	7.111765
Weighted Average Remaining Term	327	326	326
Principal and Interest Constant	2,165,291.19	1,752,608.29	3,917,899.48
Beginning Loan Count	1,980	1,193	3,173
Loans Paid in Full	34	33	67
Ending Loan Count	1,946	1,160	3,106
Beginning Scheduled Balance	313,915,326.33	255,818,569.71	569,733,896.04
Ending Scheduled Balance	308,809,984.03	249,722,741.74	558,532,725.77
Actual Ending Collateral Balance	309,388,103.08	250,267,988.42	559,656,091.50
Scheduled Principal	166,459.50	130,892.77	297,352.27
Unscheduled Principal	4,938,882.80	5,964,935.20	10,903,818.00
Negative Amortized Principal	0.00	0.00	0.00
Scheduled Interest	1,998,831.69	1,621,715.52	3,620,547.21
Servicing Fees	130,798.05	106,591.08	237,389.13
Master Servicing Fees	3,662.35	2,984.55	6,646.90
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	1,864,371.29	1,512,139.89	3,376,511.18
Realized Loss Amount	3,160,944.47	4,288,704.92	7,449,649.39
Cumulative Realized Loss	49,280,166.27	97,195,165.75	146,475,332.02
Percentage of Cumulative Losses	10.2310	21.6492	15.7394
Prepayment Penalty Waived Amount	0.00	0.00	0.00
Prepayment Penalty Waived Count	0	0	0
Prepayment Penalty Paid Amount	2,577.07	1.44	2,578.51
Prepayment Penalty Paid Count	3	2	5
Special Servicing Fee	0.00	0.00	0.00

Nomura Home Equity Loan, Inc.
 Asset-Backed Certificates
 Distribution Date: 25-Jun-2009

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

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

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Additional Reporting - Deal Level

Cash Reporting	
Monthly Excess Cashflow	1,701,161.39
Informational Reporting	
Three-Month Rolling Delinquency Average	42.992169%
Extraordinary Trust Fund Expenses	0.00
Relief Act Interest Shortfalls	0.00
Structural Reporting	
Overcollateralization Amount	0.00
Extra Principal Distribution Amount	0.00
Overcollateralization Release Amount	0.00
Overcollateralization Deficiency Amount	34,898,558.59
Required Overcollateralization Amount	34,898,558.59
Trigger Event Reporting	
Stepdown Date	NO
Trigger Event	Fail
Delinquency Trigger	
Trigger Result	Fail
Threshold Value	7.008878%
Calculated Value	43.224672%
Cumulative Loss Trigger	
Trigger Result	Pass
Threshold Value	3.800000%
Calculated Value	15.573101%

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

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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	22	2,458,081.25	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	22	2,458,081.25
30 Days	223	41,527,324.14	30 Days	4	748,035.07	30 Days	0	0.00	30 Days	0	0.00	30 Days	227	42,275,359.21
60 Days	102	19,809,562.10	60 Days	9	1,010,642.37	60 Days	1	166,636.85	60 Days	0	0.00	60 Days	112	20,986,841.32
90 Days	50	8,170,942.91	90 Days	5	260,279.94	90 Days	52	12,466,475.65	90 Days	0	0.00	90 Days	107	20,897,698.50
120 Days	17	2,911,695.52	120 Days	5	734,925.05	120 Days	55	12,602,463.22	120 Days	1	115,144.90	120 Days	78	16,364,228.69
150 Days	24	3,149,893.16	150 Days	10	1,066,976.69	150 Days	67	16,771,458.88	150 Days	3	486,405.23	150 Days	104	21,474,733.96
180+ Days	82	19,678,470.54	180+ Days	35	9,025,004.72	180+ Days	326	75,673,342.15	180+ Days	213	54,926,288.39	180+ Days	656	159,303,105.80
	498	95,247,888.37		90	15,303,945.09		501	117,680,376.75		217	55,527,838.52		1,306	283,760,048.73
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	0.708307 %	0.439213 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.708307 %	0.439213 %
30 Days	7.179652 %	7.420150 %	30 Days	0.128783 %	0.133660 %	30 Days	0.000000 %	0.000000 %	30 Days	0.000000 %	0.000000 %	30 Days	7.308435 %	7.553810 %
60 Days	3.283967 %	3.539596 %	60 Days	0.289762 %	0.180583 %	60 Days	0.032196 %	0.029775 %	60 Days	0.000000 %	0.000000 %	60 Days	3.605924 %	3.749953 %
90 Days	1.609788 %	1.459994 %	90 Days	0.160979 %	0.046507 %	90 Days	1.674179 %	2.227524 %	90 Days	0.000000 %	0.000000 %	90 Days	3.444945 %	3.734025 %
120 Days	0.547328 %	0.520265 %	120 Days	0.160979 %	0.131317 %	120 Days	1.770766 %	2.251823 %	120 Days	0.032196 %	0.020574 %	120 Days	2.511269 %	2.923979 %
150 Days	0.772698 %	0.562827 %	150 Days	0.321958 %	0.190649 %	150 Days	2.157115 %	2.996744 %	150 Days	0.096587 %	0.086911 %	150 Days	3.348358 %	3.837130 %
180+ Days	2.640052 %	3.516172 %	180+ Days	1.126851 %	1.612598 %	180+ Days	10.495815 %	13.521401 %	180+ Days	6.857695 %	9.814293 %	180+ Days	21.120412 %	28.464464 %
	16.033484 %	17.019003 %		2.897618 %	2.734527 %		16.130071 %	21.027266 %		6.986478 %	9.921779 %		42.047650 %	50.702575 %

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 2,168,359.84

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Group 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	143	25,813,901.72	0-29 Days	12	1,436,885.20	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	12	1,436,885.20
60 Days	67	10,735,159.28	30 Days	1	132,544.34	30 Days	0	0.00	30 Days	0	0.00	30 Days	144	25,946,446.06
90 Days	30	4,374,224.35	60 Days	4	471,759.36	60 Days	1	166,636.85	60 Days	0	0.00	60 Days	72	11,373,555.49
120 Days	9	1,336,179.20	90 Days	1	106,834.65	90 Days	38	7,300,053.47	90 Days	0	0.00	90 Days	69	11,781,112.47
150 Days	12	1,361,116.00	120 Days	3	398,586.19	120 Days	39	7,227,645.95	120 Days	1	115,144.90	120 Days	52	9,077,556.24
180+ Days	36	7,038,851.28	150 Days	10	1,066,976.69	150 Days	45	9,858,524.80	150 Days	3	486,405.23	150 Days	70	12,773,022.72
			180+ Days	21	4,287,953.77	180+ Days	186	36,118,448.46	180+ Days	110	23,735,647.43	180+ Days	353	71,180,900.94
	297	50,659,431.83		52	7,901,540.20		309	60,671,309.53		114	24,337,197.56		772	143,569,479.12
30 Days	7.348407%	8.343534%	0-29 Days	0.616650%	0.464428%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.616650%	0.464428%
60 Days	3.442960%	3.469804%	30 Days	0.051387%	0.042841%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	7.399794%	8.386375%
90 Days	1.541624%	1.413831%	60 Days	0.205550%	0.152481%	60 Days	0.051387%	0.053860%	60 Days	0.000000%	0.000000%	60 Days	3.699897%	3.676145%
120 Days	0.462487%	0.431878%	90 Days	0.051387%	0.034531%	90 Days	1.952724%	2.359513%	90 Days	0.000000%	0.000000%	90 Days	3.545735%	3.807875%
150 Days	0.616650%	0.439938%	120 Days	0.154162%	0.128830%	120 Days	2.004111%	2.336110%	120 Days	0.051387%	0.037217%	120 Days	2.672148%	2.934035%
180+ Days	1.849949%	2.275088%	150 Days	0.513875%	0.344867%	150 Days	2.312436%	3.186459%	150 Days	0.154162%	0.157215%	150 Days	3.597122%	4.128479%
	15.262076%	16.374072%	180+ Days	1.079137%	1.385947%	180+ Days	9.558068%	11.674156%	180+ Days	5.652621%	7.671804%	180+ Days	18.139774%	23.006994%
				2.672148%	2.553925%		15.878726%	19.610098%		5.858171%	7.866236%		39.671120%	46.404331%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Group 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	80	15,713,422.42	0-29 Days	10	1,021,196.05	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	10	1,021,196.05
60 Days	35	9,074,402.82	30 Days	3	615,490.73	30 Days	0	0.00	30 Days	0	0.00	30 Days	83	16,328,913.15
90 Days	20	3,796,718.56	60 Days	5	538,883.01	60 Days	0	0.00	60 Days	0	0.00	60 Days	40	9,613,285.83
120 Days	8	1,575,516.32	90 Days	4	153,445.29	90 Days	14	5,166,422.18	90 Days	0	0.00	90 Days	38	9,116,586.03
150 Days	12	1,788,777.16	120 Days	2	336,338.86	120 Days	16	5,374,817.27	120 Days	0	0.00	120 Days	26	7,286,672.45
180+ Days	46	12,639,619.26	150 Days	0	0.00	150 Days	22	6,912,934.08	150 Days	0	0.00	150 Days	34	8,701,711.24
	201	44,588,456.54	180+ Days	14	4,737,050.95	180+ Days	140	39,554,893.69	180+ Days	103	31,190,640.96	180+ Days	303	88,122,204.86
				38	7,402,404.89		192	57,009,067.22		103	31,190,640.96		534	140,190,569.61
30 Days	6.896552%	6.278639%	0-29 Days	0.862069%	0.408041%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.862069%	0.408041%
60 Days	3.017241%	3.625874%	30 Days	0.258621%	0.245933%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	7.155172%	6.524571%
90 Days	1.724138%	1.517061%	60 Days	0.431034%	0.215322%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	3.448276%	3.841197%
120 Days	0.689655%	0.629532%	90 Days	0.344828%	0.061312%	90 Days	1.206897%	2.064356%	90 Days	0.000000%	0.000000%	90 Days	3.275862%	3.642730%
150 Days	1.034483%	0.714745%	120 Days	0.172414%	0.134391%	120 Days	1.379310%	2.147625%	120 Days	0.000000%	0.000000%	120 Days	2.241379%	2.911548%
180+ Days	3.965517%	5.050434%	150 Days	0.000000%	0.000000%	150 Days	1.896552%	2.762213%	150 Days	0.000000%	0.000000%	150 Days	2.931034%	3.476957%
	17.327586%	17.816284%	180+ Days	1.206897%	1.892791%	180+ Days	12.068966%	15.805015%	180+ Days	8.879310%	12.462897%	180+ Days	26.120690%	35.211137%
				3.275862%	2.957791%		16.551724%	22.779209%		8.879310%	12.462897%		46.034483%	56.016181%

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

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

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 Frederick, MD 21701-4747
 www.ctslink.com
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 Fax: 240-586-8675

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180+ Delinquency Summary

Days Delinquent	Summary			Group 1			Group 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	86	16,929,013.24	3.025	50	8,514,261.18	2.752	36	8,414,752.06	3.362
210 - 239	90	21,761,346.43	3.888	52	10,354,305.79	3.347	38	11,407,040.64	4.558
240 - 269	84	21,681,261.67	3.874	44	9,886,033.68	3.195	40	11,795,227.99	4.713
270 - 299	65	14,366,557.36	2.567	36	7,092,608.77	2.292	29	7,273,948.59	2.906
300 - 329	42	9,319,449.63	1.665	22	4,214,415.05	1.362	20	5,105,034.58	2.040
330 - 359	51	12,991,865.14	2.321	23	4,882,943.93	1.578	28	8,108,921.21	3.240
360 - 389	39	10,673,675.73	1.907	20	4,061,816.86	1.313	19	6,611,858.87	2.642
390 - 419	23	5,960,682.24	1.065	12	2,275,614.53	0.736	11	3,685,067.71	1.472
420 - 449	28	7,669,953.95	1.370	14	2,662,152.35	0.860	14	5,007,801.60	2.001
450 - 479	26	6,314,713.68	1.128	11	2,503,685.81	0.809	15	3,811,027.87	1.523
480 - 509	16	3,661,197.07	0.654	12	2,461,268.17	0.796	4	1,199,928.90	0.479
510 - 539	10	3,462,772.34	0.619	3	728,193.82	0.235	7	2,734,578.52	1.093
540 - 569	11	3,142,068.53	0.561	7	1,377,880.38	0.445	4	1,764,188.15	0.705
570 - 599	18	3,633,977.84	0.649	9	1,576,173.77	0.509	9	2,057,804.07	0.822
600 - 629	13	2,360,555.99	0.422	7	1,183,056.60	0.382	6	1,177,499.39	0.470
630 - 659	9	3,327,739.66	0.595	3	1,038,255.23	0.336	6	2,289,484.43	0.915
660 - 689	4	835,769.75	0.149	3	319,246.75	0.103	1	516,523.00	0.206
690 - 719	9	1,804,935.65	0.323	6	1,285,292.30	0.415	3	519,643.35	0.208
720 - 749	12	4,074,123.47	0.728	7	1,836,655.19	0.594	5	2,237,468.28	0.894
750 - 779	4	862,334.71	0.154	2	369,800.46	0.120	2	492,534.25	0.197
780 - 809	5	1,559,469.05	0.279	3	754,692.05	0.244	2	804,777.00	0.322
810 - 839	5	1,122,816.27	0.201	4	1,030,388.12	0.333	1	92,428.15	0.037
840 - 869	1	343,485.65	0.061	1	343,485.65	0.111	0	0.00	0.000
870 - 899	2	532,891.68	0.095	1	185,860.95	0.060	1	347,030.73	0.139
900 - 929	2	382,449.07	0.068	1	242,813.55	0.078	1	139,635.52	0.056
930 - 959	1	528,000.00	0.094	0	0.00	0.000	1	528,000.00	0.211
Total	656	159,303,105.80	28.462	353	71,180,900.94	23.005	303	88,122,204.86	35.211

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

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

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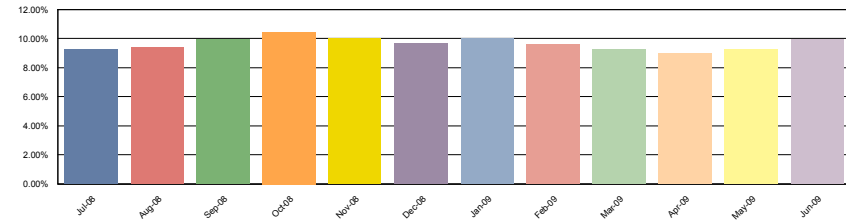
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REO Detail - All Mortgage Loans in REO during Current Period

Summary

New REO Loans	
Loans in REO	41
Original Principal Balance	10,183,127.00
Current Actual Balance	10,194,657.09
Current REO Total	
Loans in REO	217
Original Principal Balance	55,864,013.00
Current Actual Balance	55,527,838.52

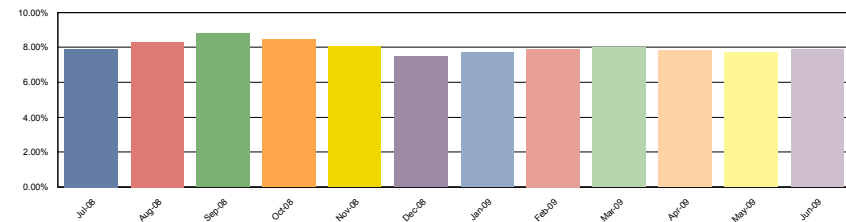
12 Month REO History



Group 1

New REO Loans	
Loans in REO	20
Original Principal Balance	3,884,600.00
Current Actual Balance	3,893,236.57
Current REO Total	
Loans in REO	114
Original Principal Balance	24,437,745.00
Current Actual Balance	24,337,197.56

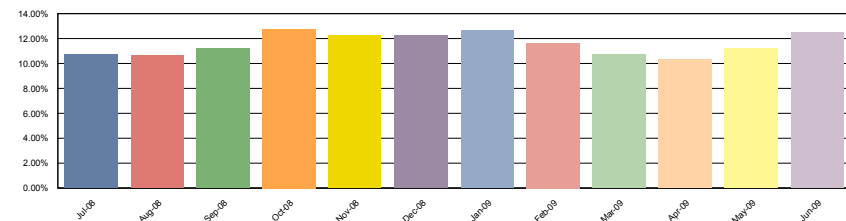
12 Month REO History



Group 2

New REO Loans	
Loans in REO	21
Original Principal Balance	6,298,527.00
Current Actual Balance	6,301,420.52
Current REO Total	
Loans in REO	103
Original Principal Balance	31,426,268.00
Current Actual Balance	31,190,640.96

12 Month REO History



Nomura Home Equity Loan, Inc.
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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
Group 1	0170865424	May-2009	01-Feb-2006	OH	90.00	83,700.00	82,542.73	01-Apr-2008	12	9.820%	8,940.14
Group 1	0171117694	Jul-2008	01-May-2006	CA	90.00	387,000.00	383,104.92	01-Sep-2007	19	9.750%	64,515.32
Group 1	0171185126	Jan-2009	01-Jun-2006	MI	84.91	90,000.00	92,767.96	01-Apr-2008	12	8.400%	8,380.51
Group 1	0171185149	May-2009	01-Jun-2006	NY	80.00	103,200.00	102,229.32	01-Aug-2007	20	8.825%	15,506.60
Group 1	0171185194	Feb-2009	01-Jun-2006	MI	80.00	92,800.00	92,730.01	01-May-2008	11	6.000%	5,501.33
Group 1	0171185197	Jun-2008	01-Jun-2006	MI	90.00	212,400.00	210,320.26	01-Dec-2007	16	8.350%	29,179.39
Group 1	0171185208	Jan-2009	01-Jul-2006	MI	75.12	61,600.00	60,696.64	01-Jun-2008	10	8.875%	5,074.63
Group 1	0171192127	Feb-2009	01-Jun-2006	FL	85.00	337,450.00	333,245.45	01-Jan-2008	15	8.375%	39,034.57
Group 1	0171221048	Mar-2008	01-Apr-2006	CA	69.23	180,000.00	178,664.89	01-May-2007	23	9.390%	34,057.55
Group 1	0171280912	Jun-2009	01-Jul-2006	AZ	80.00	144,000.00	141,185.35	01-Jun-2008	10	7.875%	10,286.69
Group 1	0171281420	Dec-2008	01-Jun-2006	PA	100.00	180,000.00	178,933.89	01-Sep-2007	19	11.150%	33,320.36
Group 1	0171284095	Mar-2009	01-Jun-2006	AZ	80.00	176,000.00	175,999.99	01-Jul-2008	9	7.750%	13,566.70
Group 1	0171321591	May-2009	01-Jul-2006	AZ	55.80	226,000.00	228,102.05	01-Sep-2008	7	7.788%	12,422.11
Group 1	0171322708	Jun-2009	01-Jul-2006	MI	90.00	108,000.00	115,144.90	01-Dec-2008	4	5.764%	3,027.45
Group 1	0171368716	May-2009	01-Jun-2006	CA	80.00	348,000.00	348,000.00	01-Aug-2008	8	9.125%	26,752.50
Group 1	0171368721	Jan-2009	01-Jun-2006	CA	80.00	185,600.00	182,934.14	01-Feb-2008	14	9.000%	18,949.84
Group 1	0171458537	Apr-2009	01-Aug-2006	AZ	90.00	304,200.00	316,975.16	01-Aug-2008	8	9.838%	24,654.11
Group 1	0171458604	Oct-2008	01-Jul-2006	CA	69.99	314,950.00	310,897.25	01-Feb-2008	14	8.540%	33,146.87
Group 1	0171458656	Mar-2009	01-Aug-2006	FL	79.98	383,900.00	379,923.77	01-Dec-2007	16	8.800%	47,080.24
Group 1	0171458670	May-2009	01-Aug-2006	CA	60.09	234,357.00	231,159.81	01-Feb-2008	14	8.160%	23,489.55
Group 1	0171475993	Nov-2008	01-Aug-2006	IL	80.00	81,600.00	81,092.90	01-Apr-2007	24	8.841%	13,827.60
Group 1	0171476022	Jun-2009	01-Aug-2006	AZ	79.99	143,900.00	143,900.00	01-Sep-2008	7	10.716%	11,179.06
Group 1	0171476028	Sep-2008	01-Aug-2006	IL	80.00	396,000.00	393,968.53	01-Aug-2007	20	8.591%	53,127.61
Group 1	0171476122	Jun-2008	01-Sep-2006	MA	80.00	342,400.00	341,901.58	01-Jan-2007	27	7.990%	61,709.97
Group 1	0171476135	May-2009	01-Aug-2006	CA	80.00	384,000.00	380,064.05	01-Aug-2008	8	6.990%	20,513.18
Group 1	0171476140	Jun-2009	01-Aug-2006	FL	80.00	304,000.00	300,254.30	01-Mar-2008	13	6.990%	24,278.58
Group 1	0171476151	May-2009	01-Aug-2006	OH	80.00	143,200.00	140,818.60	01-Apr-2008	12	7.490%	11,433.50
Group 1	0171476195	Feb-2008	01-Aug-2006	MA	78.60	448,000.00	445,990.71	01-Apr-2007	24	9.590%	87,464.98
Group 1	0171476289	Dec-2008	01-Aug-2006	FL	75.00	228,750.00	228,396.33	01-May-2007	23	10.200%	46,329.07
Group 1	0171476312	Mar-2009	01-Aug-2006	MA	90.00	526,500.00	522,696.73	01-Jul-2007	21	10.091%	90,087.94
Group 1	0171476343	Jun-2009	01-Jul-2006	NV	90.00	265,500.00	263,258.93	01-Jun-2008	10	9.996%	24,767.17
Group 1	0171476427	May-2009	01-Aug-2006	CA	90.00	288,000.00	286,027.23	01-Jul-2008	9	8.500%	20,947.01
Group 1	0171476503	Dec-2008	01-Aug-2006	PA	90.00	85,500.00	84,615.60	01-Nov-2007	17	8.540%	10,745.77
Group 1	0171476511	Jun-2009	01-Aug-2006	GA	78.83	242,000.00	238,209.16	01-Jul-2008	9	8.540%	17,503.23
Group 1	0171531438	Apr-2009	01-Sep-2006	FL	100.00	185,000.00	185,000.00	01-Oct-2007	18	9.000%	26,208.40
Group 1	0171640603	Feb-2009	01-Oct-2006	CA	75.00	393,750.00	386,681.25	01-Apr-2008	12	7.260%	30,325.35
Group 1	0171640615	Feb-2009	01-Oct-2006	CO	80.00	116,000.00	116,000.00	01-Feb-2008	14	9.000%	12,549.34
Group 1	0171640617	Mar-2009	01-Oct-2006	CA	70.00	287,000.00	264,505.86	01-May-2008	11	6.310%	18,227.64
Group 1	0171673900	Nov-2008	01-Sep-2006	CA	79.99	335,950.00	333,493.58	01-Feb-2008	14	7.990%	33,217.65
Group 1	0171673923	May-2009	01-Sep-2006	CA	89.99	386,960.00	386,960.00	01-May-2008	11	7.450%	29,715.39

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 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

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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
Group 1	0171674015	Feb-2009	01-Sep-2006	MI	79.99	174,378.00	181,307.74	01-Apr-2008	12	9.440%	18,896.89
Group 1	0171692363	Nov-2008	01-Oct-2006	FL	100.00	148,000.00	147,287.79	01-Jun-2007	22	9.250%	26,056.40
Group 1	0171692403	May-2009	01-Oct-2006	IN	100.00	189,000.00	186,713.63	01-May-2008	11	8.850%	16,861.26
Group 1	0171692436	Feb-2009	01-Oct-2006	NJ	84.94	344,000.00	343,485.65	01-Dec-2006	28	9.475%	74,094.15
Group 1	0171692438	Apr-2009	01-Oct-2006	FL	69.52	146,000.00	145,523.18	01-Jan-2008	15	9.350%	18,597.55
Group 1	0171692480	Feb-2009	01-Oct-2006	CA	84.74	311,000.00	310,104.13	01-Jul-2007	21	8.990%	51,318.11
Group 1	0171777650	May-2009	01-Nov-2006	CA	81.07	274,000.00	270,941.06	01-Jun-2008	10	9.250%	24,843.43
Group 1	0171819096	Mar-2008	01-Sep-2006	CA	80.00	215,200.00	215,200.00	01-Apr-2007	24	8.835%	39,299.66
Group 1	0171819136	Nov-2008	01-Sep-2006	AL	90.00	337,500.00	336,523.40	01-Dec-2007	16	9.760%	46,662.50
Group 1	0171819195	Sep-2008	01-Sep-2006	CA	84.03	450,000.00	447,996.91	01-Dec-2007	16	8.280%	54,319.29
Group 1	0171819224	Oct-2008	01-Nov-2006	CA	90.00	243,000.00	242,233.53	01-Jan-2008	15	9.235%	29,919.51
Group 1	0171819253	Feb-2008	01-Sep-2006	CA	90.00	689,130.00	687,261.07	01-Apr-2007	24	7.875%	107,911.08
Group 1	0171819254	Feb-2009	01-Aug-2006	CA	80.00	384,000.00	381,794.15	01-Mar-2008	13	9.875%	41,366.23
Group 1	0171819260	Oct-2008	01-Oct-2006	AZ	80.00	176,800.00	175,609.64	01-Feb-2008	14	7.500%	16,323.53
Group 1	0171819318	Aug-2008	01-Oct-2006	AL	82.21	134,000.00	132,772.69	01-Dec-2007	16	8.710%	16,531.65
Group 1	0171819391	Feb-2008	01-Oct-2006	CA	82.72	281,250.00	280,406.16	01-May-2007	23	7.500%	40,197.34
Group 1	0171819393	May-2009	01-Oct-2006	CA	90.00	292,500.00	291,578.22	01-Nov-2007	17	9.010%	39,732.38
Group 1	0171819441	Nov-2008	01-Sep-2006	CA	92.61	319,500.00	319,500.00	01-Jan-2008	15	7.875%	31,603.86
Group 1	0171819450	Jun-2009	01-Sep-2006	CA	75.00	234,000.00	231,899.81	01-Jul-2008	9	7.875%	15,828.30
Group 1	0171819530	Jun-2008	01-Sep-2006	MI	95.00	74,100.00	73,769.89	01-Apr-2007	24	9.035%	13,616.31
Group 1	0171819545	Nov-2007	01-Nov-2006	CA	90.00	256,500.00	256,246.77	01-Feb-2007	26	8.560%	48,739.41
Group 1	0171819590	Jan-2009	01-Oct-2006	TN	80.00	76,800.00	75,982.32	01-Mar-2008	13	8.930%	8,043.67
Group 1	0171819595	Jan-2009	01-Oct-2006	CA	90.00	319,500.00	318,364.36	01-Jan-2008	15	9.060%	38,634.33
Group 1	0171977624	Apr-2009	01-Dec-2006	WA	95.00	123,500.00	123,166.89	01-Jul-2008	9	9.625%	10,240.92
Group 1	0171977725	Mar-2009	01-Jan-2007	WA	80.00	196,800.00	196,800.00	01-Jun-2008	10	9.250%	14,996.16
Group 1	0171977741	Apr-2009	01-Jan-2007	WA	80.00	140,000.00	144,400.09	01-May-2008	11	6.000%	8,662.40
Group 1	0171977804	Mar-2009	01-Dec-2006	CA	83.84	415,000.00	413,752.76	01-Apr-2008	12	10.250%	42,492.33
Group 1	0171977950	Jun-2009	01-Dec-2006	CA	69.80	178,000.00	177,491.29	01-Jul-2008	9	8.750%	14,083.96
Group 1	0171978010	Jun-2009	01-Jan-2007	CA	80.00	184,800.00	184,799.39	01-Jul-2008	9	9.250%	12,897.50
Group 1	0171978037	Jan-2009	01-Nov-2006	CA	80.00	352,000.00	352,000.00	01-Nov-2007	17	9.125%	46,361.24
Group 1	0171978101	Jan-2009	01-Jan-2007	CA	80.00	356,000.00	356,000.00	01-Oct-2007	18	9.250%	42,052.54
Group 1	0171978114	Mar-2009	01-Jan-2007	CA	69.01	245,000.00	244,570.42	01-Mar-2008	13	8.875%	24,666.73
Group 1	0171978235	Jun-2009	01-Dec-2006	CA	80.00	215,200.00	228,254.63	01-Sep-2008	7	5.710%	9,263.18
Group 1	0171978411	Jun-2009	01-Dec-2006	GA	80.00	170,800.00	169,982.10	01-Nov-2008	5	8.250%	7,679.73
Group 1	0171978437	Apr-2009	01-Dec-2006	GA	100.00	145,000.00	144,401.90	01-Sep-2008	7	8.250%	8,389.33
Group 1	0171978471	Oct-2008	01-Jan-2007	MS	74.03	57,000.00	56,265.37	01-Mar-2008	13	7.250%	4,718.03
Group 1	0171978513	May-2009	01-Dec-2006	SC	90.00	64,800.00	64,197.19	01-May-2008	11	10.375%	6,849.59
Group 1	0171978519	Apr-2009	01-Dec-2006	TN	85.00	187,000.00	184,465.78	01-Apr-2008	12	7.500%	14,980.53
Group 1	0171978531	May-2009	01-Jan-2007	GA	66.67	102,000.00	101,351.40	01-Sep-2007	19	7.875%	13,007.90
Group 1	0171978578	Jun-2009	01-Dec-2006	TN	80.00	114,400.00	113,726.15	01-Nov-2008	5	8.375%	5,791.39

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Frederick, MD 21701-4747
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Telephone: 1-866-846-4526
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REO Loan Detail - All Mortgage Loans in REO during Current Period

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Group 1	0171978605	Jun-2009	01-Jan-2007	FL	68.06	122,500.00	121,496.79	01-Dec-2007	16	8.375%	14,277.68
Group 1	0171978666	Sep-2008	01-Jan-2007	GA	100.00	55,000.00	54,570.08	01-Jan-2008	15	8.750%	6,358.21
Group 1	0171978724	Jun-2009	01-Dec-2006	ID	95.00	129,100.00	128,588.12	01-Jul-2008	9	8.250%	9,126.20
Group 1	0171978820	Mar-2009	01-Jan-2007	ID	80.00	96,800.00	95,533.02	01-Apr-2008	12	9.250%	8,453.43
Group 1	0171978839	May-2009	01-Jan-2007	OR	80.00	156,400.00	155,696.90	01-Feb-2008	14	9.250%	16,176.02
Group 1	0171979093	May-2009	01-Jan-2007	UT	80.00	112,000.00	117,701.49	01-Jul-2008	9	7.630%	7,662.26
Group 1	0171979107	May-2009	01-Nov-2006	AZ	72.95	205,000.00	204,036.95	01-Sep-2008	7	10.125%	14,360.61
Group 1	0171979131	Apr-2009	01-Dec-2006	AZ	90.00	171,000.00	170,430.98	01-May-2008	11	10.375%	16,406.58
Group 1	0171979146	May-2009	01-Dec-2006	AZ	61.25	147,000.00	146,767.19	01-Jun-2008	10	9.250%	12,836.20
Group 1	0171979152	Jun-2009	01-Jan-2007	AZ	80.00	267,200.00	275,269.90	01-Aug-2008	8	3.950%	7,830.32
Group 1	0171979163	May-2009	01-Jan-2007	AZ	80.00	196,000.00	193,836.79	01-Sep-2008	7	9.250%	11,378.63
Group 1	0171979198	Jun-2009	01-Oct-2006	OH	100.00	79,000.00	78,796.50	01-Sep-2007	19	11.250%	13,133.71
Group 1	0171979204	May-2008	01-Oct-2006	WI	100.00	283,000.00	282,479.31	01-Jan-2007	27	9.875%	63,707.29
Group 1	0171979211	Feb-2009	01-Dec-2006	OH	100.00	58,800.00	58,251.48	01-Feb-2008	14	9.875%	7,010.34
Group 1	0171979236	Apr-2009	01-Dec-2006	MI	90.00	175,500.00	173,387.28	01-Dec-2007	16	8.875%	21,764.13
Group 1	0171979249	Dec-2008	01-Dec-2006	OH	95.00	90,250.00	89,539.16	01-Oct-2007	18	9.625%	12,327.12
Group 1	0171979290	Mar-2009	01-Dec-2006	MN	85.00	154,700.00	127,317.04	01-Aug-2008	8	7.850%	7,769.41
Group 1	0171979294	Jun-2009	01-Dec-2006	MI	97.68	202,200.00	202,696.98	01-Nov-2008	5	4.310%	4,507.92
Group 1	0171979434	Dec-2008	01-Dec-2006	KY	95.00	80,750.00	80,434.19	01-Jun-2007	22	8.999%	13,610.43
Group 1	0171979438	May-2009	01-Dec-2006	MN	85.00	123,250.00	122,847.41	01-Sep-2008	7	7.750%	6,675.48
Group 1	0171979503	May-2009	01-Jan-2007	IL	80.00	139,920.00	139,696.01	01-Feb-2008	14	8.375%	14,659.66
Group 1	0171979555	Jun-2009	01-Jan-2007	OH	80.00	368,000.00	367,051.53	01-May-2008	11	8.625%	32,293.26
Group 1	0171979563	Mar-2009	01-Jan-2007	MN	95.00	232,750.00	244,149.90	01-Jun-2008	10	8.750%	20,091.60
Group 1	0171979571	May-2009	01-Jan-2007	MN	80.00	216,000.00	215,234.10	01-Jul-2008	9	7.125%	13,057.89
Group 1	0171979580	Apr-2009	01-Jan-2007	OH	80.00	83,200.00	82,788.73	01-Aug-2007	20	9.990%	14,395.43
Group 1	0171979646	Apr-2009	01-Oct-2006	FL	90.00	214,200.00	211,293.40	01-Apr-2008	12	7.990%	18,368.23
Group 1	0171979958	Nov-2008	01-Dec-2006	AR	80.00	80,000.00	79,371.14	01-Oct-2007	18	9.125%	10,810.90
Group 1	0171980021	Mar-2008	01-Dec-2006	MO	90.00	122,850.00	122,059.33	01-Aug-2007	20	9.375%	18,445.45
Group 1	0171980026	Jun-2009	01-Jan-2007	MO	80.00	228,800.00	228,030.74	01-Jul-2008	9	9.250%	16,384.23
Group 1	0171980085	Feb-2009	01-Jan-2007	KS	95.00	114,000.00	113,538.36	01-May-2008	11	9.750%	10,783.31
Group 1	0171980157	May-2009	01-Dec-2006	NJ	85.00	195,500.00	195,343.22	01-Apr-2007	24	9.250%	37,010.61
Group 1	0171980175	Nov-2008	01-Jan-2007	PA	90.00	60,750.00	60,401.91	01-Sep-2007	19	9.500%	9,297.69
Group 1	0171980293	Jun-2009	01-Dec-2006	NV	80.00	183,200.00	183,200.00	01-Sep-2008	7	8.375%	11,430.95
Group 1	0171980296	Jan-2009	01-Dec-2006	NV	90.00	238,500.00	237,840.34	01-Apr-2008	12	10.375%	24,945.94
Group 2	0170213606	Dec-2008	01-Jul-2005	NY	80.00	250,000.00	245,285.55	01-Jul-2007	21	10.750%	49,408.10
Group 2	0170601677	Jun-2009	01-Jan-2006	IN	70.00	287,000.00	283,415.25	01-Jan-2008	15	9.900%	37,652.85
Group 2	0170863088	Jun-2009	01-Feb-2006	AZ	90.00	187,200.00	181,972.26	01-Sep-2008	7	7.125%	9,615.35
Group 2	0170863895	Feb-2009	01-Jan-2006	NC	94.83	275,000.00	271,293.05	01-Apr-2007	24	8.375%	46,821.68
Group 2	0171159684	Mar-2009	01-May-2006	IL	80.00	98,224.00	96,629.80	01-Jan-2008	15	7.875%	10,051.42
Group 2	0171159692	Apr-2009	01-May-2006	IL	80.00	106,144.00	104,421.16	01-Jan-2008	15	7.875%	10,861.78

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Group 2	0171180927	Jan-2009	01-Jun-2006	CA	90.00	495,000.00	492,215.50	01-Feb-2008	14	9.625%	60,834.35
Group 2	0171276208	Jul-2007	01-Jul-2006	CA	80.00	140,000.00	139,635.52	01-Oct-2006	30	10.250%	27,630.60
Group 2	0171276380	Oct-2008	01-Jul-2006	CA	80.00	467,200.00	466,317.87	01-Feb-2007	26	10.750%	95,549.14
Group 2	0171322720	Dec-2007	01-Aug-2006	MI	90.00	92,700.00	92,428.15	01-Jan-2007	27	9.625%	20,289.34
Group 2	0171326335	Dec-2008	01-Jul-2006	CA	90.00	360,000.00	359,027.52	01-Jan-2008	15	10.610%	51,357.99
Group 2	0171345267	Apr-2009	01-Jul-2006	WA	95.00	107,800.00	106,272.48	01-Jun-2008	10	9.500%	9,531.40
Group 2	0171368685	May-2009	01-Jun-2006	CA	90.00	432,000.00	432,000.00	01-Jul-2008	9	9.125%	36,315.00
Group 2	0171368705	May-2009	01-Jun-2006	FL	90.00	205,200.00	203,432.25	01-Sep-2007	19	9.350%	31,400.84
Group 2	0171368737	Feb-2009	01-Jul-2006	NV	75.00	521,250.00	517,639.04	01-Apr-2008	12	10.500%	57,933.64
Group 2	0171368809	Jun-2009	01-Jul-2006	CA	80.00	334,400.00	327,540.46	01-Jul-2008	9	10.250%	27,842.20
Group 2	0171368861	Apr-2009	01-Jul-2006	WA	80.00	164,000.00	160,846.05	01-Jul-2008	9	10.250%	13,661.66
Group 2	0171368899	Mar-2009	01-Aug-2006	CA	80.00	250,800.00	249,081.57	01-Apr-2008	12	8.250%	22,335.75
Group 2	0171445895	Feb-2009	01-Aug-2006	CA	100.00	299,000.00	297,697.17	01-Feb-2008	14	8.990%	33,646.26
Group 2	0171445923	May-2009	01-Aug-2006	AZ	100.00	229,000.00	228,326.69	01-Jul-2008	9	9.550%	18,928.70
Group 2	0171449749	Apr-2009	01-Aug-2006	CA	79.41	536,000.00	443,100.00	01-Mar-2008	13	8.500%	45,406.43
Group 2	0171449859	Apr-2009	01-Jul-2006	CA	80.00	304,000.00	301,938.10	01-Apr-2008	12	10.125%	32,593.44
Group 2	0171449884	Feb-2009	01-Jul-2006	CA	80.00	480,000.00	476,055.83	01-Apr-2008	12	9.625%	48,580.30
Group 2	0171449995	Mar-2009	01-Aug-2006	CA	80.00	608,800.00	608,800.00	01-Apr-2008	12	8.250%	55,121.73
Group 2	0171450808	Feb-2008	01-Aug-2006	OR	100.00	250,000.00	249,569.59	01-May-2007	23	8.990%	44,094.03
Group 2	0171458500	Jan-2009	01-Aug-2006	CA	80.00	511,200.00	511,175.00	01-Apr-2008	12	8.625%	46,378.49
Group 2	0171458527	Jan-2009	01-Aug-2006	AZ	80.00	178,400.00	177,235.11	01-May-2008	11	9.375%	16,866.64
Group 2	0171458568	May-2009	01-Aug-2006	CA	80.00	199,920.00	198,161.15	01-Jun-2008	10	9.375%	17,502.46
Group 2	0171458657	Nov-2008	01-Jul-2006	FL	79.86	555,000.00	551,749.38	01-Dec-2007	16	7.750%	59,930.29
Group 2	0171458765	May-2009	01-Jul-2006	FL	79.97	183,131.00	180,430.89	01-May-2008	11	8.620%	15,811.98
Group 2	0171475931	Oct-2008	01-Aug-2006	CA	80.00	471,200.00	467,965.98	01-Jan-2008	15	9.341%	54,763.89
Group 2	0171475947	Jun-2008	01-Aug-2006	FL	80.00	332,000.00	329,413.55	01-Jul-2007	21	8.350%	49,176.21
Group 2	0171475957	May-2009	01-Sep-2006	RI	80.00	225,600.00	224,671.28	01-Mar-2007	25	8.750%	41,496.70
Group 2	0171475997	May-2009	01-Aug-2006	FL	80.00	232,000.00	227,456.77	01-May-2008	11	8.731%	19,902.29
Group 2	0171476000	Jan-2009	01-Aug-2006	FL	80.00	176,000.00	173,569.38	01-Feb-2008	14	9.741%	20,227.59
Group 2	0171476004	Oct-2008	01-Aug-2006	IL	80.00	280,000.00	277,879.10	01-Jul-2007	21	10.091%	46,805.46
Group 2	0171476017	Aug-2007	01-Aug-2006	CA	80.00	528,000.00	528,000.00	01-Sep-2006	31	10.466%	113,350.61
Group 2	0171476044	Jun-2009	01-Aug-2006	CA	80.00	268,000.00	265,617.93	01-Aug-2008	8	9.341%	19,903.52
Group 2	0171476092	Mar-2008	01-Sep-2006	IL	80.00	340,000.00	338,459.13	01-Feb-2007	26	7.490%	54,618.85
Group 2	0171476131	Mar-2009	01-Aug-2006	NV	79.99	227,900.00	225,956.31	01-Apr-2008	12	7.540%	18,512.68
Group 2	0171476320	Jun-2009	01-Aug-2006	CA	80.00	369,200.00	362,048.42	01-Sep-2008	7	10.125%	25,930.76
Group 2	0171476412	May-2009	01-Aug-2006	CA	82.50	482,625.00	477,678.21	01-Aug-2008	8	6.990%	25,781.74
Group 2	0171476480	Apr-2009	01-Aug-2006	TN	90.00	117,900.00	116,844.28	01-Dec-2007	16	9.500%	15,706.02
Group 2	0171490824	May-2009	01-Sep-2006	NV	80.00	171,200.00	169,746.97	01-Aug-2008	8	8.875%	12,685.64
Group 2	0171502800	May-2009	01-Sep-2006	CA	80.00	412,000.00	412,000.00	01-Jul-2008	9	7.250%	27,294.96
Group 2	0171502826	Jun-2009	01-Sep-2006	CA	80.00	428,000.00	428,000.00	01-Apr-2007	24	8.450%	75,435.04

Nomura Home Equity Loan, Inc.
Asset-Backed 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
Group 2	0171502837	May-2009	01-Sep-2006	CA	80.00	178,400.00	177,116.37	01-Jul-2008	9	8.000%	13,037.86
Group 2	0171538244	Jul-2008	01-Aug-2006	WI	90.00	100,800.00	100,224.55	01-May-2007	23	9.750%	18,413.86
Group 2	0171546079	Apr-2009	01-Sep-2006	FL	80.00	200,000.00	199,382.02	01-Aug-2007	20	8.875%	30,783.03
Group 2	0171640623	Jun-2009	01-Oct-2006	CA	80.00	252,000.00	250,290.96	01-Jul-2008	9	9.000%	20,306.30
Group 2	0171674059	Feb-2009	01-Oct-2006	CA	79.90	245,600.00	245,600.00	01-May-2008	11	8.430%	21,099.13
Group 2	0171674276	Apr-2009	01-Oct-2006	GA	90.00	124,740.00	131,556.31	01-Aug-2008	8	9.500%	9,845.83
Group 2	0171674314	Jun-2009	01-Oct-2006	NC	80.00	240,000.00	244,518.43	01-Aug-2008	8	5.070%	9,233.07
Group 2	0171674320	Apr-2009	01-Oct-2006	CA	80.00	173,600.00	173,030.37	01-May-2008	11	8.875%	15,904.09
Group 2	0171692339	Apr-2009	01-Oct-2006	MN	100.00	150,000.00	159,228.81	01-Sep-2008	7	6.120%	6,711.48
Group 2	0171777618	Jun-2009	01-Nov-2006	OR	71.88	517,500.00	516,523.00	01-Jun-2007	22	9.125%	88,838.05
Group 2	0171977548	Dec-2008	01-Dec-2006	CA	76.47	520,000.00	519,498.77	01-Apr-2007	24	10.125%	90,536.78
Group 2	0171977570	May-2009	01-Dec-2006	UT	75.00	170,987.00	170,344.04	01-Jul-2008	9	8.250%	12,089.12
Group 2	0171977598	Jan-2009	01-Dec-2006	WA	80.00	420,000.00	419,610.14	01-Apr-2008	12	9.125%	39,731.77
Group 2	0171977701	Feb-2009	01-Dec-2006	WA	80.00	329,600.00	328,279.49	01-Apr-2008	12	10.125%	32,027.66
Group 2	0171977705	Mar-2009	01-Dec-2006	CA	80.00	296,000.00	295,311.37	01-Jan-2008	15	9.125%	33,209.59
Group 2	0171977762	Jun-2009	01-Dec-2006	CA	80.00	264,000.00	264,000.00	01-Sep-2008	7	9.125%	17,792.50
Group 2	0171977784	Jun-2009	01-Dec-2006	CA	80.00	228,800.00	228,727.31	01-Aug-2008	8	9.125%	16,725.73
Group 2	0171977788	Apr-2009	01-Dec-2006	CA	80.00	484,000.00	482,020.50	01-May-2008	11	8.700%	40,359.32
Group 2	0171977827	Mar-2009	01-Dec-2006	CA	80.00	379,740.00	378,727.34	01-Feb-2008	14	9.125%	39,928.87
Group 2	0171977843	May-2009	01-Dec-2006	CA	80.00	478,400.00	410,556.82	01-Jul-2008	9	6.000%	20,580.88
Group 2	0171977905	Apr-2009	01-Dec-2006	CA	80.00	600,000.00	599,948.91	01-Nov-2007	17	8.500%	66,994.26
Group 2	0171977972	Apr-2009	01-Jan-2007	CA	80.00	248,000.00	247,007.45	01-May-2008	11	7.500%	18,702.66
Group 2	0171977973	Jun-2009	01-Jan-2007	CA	80.00	180,000.00	179,241.14	01-Aug-2008	8	9.250%	11,710.40
Group 2	0171977996	Feb-2009	01-Dec-2006	NV	79.99	192,200.00	191,554.75	01-Jun-2008	10	9.125%	15,968.59
Group 2	0171978043	Jan-2009	01-Dec-2006	CA	100.00	599,000.00	596,499.18	01-Feb-2008	14	11.375%	72,918.82
Group 2	0171978055	Feb-2009	01-Dec-2006	CA	80.00	336,000.00	336,000.00	01-Apr-2008	12	9.125%	32,550.00
Group 2	0171978086	May-2009	01-Dec-2006	CA	80.00	424,000.00	423,499.61	01-Apr-2008	12	9.700%	46,336.39
Group 2	0171978092	Apr-2009	01-Dec-2006	CA	80.00	460,000.00	480,435.55	01-Jun-2008	10	6.000%	26,261.53
Group 2	0171978115	Jun-2009	01-Jan-2007	CA	80.00	224,000.00	238,877.05	01-Sep-2008	7	4.619%	7,745.20
Group 2	0171978121	May-2009	01-Jan-2007	CA	80.00	288,000.00	287,907.00	01-Jul-2008	9	9.500%	21,653.00
Group 2	0171978130	May-2009	01-Jan-2007	AZ	80.00	320,000.00	311,937.83	01-Sep-2008	7	6.625%	14,296.18
Group 2	0171978133	Jan-2009	01-Jan-2007	CA	80.00	215,200.00	214,508.94	01-Apr-2008	12	9.875%	19,145.73
Group 2	0171978140	Dec-2008	01-Jan-2007	CA	80.00	303,200.00	302,722.66	01-Aug-2007	20	9.250%	42,272.20
Group 2	0171978152	Nov-2008	01-Oct-2006	CA	89.81	427,500.00	425,698.05	01-Apr-2008	12	7.990%	37,148.23
Group 2	0171978171	Jun-2009	01-Dec-2006	CA	80.00	468,000.00	466,170.40	01-Mar-2008	13	7.375%	39,987.88
Group 2	0171978219	Dec-2007	01-Dec-2006	CA	80.00	268,000.00	267,862.97	01-Mar-2007	25	7.990%	45,093.53
Group 2	0171978244	Feb-2009	01-Dec-2006	CA	80.00	272,000.00	271,280.13	01-Feb-2008	14	9.125%	29,468.04
Group 2	0171978262	May-2009	01-Jan-2007	CA	80.00	182,000.00	181,233.83	01-Aug-2008	8	7.875%	11,130.68
Group 2	0171978319	Oct-2008	01-Jan-2007	CA	80.00	176,000.00	175,322.39	01-Jan-2008	15	9.250%	18,078.50
Group 2	0171978325	Mar-2009	01-Jan-2007	CA	80.00	399,200.00	398,413.37	01-Oct-2007	18	9.250%	49,304.94

Nomura Home Equity Loan, Inc.
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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
Group 2	0171978590	Feb-2009	01-Dec-2006	TN	80.00	131,920.00	128,396.52	01-Jul-2008	9	6.600%	7,158.17
Group 2	0171978635	Jun-2009	01-Dec-2006	GA	80.00	124,477.00	143,553.18	01-Oct-2008	6	8.700%	7,699.96
Group 2	0171978678	Jun-2009	01-Nov-2006	ID	83.58	560,000.00	558,622.59	01-Oct-2007	18	7.875%	68,523.46
Group 2	0171978743	Jun-2009	01-Dec-2006	WA	80.00	262,400.00	261,614.52	01-Sep-2008	7	9.125%	17,728.94
Group 2	0171979147	May-2009	01-Dec-2006	AZ	80.00	454,400.00	454,341.27	01-Sep-2008	7	8.375%	27,591.75
Group 2	0171979172	Jun-2009	01-Jan-2007	AZ	79.99	176,550.00	175,888.26	01-Oct-2008	6	9.250%	9,706.02
Group 2	0171979178	Apr-2009	01-Jan-2007	AZ	80.00	580,000.00	578,587.27	01-Aug-2008	8	9.875%	42,070.80
Group 2	0171979257	May-2009	01-Dec-2006	IL	80.00	213,600.00	212,458.87	01-Feb-2008	14	8.500%	22,641.14
Group 2	0171979630	Dec-2008	01-Jan-2007	OH	100.00	90,000.00	89,533.32	01-Aug-2007	20	10.000%	13,913.37
Group 2	0171979674	Jun-2009	01-Jan-2007	FL	80.00	220,900.00	220,124.84	01-Mar-2008	13	9.250%	21,150.16
Group 2	0171979775	Apr-2009	01-Jan-2007	FL	80.00	480,000.00	477,641.66	01-Jul-2007	21	9.750%	71,722.17
Group 2	0171979854	Dec-2008	01-Jan-2007	FL	80.00	114,960.00	114,840.87	01-Aug-2007	20	9.250%	16,473.52
Group 2	0171979949	May-2009	01-Jan-2007	NE	80.00	140,000.00	137,478.18	01-Sep-2008	7	9.250%	8,278.35
Group 2	0171980031	Feb-2009	01-Jan-2007	OK	95.00	104,500.00	103,494.79	01-May-2008	11	9.750%	9,963.10
Group 2	0171980323	Jun-2009	01-Jan-2007	CA	85.00	512,550.00	511,151.80	01-Aug-2008	8	9.375%	36,296.14
Group 2	0171980334	May-2009	01-Jan-2007	CA	80.00	560,000.00	559,722.79	01-Apr-2007	24	9.250%	95,062.75
Group 2	0171980336	Jun-2009	01-Jan-2007	FL	79.98	193,550.00	193,522.72	01-May-2008	11	9.750%	17,840.60

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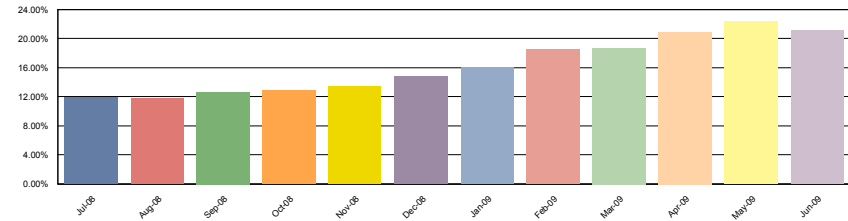
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

New Foreclosure Loans	
Loans in Foreclosure	66
Original Principal Balance	15,162,878.00
Current Actual Balance	14,975,253.48
Current Foreclosure Total	
Loans in Foreclosure	501
Original Principal Balance	118,972,559.00
Current Actual Balance	117,680,376.75

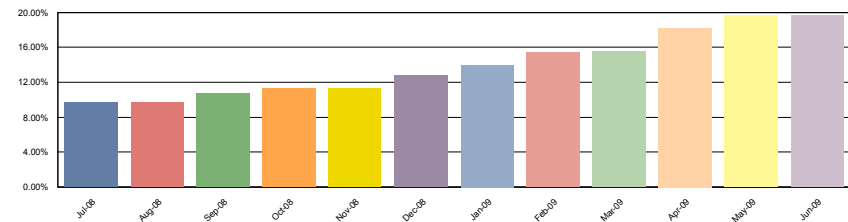
12 Month Foreclosure History



Group 1

New Foreclosure Loans	
Loans in Foreclosure	47
Original Principal Balance	8,510,640.00
Current Actual Balance	8,312,318.09
Current Foreclosure Total	
Loans in Foreclosure	309
Original Principal Balance	61,684,282.00
Current Actual Balance	60,671,309.53

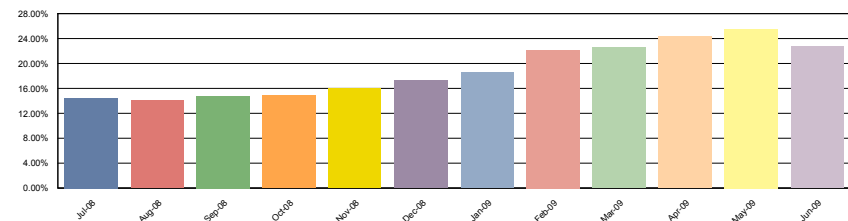
12 Month Foreclosure History



Group 2

New Foreclosure Loans	
Loans in Foreclosure	19
Original Principal Balance	6,652,238.00
Current Actual Balance	6,662,935.39
Current Foreclosure Total	
Loans in Foreclosure	192
Original Principal Balance	57,288,277.00
Current Actual Balance	57,009,067.22

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
Group 1	0170865151	Mar-2009	01-Mar-2006	CA	73.33	308,000.00	315,663.05	01-Oct-2008	6	5.880%	11,272.37
Group 1	0170954316	May-2009	01-Mar-2006	CA	80.00	360,000.00	295,349.98	01-Dec-2008	4	3.950%	5,073.16
Group 1	0170968188	Mar-2009	01-Apr-2006	NY	80.00	296,000.00	295,956.77	01-Sep-2008	7	7.875%	15,445.23
Group 1	0171061282	Jun-2007	01-May-2006	GA	90.00	123,300.00	122,675.34	01-Jan-2007	27	9.000%	26,279.80
Group 1	0171070789	Apr-2009	01-May-2006	CA	67.18	307,000.00	317,740.06	01-Nov-2008	5	6.670%	11,398.73
Group 1	0171076757	May-2009	01-May-2006	CA	95.00	261,250.00	226,394.23	01-Dec-2008	4	6.000%	6,207.11
Group 1	0171122577	Sep-2008	01-May-2006	FL	71.00	213,000.00	208,622.69	01-Apr-2008	12	5.750%	14,645.70
Group 1	0171145560	Jun-2009	01-May-2006	PA	62.48	65,600.00	64,238.16	01-Oct-2008	6	8.250%	3,515.61
Group 1	0171181067	Feb-2009	01-May-2006	CA	90.00	251,820.00	260,430.38	01-Sep-2008	7	5.126%	9,910.50
Group 1	0171185132	Feb-2009	01-Jun-2006	MI	80.00	160,800.00	158,819.40	01-Sep-2008	7	9.100%	11,832.05
Group 1	0171185147	Sep-2008	01-Jun-2006	VT	100.00	189,000.00	186,813.26	01-Apr-2008	12	9.825%	20,271.50
Group 1	0171185192	Mar-2009	01-Jun-2006	NJ	90.00	130,500.00	113,553.33	01-Oct-2008	6	8.630%	6,150.58
Group 1	0171192143	Jan-2009	01-Jun-2006	NJ	80.90	335,750.00	334,352.92	01-Aug-2008	8	8.125%	22,903.88
Group 1	0171196695	Jun-2009	01-Jun-2006	MD	80.00	244,000.00	243,917.12	01-Jan-2009	3	8.125%	8,562.53
Group 1	0171229350	May-2009	01-Jul-2006	IL	85.00	314,500.00	318,844.89	01-Nov-2008	5	6.500%	11,122.49
Group 1	0171230502	Aug-2008	01-Jun-2006	OH	98.52	200,000.00	197,069.31	01-Mar-2008	13	9.650%	22,462.71
Group 1	0171280566	Dec-2008	01-Jul-2006	GA	100.00	113,000.00	112,248.35	01-Jul-2008	9	8.550%	8,274.05
Group 1	0171280801	Apr-2009	01-Jul-2006	SC	95.00	177,175.00	184,468.55	01-Nov-2008	5	8.250%	8,325.08
Group 1	0171281102	Jun-2009	01-Jul-2006	MI	100.00	107,000.00	105,999.31	01-Jan-2009	3	8.400%	3,489.15
Group 1	0171281186	Apr-2009	01-Jul-2006	LA	100.00	215,000.00	212,663.06	01-Oct-2008	6	9.000%	11,962.28
Group 1	0171281427	Jun-2008	01-Jun-2006	SC	80.00	92,000.00	91,524.77	01-Jun-2007	22	10.750%	19,040.46
Group 1	0171281428	Feb-2009	01-Jul-2006	SC	90.00	122,400.00	121,102.32	01-Jul-2008	9	11.000%	11,632.06
Group 1	0171281437	Apr-2009	01-Jul-2006	MD	80.00	232,000.00	235,506.39	01-Jul-2008	9	8.000%	16,150.27
Group 1	0171296874	Apr-2009	01-Jul-2006	SC	90.00	243,000.00	242,813.55	01-Oct-2006	30	11.125%	54,698.07
Group 1	0171297410	May-2009	01-Jul-2006	TX	70.00	97,335.00	96,458.03	01-Sep-2008	7	11.950%	8,270.39
Group 1	0171298341	Jun-2009	01-Jul-2006	GA	80.00	131,760.00	128,774.65	01-Dec-2008	4	7.850%	4,722.20
Group 1	0171321589	Jun-2009	01-Jul-2006	AZ	89.97	260,000.00	268,058.48	01-Jan-2009	3	8.000%	8,364.03
Group 1	0171321590	Jun-2009	01-Jul-2006	WA	90.00	139,500.00	137,443.72	01-Jan-2009	3	9.875%	5,366.59
Group 1	0171321602	Feb-2009	01-Jul-2006	UT	80.00	150,400.00	147,534.82	01-Sep-2008	7	9.875%	10,318.03
Group 1	0171345484	May-2009	01-Jul-2006	OH	90.00	110,700.00	129,738.49	01-Dec-2008	4	9.200%	5,360.96
Group 1	0171368736	Apr-2009	01-Jun-2006	TX	90.00	83,250.00	85,588.76	01-Nov-2008	5	6.000%	2,735.41
Group 1	0171368759	May-2009	01-Jul-2006	FL	84.28	128,950.00	127,821.96	01-Oct-2007	18	9.275%	18,617.61
Group 1	0171368812	May-2009	01-Jul-2006	MI	80.00	132,400.00	130,369.32	01-Mar-2008	13	9.250%	13,206.52
Group 1	0171368823	Feb-2009	01-Jul-2006	FL	95.00	237,500.00	236,152.11	01-Sep-2008	7	9.750%	16,161.36
Group 1	0171368846	May-2009	01-Jul-2006	CA	89.86	314,500.00	310,429.35	01-Dec-2008	4	9.250%	13,574.39
Group 1	0171368891	Jun-2008	01-Jul-2006	FL	77.55	190,000.00	188,126.06	01-Jan-2008	15	11.375%	26,576.24
Group 1	0171391222	Oct-2008	01-Jul-2006	DE	89.69	174,000.00	171,011.65	01-May-2008	11	9.000%	15,419.44
Group 1	0171391258	May-2009	01-Jul-2006	DE	90.00	243,000.00	251,972.93	01-Dec-2008	4	7.350%	8,613.74
Group 1	0171391262	Jun-2008	01-Jul-2006	FL	80.00	268,000.00	263,973.88	01-Jan-2008	15	8.625%	28,877.49
Group 1	0171391265	Feb-2008	01-Jul-2006	PA	75.00	150,000.00	149,073.72	01-May-2007	23	10.125%	27,950.40

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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
Group 1	0171445883	Mar-2009	01-Aug-2006	CA	65.00	165,750.00	132,171.04	01-Oct-2008	6	7.000%	5,708.47
Group 1	0171445918	May-2009	01-Aug-2006	CO	100.00	205,000.00	203,716.02	01-Dec-2008	4	9.990%	9,662.68
Group 1	0171455643	Feb-2009	01-Jul-2006	LA	100.00	96,000.00	100,485.31	01-Sep-2008	7	7.920%	5,611.63
Group 1	0171458490	Apr-2009	01-Aug-2006	FL	73.33	165,000.00	162,476.59	01-Nov-2008	5	9.500%	8,547.90
Group 1	0171458507	Feb-2008	01-Aug-2006	FL	90.00	132,300.00	131,913.84	01-Sep-2007	19	9.375%	20,495.59
Group 1	0171458511	Apr-2009	01-Aug-2006	NV	90.00	226,800.00	236,786.58	01-Nov-2008	5	7.000%	8,952.54
Group 1	0171458643	Jan-2009	01-Aug-2006	FL	79.04	230,000.00	226,479.68	01-Jul-2008	9	8.660%	16,879.42
Group 1	0171458669	Jan-2009	01-Jun-2006	FL	64.96	144,850.00	140,722.97	01-Aug-2008	8	8.350%	9,172.36
Group 1	0171458683	Mar-2009	01-Jul-2006	CA	80.31	416,000.00	412,100.55	01-May-2008	11	8.250%	32,024.89
Group 1	0171458700	Jan-2009	01-Aug-2006	FL	74.97	137,200.00	144,200.44	01-Aug-2008	8	3.950%	4,119.05
Group 1	0171458709	Jan-2009	01-Jul-2006	FL	85.10	217,000.00	238,691.68	01-Aug-2008	8	5.520%	10,109.14
Group 1	0171458721	Dec-2008	01-Jul-2006	FL	84.99	127,480.00	125,476.51	01-Jul-2008	9	8.750%	9,468.42
Group 1	0171458739	May-2009	01-Jun-2006	TX	79.98	205,550.00	210,319.23	01-Dec-2008	4	4.950%	4,675.10
Group 1	0171458773	Feb-2009	01-Jun-2006	CA	76.80	192,000.00	187,747.53	01-Sep-2008	7	8.375%	11,993.30
Group 1	0171458776	Aug-2008	01-Jul-2006	FL	79.35	134,900.00	123,115.69	01-Apr-2008	12	6.000%	7,900.59
Group 1	0171475911	Feb-2009	01-Aug-2006	PA	80.00	144,000.00	149,194.65	01-Sep-2008	7	7.990%	8,381.07
Group 1	0171475921	Jun-2009	01-Aug-2006	FL	73.18	241,500.00	235,619.70	01-Jan-2009	3	7.600%	6,957.73
Group 1	0171475948	Nov-2008	01-Sep-2006	FL	80.00	136,000.00	134,316.62	01-Jun-2008	10	9.250%	11,717.94
Group 1	0171476013	Apr-2009	01-Aug-2006	CA	76.09	350,000.00	366,097.63	01-Aug-2008	8	6.990%	20,076.82
Group 1	0171476038	Apr-2009	01-Aug-2006	FL	80.00	196,000.00	195,607.50	01-Nov-2008	5	7.047%	7,454.63
Group 1	0171476048	May-2009	01-Aug-2006	MD	80.00	247,200.00	245,339.31	01-Dec-2008	4	10.091%	11,825.21
Group 1	0171476101	Feb-2009	01-Jun-2006	NY	80.00	284,000.00	283,331.89	01-Jan-2007	27	8.750%	51,314.35
Group 1	0171476105	Apr-2009	01-Aug-2006	OR	80.00	175,600.00	173,215.02	01-Sep-2008	7	6.227%	7,423.47
Group 1	0171476112	Sep-2008	01-Aug-2006	FL	80.00	180,000.00	179,233.10	01-Sep-2007	19	7.940%	23,303.69
Group 1	0171476113	Feb-2009	01-Aug-2006	MD	80.00	285,600.00	284,482.15	01-Dec-2007	16	8.950%	35,979.30
Group 1	0171476116	Feb-2009	01-Aug-2006	FL	80.00	272,000.00	269,886.55	01-Sep-2008	7	8.150%	15,467.57
Group 1	0171476137	Jun-2009	01-Aug-2006	CA	80.00	388,000.00	382,917.13	01-Jan-2009	3	6.850%	10,121.59
Group 1	0171476142	May-2009	01-Sep-2006	MA	80.00	332,000.00	342,674.49	01-May-2008	11	7.990%	27,513.92
Group 1	0171476186	Apr-2009	01-Aug-2006	FL	90.00	306,000.00	300,087.88	01-Nov-2008	5	8.340%	13,701.11
Group 1	0171476199	Mar-2009	01-Aug-2006	MA	80.00	252,000.00	247,655.11	01-Oct-2008	6	8.740%	13,588.69
Group 1	0171476222	Jun-2009	01-Aug-2006	IL	85.00	72,250.00	71,701.71	01-Jan-2009	3	9.500%	2,688.28
Group 1	0171476273	Jan-2009	01-Sep-2006	FL	57.50	138,000.00	135,525.39	01-Aug-2008	8	8.650%	9,175.75
Group 1	0171476315	Dec-2008	01-Aug-2006	FL	85.00	310,250.00	304,841.08	01-Jul-2008	9	9.831%	26,493.76
Group 1	0171476318	Jul-2008	01-Aug-2006	FL	75.00	219,375.00	217,747.81	01-Sep-2007	19	11.375%	37,511.10
Group 1	0171476328	Apr-2009	01-Aug-2006	FL	90.00	345,600.00	339,915.40	01-Jul-2008	9	10.091%	30,353.94
Group 1	0171476330	Jun-2009	01-Aug-2006	FL	75.00	171,000.00	167,546.69	01-Jan-2009	3	9.941%	6,583.33
Group 1	0171476349	Jun-2009	01-Aug-2006	CA	93.99	360,000.00	358,328.90	01-Jan-2009	3	7.750%	10,811.22
Group 1	0171476374	Mar-2009	01-Aug-2006	TX	100.00	87,500.00	86,425.89	01-Sep-2008	7	10.200%	6,274.18
Group 1	0171476390	Dec-2008	01-Sep-2006	FL	72.35	112,500.00	109,978.12	01-Jul-2008	9	8.900%	8,448.74
Group 1	0171476396	Feb-2009	01-Aug-2006	FL	80.00	97,600.00	96,313.91	01-Sep-2008	7	9.850%	6,744.95

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 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526
 Fax: 240-586-8675

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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
Group 1	0171476402	Jun-2009	01-Aug-2006	FL	95.00	228,000.00	230,324.45	01-Jan-2009	3	6.860%	6,091.00
Group 1	0171476422	May-2009	01-Aug-2006	IL	95.00	156,750.00	119,506.53	01-Oct-2008	6	9.500%	7,174.28
Group 1	0171476438	Oct-2008	01-Aug-2006	OH	100.00	210,000.00	208,847.45	01-May-2008	11	8.750%	18,643.14
Group 1	0171476479	Dec-2008	01-Aug-2006	IL	85.00	144,500.00	142,368.11	01-Jul-2008	9	8.990%	11,066.93
Group 1	0171476527	Feb-2009	01-Aug-2006	CA	45.28	240,000.00	234,720.10	01-Sep-2008	7	7.250%	11,837.71
Group 1	0171476528	Feb-2009	01-Aug-2006	CA	48.49	177,000.00	173,125.39	01-Sep-2008	7	7.250%	8,731.29
Group 1	0171476531	Jun-2009	01-Aug-2006	AZ	80.00	170,400.00	164,831.83	01-Jan-2009	3	6.940%	4,413.62
Group 1	0171476594	Oct-2007	01-Aug-2006	MA	75.00	213,750.00	212,789.12	01-Mar-2007	25	8.990%	40,375.11
Group 1	0171476601	Jan-2009	01-Sep-2006	FL	51.91	122,000.00	125,496.75	01-Aug-2008	8	9.664%	9,560.76
Group 1	0171476602	Sep-2008	01-Sep-2006	IL	26.77	87,000.00	85,241.64	01-Dec-2007	16	8.750%	10,479.88
Group 1	0171478737	Jun-2009	01-Aug-2006	FL	85.00	253,725.00	249,053.48	01-Jan-2009	3	10.375%	10,236.43
Group 1	0171490805	Dec-2008	01-Aug-2006	ID	90.00	141,300.00	142,242.35	01-Jul-2008	9	3.950%	4,462.93
Group 1	0171490835	May-2009	01-Sep-2006	UT	80.00	129,360.00	128,471.55	01-Dec-2008	4	8.875%	5,376.00
Group 1	0171490842	May-2009	01-Sep-2006	OR	75.00	165,000.00	161,914.87	01-Dec-2008	4	8.625%	6,565.55
Group 1	0171502790	Apr-2009	01-Sep-2006	CA	63.85	249,000.00	250,845.52	01-Nov-2008	5	7.100%	9,637.77
Group 1	0171502792	Mar-2009	01-Sep-2006	FL	90.00	256,500.00	182,744.07	01-Aug-2008	8	7.000%	11,245.45
Group 1	0171502798	Jan-2009	01-Aug-2006	FL	85.00	254,150.00	194,755.85	01-May-2008	11	8.100%	17,619.55
Group 1	0171502819	Mar-2009	01-Sep-2006	CA	80.00	312,000.00	230,674.99	01-Oct-2008	6	6.660%	9,473.12
Group 1	0171502853	Mar-2009	01-Sep-2006	NV	95.00	313,500.00	214,918.00	01-Aug-2008	8	6.540%	10,767.64
Group 1	0171503352	Jun-2009	01-Sep-2006	FL	70.00	126,000.00	124,929.00	01-Jul-2008	9	13.000%	14,816.60
Group 1	0171531443	Oct-2008	01-Sep-2006	FL	90.00	289,800.00	289,800.00	01-May-2008	11	8.875%	26,293.28
Group 1	0171538105	Jun-2009	01-Aug-2006	ID	80.00	120,000.00	120,680.66	01-Jan-2009	3	4.461%	1,987.35
Group 1	0171538272	Jun-2009	01-Sep-2006	NJ	100.00	279,900.00	183,136.86	01-Jan-2009	3	6.000%	4,201.91
Group 1	0171546078	Aug-2008	01-Sep-2006	FL	80.00	189,730.00	188,282.12	01-Mar-2008	13	8.625%	18,741.60
Group 1	0171546082	Jan-2009	01-Sep-2006	FL	75.00	375,000.00	372,627.56	01-Aug-2008	8	8.875%	27,847.78
Group 1	0171546085	May-2009	01-Sep-2006	NV	82.32	163,000.00	161,477.32	01-Dec-2008	4	8.875%	7,027.90
Group 1	0171546087	Nov-2008	01-Sep-2006	FL	80.00	155,120.00	154,093.07	01-Jun-2008	10	8.875%	13,464.91
Group 1	0171546096	Jan-2009	01-Sep-2006	FL	80.00	169,600.00	168,051.87	01-Aug-2008	8	8.875%	12,558.12
Group 1	0171546098	Apr-2009	01-Sep-2006	MT	76.62	236,000.00	234,279.84	01-Nov-2008	5	8.875%	12,023.29
Group 1	0171550883	Nov-2008	01-Sep-2006	LA	88.67	133,000.00	131,163.00	01-Jun-2008	10	8.700%	10,727.13
Group 1	0171550961	Jun-2009	01-Sep-2006	FL	62.00	136,400.00	144,487.99	01-Jan-2009	3	4.630%	2,482.73
Group 1	0171573089	Jun-2009	01-Oct-2006	OR	72.22	201,500.00	223,098.60	01-Jul-2008	9	7.750%	14,312.42
Group 1	0171573115	Nov-2008	01-Oct-2006	FL	95.00	161,500.00	136,919.88	01-Jun-2008	10	9.500%	12,310.09
Group 1	0171573116	May-2009	01-Sep-2006	AZ	95.00	180,500.00	188,367.03	01-Nov-2008	5	5.719%	5,728.62
Group 1	0171573118	Sep-2007	01-Oct-2006	NM	80.00	138,400.00	137,997.40	01-Apr-2007	24	8.375%	20,944.39
Group 1	0171573124	May-2009	01-Oct-2006	CA	85.00	308,550.00	306,442.15	01-Dec-2008	4	8.875%	13,591.10
Group 1	0171640608	Apr-2009	01-Oct-2006	ID	100.00	75,000.00	74,540.22	01-Nov-2008	5	9.650%	4,066.13
Group 1	0171640612	May-2009	01-Oct-2006	CA	75.00	172,500.00	168,698.16	01-Dec-2008	4	3.950%	2,912.43
Group 1	0171640613	Apr-2009	01-Sep-2006	CA	90.00	391,500.00	425,832.89	01-Nov-2008	5	8.503%	19,834.63
Group 1	0171640624	Jun-2009	01-Sep-2006	CA	80.00	156,000.00	153,422.44	01-Jan-2009	3	5.500%	3,187.99

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Group 1	0171640626	Apr-2009	01-Oct-2006	CA	80.00	264,000.00	276,160.28	01-Nov-2008	5	6.030%	8,821.18
Group 1	0171646570	Mar-2009	01-Oct-2006	CA	85.00	153,000.00	157,088.93	01-Oct-2008	6	7.350%	7,150.91
Group 1	0171655275	Mar-2008	01-Sep-2006	NM	95.00	124,450.00	123,397.60	01-Oct-2007	18	8.750%	17,106.12
Group 1	0171655287	Nov-2008	01-Oct-2006	CO	80.00	315,120.00	311,902.38	01-Jun-2008	10	9.950%	29,663.12
Group 1	0171673916	Apr-2009	01-Sep-2006	FL	77.59	180,000.00	202,522.11	01-Nov-2008	5	4.540%	4,763.88
Group 1	0171673930	Dec-2008	01-Sep-2006	FL	84.97	340,226.00	334,956.39	01-Jul-2008	9	8.500%	24,482.57
Group 1	0171673935	Feb-2008	01-Oct-2006	FL	84.99	246,480.00	244,690.40	01-Sep-2007	19	8.700%	35,015.74
Group 1	0171673938	Mar-2009	01-Oct-2006	FL	84.98	198,000.00	179,925.91	01-Oct-2008	6	6.000%	6,576.41
Group 1	0171673945	May-2009	01-Oct-2006	FL	75.00	330,000.00	330,000.00	01-Jul-2008	9	8.250%	23,443.75
Group 1	0171673953	Jun-2009	01-Oct-2006	CA	63.12	273,000.00	270,946.54	01-Jan-2009	3	7.390%	7,764.07
Group 1	0171673980	Jun-2009	01-Sep-2006	TX	89.90	91,700.00	94,717.14	01-Oct-2008	6	8.700%	5,113.97
Group 1	0171674009	Nov-2007	01-Sep-2006	MN	89.95	186,200.00	185,860.95	01-Nov-2006	29	8.900%	37,474.79
Group 1	0171674023	Jan-2009	01-Sep-2006	FL	79.95	166,300.00	166,300.00	01-Jul-2008	9	8.050%	11,509.41
Group 1	0171674034	Mar-2009	01-Sep-2006	FL	79.66	254,900.00	250,246.13	01-Oct-2008	6	8.850%	13,902.87
Group 1	0171674049	Aug-2008	01-Oct-2006	FL	84.99	391,825.00	390,950.39	01-May-2007	23	8.850%	67,805.98
Group 1	0171674063	May-2009	01-Oct-2006	AR	49.34	75,001.00	73,492.90	01-Dec-2008	4	7.950%	2,731.89
Group 1	0171674259	May-2009	01-Oct-2006	AZ	90.00	216,000.00	212,503.31	01-Dec-2008	4	8.990%	9,480.24
Group 1	0171674263	Mar-2009	01-Oct-2006	UT	80.00	228,000.00	223,276.38	01-Oct-2008	6	7.375%	10,200.60
Group 1	0171674287	Jan-2009	01-Oct-2006	AZ	80.00	107,920.00	107,070.01	01-Aug-2008	8	8.875%	7,890.30
Group 1	0171674289	Mar-2009	01-Oct-2006	FL	76.65	197,000.00	202,153.26	01-Oct-2008	6	7.000%	8,728.82
Group 1	0171674299	Jun-2009	01-Oct-2006	FL	69.39	170,000.00	166,636.85	01-Feb-2009	2	8.875%	4,786.29
Group 1	0171674330	Feb-2009	01-Oct-2006	NM	80.00	360,000.00	357,459.98	01-Jan-2008	15	8.250%	37,051.30
Group 1	0171692302	Nov-2008	01-Sep-2006	NV	79.00	263,070.00	261,112.83	01-Jun-2008	10	7.850%	19,154.01
Group 1	0171692309	Mar-2009	01-Sep-2006	CA	85.00	416,500.00	321,874.79	01-Aug-2008	8	6.000%	14,675.15
Group 1	0171692332	May-2009	01-Oct-2006	CT	85.00	280,500.00	277,731.82	01-Mar-2008	13	9.300%	31,315.22
Group 1	0171692341	Jan-2009	01-Oct-2006	PA	100.00	159,000.00	157,608.80	01-Aug-2008	8	7.400%	9,520.13
Group 1	0171692351	May-2009	01-Oct-2006	MA	100.00	203,000.00	199,718.57	01-Aug-2008	8	8.300%	12,952.03
Group 1	0171692359	Jun-2009	01-Oct-2006	NM	100.00	220,000.00	215,072.92	01-Jan-2009	3	7.650%	6,396.01
Group 1	0171692368	May-2009	01-Oct-2006	TN	100.00	119,500.00	117,163.90	01-Dec-2008	4	7.990%	4,565.37
Group 1	0171692391	Apr-2009	01-Oct-2006	FL	99.39	163,000.00	160,156.50	01-Jul-2008	9	7.500%	10,749.36
Group 1	0171692454	Feb-2009	01-Oct-2006	CA	70.00	332,500.00	288,953.56	01-Sep-2008	7	6.000%	11,863.78
Group 1	0171777643	May-2009	01-Nov-2006	NM	85.00	110,500.00	77,412.79	01-Dec-2008	4	6.050%	2,148.18
Group 1	0171777651	Oct-2008	01-Nov-2006	NM	95.00	176,700.00	175,904.22	01-Jan-2008	15	8.750%	20,403.15
Group 1	0171779036	Mar-2009	01-Nov-2006	CO	80.00	224,000.00	223,959.98	01-Oct-2008	6	8.625%	13,250.96
Group 1	0171819118	Jun-2009	01-Oct-2006	WI	100.00	59,500.00	58,790.74	01-Jan-2009	3	11.190%	2,616.27
Group 1	0171819128	Apr-2009	01-Aug-2006	IL	80.00	209,600.00	208,195.89	01-Nov-2008	5	9.000%	10,358.26
Group 1	0171819130	Apr-2009	01-Oct-2006	UT	80.00	200,000.00	198,743.89	01-Mar-2008	13	7.500%	18,337.78
Group 1	0171819154	Jul-2008	01-Aug-2006	FL	80.00	104,000.00	103,541.89	01-Feb-2008	14	9.875%	12,598.92
Group 1	0171819162	May-2009	01-Sep-2006	CA	68.67	412,000.00	409,634.64	01-Jul-2008	9	9.000%	33,330.37
Group 1	0171819188	Sep-2007	01-Sep-2006	FL	75.00	157,500.00	157,011.34	01-Mar-2007	25	10.110%	33,732.59

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Group 1	0171819245	Feb-2009	01-Oct-2006	CA	85.00	252,450.00	248,534.13	01-Sep-2008	7	8.590%	15,703.45
Group 1	0171819258	Oct-2008	01-Oct-2006	CA	86.81	391,500.00	391,371.05	01-May-2008	11	7.905%	33,353.80
Group 1	0171819324	Aug-2008	01-Sep-2006	FL	80.00	87,040.00	86,707.25	01-May-2008	11	9.810%	8,734.36
Group 1	0171819327	Apr-2009	01-Sep-2006	CA	85.00	374,000.00	371,463.43	01-Jun-2008	10	9.125%	31,035.50
Group 1	0171819331	May-2009	01-Oct-2006	CA	80.00	229,600.00	231,426.86	01-Dec-2008	4	7.290%	7,848.05
Group 1	0171819333	Apr-2009	01-Oct-2006	AZ	80.00	196,000.00	193,517.23	01-Nov-2008	5	7.500%	7,766.42
Group 1	0171819343	Feb-2009	01-Oct-2006	CA	59.27	163,000.00	161,372.74	01-Jul-2008	9	7.500%	10,344.28
Group 1	0171819354	Feb-2009	01-Oct-2006	CA	100.00	315,000.00	314,618.88	01-Sep-2008	7	8.890%	20,167.05
Group 1	0171819377	Apr-2009	01-Sep-2006	CA	84.34	476,500.00	471,341.64	01-Nov-2008	5	7.875%	20,391.46
Group 1	0171819379	Apr-2009	01-Sep-2006	WA	80.00	206,400.00	205,454.37	01-Jul-2007	21	7.875%	26,540.11
Group 1	0171819434	Apr-2009	01-Oct-2006	AZ	80.00	172,000.00	168,403.18	01-Oct-2008	6	7.500%	8,348.37
Group 1	0171819442	Mar-2009	01-Oct-2006	AZ	80.00	154,000.00	152,492.49	01-Aug-2008	8	7.500%	9,046.23
Group 1	0171819466	Apr-2009	01-Oct-2006	CA	60.00	270,000.00	270,000.00	01-Sep-2008	7	7.500%	14,681.28
Group 1	0171819469	Mar-2009	01-Oct-2006	IL	96.13	161,500.00	158,786.02	01-Sep-2008	7	8.180%	9,117.08
Group 1	0171819520	Apr-2009	01-Oct-2006	CA	74.38	450,000.00	445,799.52	01-Oct-2008	6	7.500%	22,404.90
Group 1	0171819526	Apr-2009	01-Nov-2006	OH	90.00	217,800.00	216,401.41	01-Nov-2008	5	8.655%	10,710.53
Group 1	0171819539	Mar-2009	01-Oct-2006	IL	65.00	195,000.00	193,307.91	01-Aug-2008	8	7.750%	12,266.74
Group 1	0171819584	Jun-2009	01-Oct-2006	TN	80.00	104,720.00	103,148.87	01-Sep-2008	7	8.760%	6,561.06
Group 1	0171977550	May-2009	01-Dec-2006	NV	67.98	215,000.00	214,120.68	01-Dec-2008	4	8.875%	8,962.41
Group 1	0171977557	Jan-2009	01-Oct-2006	WA	80.00	269,600.00	268,281.65	01-Aug-2008	8	10.000%	20,750.38
Group 1	0171977603	May-2009	01-Dec-2006	WA	80.00	182,360.00	181,819.70	01-Dec-2008	4	9.125%	8,597.10
Group 1	0171977627	Mar-2009	01-Jan-2007	WA	95.00	333,450.00	332,456.99	01-Oct-2008	6	9.750%	19,523.47
Group 1	0171977646	Jun-2009	01-Dec-2006	WA	80.00	196,000.00	195,030.84	01-Jan-2009	3	10.125%	7,819.77
Group 1	0171977649	Jun-2009	01-Jan-2007	WA	85.00	199,750.00	204,412.36	01-Jan-2009	3	7.300%	5,754.70
Group 1	0171977683	Jun-2009	01-Jan-2007	WA	80.00	216,000.00	219,912.72	01-Jan-2009	3	7.250%	6,173.51
Group 1	0171977703	May-2009	01-Jan-2007	WA	80.00	169,600.00	168,865.95	01-Dec-2008	4	9.250%	7,386.15
Group 1	0171977707	Jun-2009	01-Dec-2006	WA	80.00	125,560.00	125,003.06	01-Jan-2009	3	9.250%	4,973.43
Group 1	0171977742	Feb-2009	01-Jan-2007	WA	80.00	206,400.00	205,609.40	01-Sep-2008	7	9.250%	12,560.23
Group 1	0171977744	Mar-2009	01-Jan-2007	WA	80.00	151,960.00	151,193.09	01-Oct-2008	6	9.250%	8,153.20
Group 1	0171977872	Apr-2009	01-Oct-2006	CA	75.00	198,750.00	197,036.30	01-Nov-2008	5	6.500%	6,888.76
Group 1	0171977914	Jun-2009	01-Dec-2006	CA	80.00	384,000.00	278,025.17	01-Jan-2009	3	3.950%	3,983.24
Group 1	0171977924	May-2009	01-Jan-2007	CA	80.00	148,000.00	147,956.78	01-Dec-2008	4	9.250%	6,473.10
Group 1	0171977934	Apr-2009	01-Dec-2006	CA	80.00	196,000.00	194,942.69	01-Nov-2008	5	8.625%	10,211.70
Group 1	0171977955	Apr-2009	01-Dec-2006	NV	78.42	298,000.00	297,191.58	01-Nov-2008	5	9.125%	16,435.10
Group 1	0171977971	May-2009	01-Jan-2007	OR	68.74	299,000.00	297,366.63	01-Jan-2009	3	9.625%	11,303.09
Group 1	0171978082	Apr-2009	01-Dec-2006	CA	80.00	392,000.00	390,201.43	01-Nov-2008	5	9.075%	21,466.08
Group 1	0171978120	Feb-2009	01-Jan-2007	CA	66.77	211,000.00	207,967.48	01-Sep-2008	7	8.375%	12,249.63
Group 1	0171978132	Mar-2009	01-Jan-2007	CA	80.00	260,000.00	258,959.56	01-May-2008	11	9.250%	21,872.05
Group 1	0171978163	Mar-2009	01-Dec-2006	CA	66.92	344,650.00	343,911.44	01-Feb-2008	14	8.990%	38,920.00
Group 1	0171978180	Apr-2009	01-Dec-2006	CA	70.00	388,500.00	386,196.26	01-Nov-2008	5	8.750%	20,512.15

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 Securities Administration Services
 8480 Stagecoach Circle
 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526
 Fax: 240-586-8675

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Group 1	0171978210	Apr-2009	01-Dec-2006	NV	80.00	164,000.00	163,125.80	01-Nov-2008	5	10.125%	9,155.71
Group 1	0171978221	Jun-2009	01-Dec-2006	CA	85.00	361,250.00	349,201.03	01-Jan-2009	3	6.070%	8,104.40
Group 1	0171978274	May-2009	01-Dec-2006	CA	64.17	250,250.00	268,900.96	01-Dec-2008	4	5.510%	6,717.94
Group 1	0171978278	May-2009	01-Dec-2006	CA	50.00	300,000.00	299,279.50	01-Oct-2008	6	8.750%	17,938.78
Group 1	0171978283	Apr-2009	01-Dec-2006	CA	75.00	127,500.00	126,580.53	01-Nov-2008	5	9.000%	6,907.48
Group 1	0171978390	May-2009	01-Dec-2006	GA	80.00	127,200.00	126,376.09	01-Dec-2008	4	10.125%	6,080.12
Group 1	0171978448	Jun-2009	01-Dec-2006	SC	95.00	72,675.00	71,338.57	01-Jan-2009	3	8.250%	2,300.04
Group 1	0171978481	Apr-2009	01-Dec-2006	MD	95.00	248,900.00	182,279.12	01-Oct-2008	6	3.950%	4,168.38
Group 1	0171978672	Jan-2009	01-Dec-2006	ID	80.00	103,040.00	102,574.97	01-Aug-2008	8	10.125%	7,677.93
Group 1	0171978675	Mar-2009	01-Dec-2006	ID	80.00	137,600.00	135,308.84	01-Oct-2008	6	9.125%	8,310.94
Group 1	0171978681	Apr-2009	01-Dec-2006	OR	65.57	400,000.00	398,107.75	01-Nov-2008	5	8.750%	21,144.56
Group 1	0171978685	Mar-2009	01-Dec-2006	WA	80.00	107,120.00	106,504.71	01-Oct-2008	6	10.125%	6,586.33
Group 1	0171978699	Apr-2009	01-Jan-2007	OR	80.00	124,720.00	124,602.88	01-Nov-2008	5	6.950%	4,674.38
Group 1	0171978703	Mar-2009	01-Dec-2006	OR	80.00	132,000.00	135,519.02	01-Oct-2008	6	7.130%	5,968.84
Group 1	0171978707	Apr-2009	01-Dec-2006	WA	80.00	232,000.00	230,704.82	01-Nov-2008	5	8.875%	12,421.87
Group 1	0171978727	May-2009	01-Jan-2007	OR	80.00	193,520.00	192,565.81	01-Dec-2008	4	9.250%	8,422.75
Group 1	0171978729	May-2009	01-Dec-2006	OR	80.00	189,520.00	188,883.74	01-Jun-2008	10	9.125%	15,745.89
Group 1	0171978746	Apr-2009	01-Dec-2006	OR	80.00	172,000.00	181,396.16	01-Nov-2008	5	7.950%	7,874.29
Group 1	0171978750	Mar-2009	01-Dec-2006	OR	80.00	132,400.00	131,279.68	01-Oct-2008	6	9.125%	7,995.25
Group 1	0171978752	Apr-2009	01-Dec-2006	OR	80.00	169,520.00	168,911.95	01-Nov-2008	5	9.125%	9,341.04
Group 1	0171978754	Nov-2008	01-Dec-2006	ID	80.00	103,920.00	102,590.81	01-May-2008	11	9.125%	9,479.47
Group 1	0171978757	Apr-2009	01-Dec-2006	ID	80.00	108,800.00	106,638.37	01-Nov-2008	5	7.500%	4,346.13
Group 1	0171978767	Apr-2009	01-Dec-2006	OR	80.00	182,000.00	181,364.98	01-Nov-2008	5	9.125%	10,029.73
Group 1	0171978773	May-2009	01-Dec-2006	OR	70.00	141,400.00	140,767.54	01-Dec-2008	4	7.625%	5,012.65
Group 1	0171978774	May-2009	01-Dec-2006	OR	70.00	141,400.00	140,842.84	01-Dec-2008	4	7.625%	5,015.39
Group 1	0171978775	May-2009	01-Dec-2006	OR	70.00	141,400.00	140,717.30	01-Dec-2008	4	7.625%	5,010.81
Group 1	0171978785	Apr-2009	01-Dec-2006	ID	80.00	110,000.00	108,599.67	01-Nov-2008	5	9.125%	6,005.50
Group 1	0171978788	Jun-2009	01-Jan-2007	WA	80.00	156,000.00	155,341.59	01-Jan-2009	3	9.500%	5,824.31
Group 1	0171978801	Apr-2009	01-Dec-2006	OR	80.00	221,520.00	220,271.54	01-Nov-2008	5	8.500%	11,377.80
Group 1	0171978803	Jun-2009	01-Dec-2006	OR	80.00	226,800.00	225,396.35	01-Jan-2009	3	8.375%	8,145.68
Group 1	0171978807	May-2009	01-Dec-2006	ID	95.00	118,750.00	122,721.50	01-Dec-2008	4	7.090%	4,033.52
Group 1	0171978824	Jan-2009	01-Jan-2007	OR	74.86	412,500.00	411,623.52	01-Aug-2008	8	9.125%	28,884.84
Group 1	0171978845	May-2009	01-Dec-2006	OR	80.00	147,200.00	146,450.27	01-Dec-2008	4	8.999%	6,832.41
Group 1	0171978847	Apr-2009	01-Jan-2007	OR	65.48	275,000.00	274,140.91	01-Nov-2008	5	7.999%	11,986.70
Group 1	0171978854	Mar-2009	01-Dec-2006	OR	80.00	171,200.00	170,402.31	01-Oct-2008	6	9.500%	10,788.65
Group 1	0171978883	Feb-2009	01-Oct-2006	CO	80.00	160,000.00	158,768.22	01-Sep-2008	7	6.875%	7,581.23
Group 1	0171978902	May-2009	01-Dec-2006	CO	80.00	252,000.00	250,138.86	01-Dec-2008	4	6.999%	8,121.92
Group 1	0171978928	Sep-2008	01-Jan-2007	CO	80.00	388,000.00	386,696.44	01-Apr-2008	12	9.250%	33,005.40
Group 1	0171978947	Apr-2009	01-Dec-2006	CO	80.00	96,000.00	97,760.95	01-Nov-2008	5	8.380%	4,484.14
Group 1	0171978958	Jan-2009	01-Dec-2006	CO	80.00	100,000.00	99,538.11	01-Aug-2008	8	10.125%	7,387.84

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 Telephone: 1-866-846-4526
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Group 1	0171978960	Mar-2009	01-Jan-2007	CO	78.95	150,000.00	149,074.14	01-Oct-2008	6	6.999%	6,451.98
Group 1	0171978983	Dec-2008	01-Dec-2006	CO	80.00	163,920.00	163,281.45	01-Jul-2008	9	8.990%	12,424.79
Group 1	0171978987	Jun-2009	01-Jan-2007	CO	85.00	276,250.00	274,273.38	01-Jan-2009	3	9.375%	10,137.64
Group 1	0171979006	Jan-2009	01-Jan-2007	CO	80.00	103,200.00	103,200.00	01-Aug-2008	8	6.875%	5,482.50
Group 1	0171979053	Apr-2009	01-Dec-2006	UT	80.00	93,600.00	93,196.87	01-Nov-2008	5	9.125%	5,154.23
Group 1	0171979102	Apr-2009	01-Jan-2007	UT	80.00	296,000.00	306,646.12	01-Nov-2008	5	5.150%	8,243.13
Group 1	0171979122	May-2009	01-Jan-2007	AZ	90.00	202,500.00	207,647.50	01-Dec-2008	4	7.557%	7,334.52
Group 1	0171979134	May-2009	01-Dec-2006	AZ	80.00	135,200.00	134,436.99	01-Oct-2008	6	9.125%	8,246.55
Group 1	0171979177	Apr-2009	01-Jan-2007	NM	75.00	318,750.00	317,370.57	01-Nov-2008	5	9.125%	15,728.09
Group 1	0171979199	Jan-2009	01-Oct-2006	OH	95.00	256,500.00	256,480.08	01-Aug-2008	8	9.875%	21,079.43
Group 1	0171979253	Jan-2009	01-Dec-2006	OH	95.00	141,550.00	140,942.65	01-Aug-2008	8	8.250%	9,098.03
Group 1	0171979268	Jun-2009	01-Jan-2007	IL	80.00	187,200.00	215,987.56	01-Jan-2009	3	5.500%	4,494.31
Group 1	0171979272	Mar-2009	01-Dec-2006	OH	87.30	110,000.00	108,626.49	01-May-2008	11	8.125%	8,961.14
Group 1	0171979276	Mar-2009	01-Dec-2006	WI	80.00	98,400.00	98,179.57	01-Oct-2008	6	3.950%	2,257.20
Group 1	0171979296	Mar-2009	01-Dec-2006	IL	100.00	230,000.00	227,169.73	01-Oct-2008	6	8.750%	13,594.72
Group 1	0171979301	Jun-2009	01-Dec-2006	OH	76.47	65,000.00	52,926.83	01-Jan-2009	3	6.000%	1,211.78
Group 1	0171979305	Aug-2008	01-Jan-2007	OH	80.00	273,600.00	273,522.57	01-Feb-2007	26	9.250%	53,894.52
Group 1	0171979316	May-2008	01-Dec-2006	WI	92.06	58,000.00	57,800.81	01-May-2007	23	8.875%	10,037.39
Group 1	0171979320	Aug-2008	01-Jan-2007	MN	84.46	62,500.00	60,008.72	01-Feb-2008	14	8.875%	6,615.65
Group 1	0171979322	Apr-2009	01-Dec-2006	WI	85.00	136,000.00	138,402.47	01-Nov-2008	5	8.500%	6,443.33
Group 1	0171979343	Jun-2009	01-Dec-2006	OH	95.00	98,800.00	98,615.05	01-Aug-2007	20	10.625%	16,741.83
Group 1	0171979345	Feb-2009	01-Dec-2006	IL	85.00	192,950.00	192,480.72	01-Sep-2008	7	5.400%	6,752.79
Group 1	0171979399	Mar-2009	01-Dec-2006	OH	90.00	170,100.00	169,520.51	01-Oct-2008	6	9.375%	10,821.65
Group 1	0171979410	Jan-2009	01-Dec-2006	IL	80.00	168,000.00	186,120.00	01-Aug-2008	8	5.500%	8,043.24
Group 1	0171979465	Apr-2009	01-Jan-2007	MN	88.24	195,000.00	200,556.48	01-Nov-2008	5	8.250%	9,060.94
Group 1	0171979475	May-2009	01-Dec-2006	MN	75.00	240,000.00	257,694.21	01-Dec-2008	4	4.950%	5,728.17
Group 1	0171979515	Mar-2009	01-Dec-2006	OH	100.00	92,000.00	90,668.39	01-Oct-2008	6	9.875%	6,040.94
Group 1	0171979523	Mar-2009	01-Dec-2006	OH	95.00	71,250.00	77,807.69	01-Oct-2008	6	3.950%	1,770.58
Group 1	0171979553	Mar-2008	01-Jan-2007	OH	80.00	148,000.00	147,765.48	01-Aug-2007	20	6.990%	17,561.91
Group 1	0171979561	Jan-2009	01-Jan-2007	OH	80.00	105,600.00	105,194.29	01-Aug-2008	8	9.250%	6,965.74
Group 1	0171979615	Nov-2008	01-Jan-2007	IL	80.00	173,600.00	172,956.98	01-Jun-2008	10	7.990%	12,947.49
Group 1	0171979640	May-2009	01-Jan-2007	IL	80.00	128,800.00	126,710.21	01-Dec-2008	4	8.625%	5,138.27
Group 1	0171979654	Jun-2009	01-Nov-2006	FL	100.00	105,000.00	104,785.07	01-Jan-2008	15	11.250%	14,273.23
Group 1	0171979656	Jan-2009	01-Jan-2007	FL	80.00	156,800.00	153,138.07	01-Jun-2008	10	7.630%	10,903.03
Group 1	0171979657	Jul-2007	01-Dec-2006	FL	90.00	225,000.00	224,922.71	01-Feb-2007	26	10.375%	48,331.08
Group 1	0171979660	Mar-2009	01-Nov-2006	FL	90.00	301,500.00	299,478.72	01-Oct-2008	6	8.500%	15,960.35
Group 1	0171979673	Feb-2009	01-Dec-2006	FL	75.29	128,000.00	125,870.53	01-Sep-2008	7	9.125%	8,463.04
Group 1	0171979691	Jun-2009	01-Dec-2006	FL	75.00	123,000.00	122,135.82	01-Jan-2009	3	9.990%	4,828.65
Group 1	0171979698	Mar-2009	01-Dec-2006	FL	80.00	108,000.00	97,471.05	01-Sep-2008	7	3.950%	2,505.80
Group 1	0171979712	Mar-2009	01-Jan-2007	FL	74.99	167,600.00	174,823.82	01-Oct-2008	6	9.750%	10,774.78

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Group 1	0171979716	Sep-2008	01-Jan-2007	FL	70.00	179,200.00	178,198.13	01-Apr-2008	12	8.875%	14,706.69
Group 1	0171979720	Feb-2009	01-Dec-2006	FL	90.00	150,300.00	120,393.74	01-Sep-2008	7	3.950%	3,817.27
Group 1	0171979732	May-2009	01-Jan-2007	FL	80.00	223,200.00	222,090.67	01-Dec-2008	4	9.250%	9,714.63
Group 1	0171979738	Mar-2009	01-Jan-2007	FL	63.16	120,000.00	117,380.15	01-Oct-2008	6	6.990%	5,063.12
Group 1	0171979777	Jun-2009	01-Dec-2006	FL	80.00	126,400.00	131,772.20	01-Jan-2009	3	6.000%	3,016.51
Group 1	0171979778	Feb-2009	01-Jan-2007	FL	84.00	189,000.00	188,161.81	01-Sep-2008	7	7.875%	10,398.09
Group 1	0171979782	Mar-2009	01-Jan-2007	FL	85.00	116,450.00	116,069.61	01-Oct-2008	6	9.375%	6,550.64
Group 1	0171979784	Jun-2009	01-Dec-2006	FL	80.00	292,000.00	302,106.55	01-Jan-2009	3	3.950%	4,328.42
Group 1	0171979793	May-2009	01-Jan-2007	FL	95.00	209,000.00	208,284.14	01-Dec-2008	4	9.750%	9,631.65
Group 1	0171979795	Feb-2009	01-Jan-2007	FL	90.00	270,000.00	268,992.16	01-Sep-2008	7	9.500%	17,133.64
Group 1	0171979828	Dec-2008	01-Jan-2007	FL	80.00	177,600.00	175,252.97	01-Jul-2008	9	9.250%	13,193.49
Group 1	0171979846	Mar-2009	01-Jan-2007	FL	90.00	225,000.00	223,163.98	01-Oct-2008	6	3.950%	5,114.08
Group 1	0171979859	May-2009	01-Jan-2007	FL	95.00	237,500.00	221,854.97	01-Dec-2008	4	6.000%	6,086.88
Group 1	0171979864	Jan-2009	01-Jan-2007	FL	71.19	77,600.00	70,904.70	01-Aug-2008	8	8.625%	4,792.98
Group 1	0171979908	May-2009	01-Jan-2007	NE	85.00	100,300.00	105,026.97	01-Nov-2008	5	8.130%	4,664.84
Group 1	0171979909	Jun-2009	01-Dec-2006	MO	79.47	75,500.00	73,962.33	01-Jan-2009	3	8.875%	2,577.58
Group 1	0171979910	Feb-2009	01-Dec-2006	IA	95.00	147,250.00	146,869.09	01-Sep-2008	7	9.625%	10,475.97
Group 1	0171979917	Jun-2009	01-Dec-2006	KS	90.00	148,500.00	145,824.08	01-Jan-2009	3	3.950%	2,089.23
Group 1	0171979954	Mar-2009	01-Dec-2006	IA	95.00	113,525.00	111,776.28	01-Oct-2008	6	10.250%	7,250.99
Group 1	0171979965	Feb-2009	01-Dec-2006	IA	90.00	72,000.00	75,814.70	01-Jul-2008	9	9.500%	6,239.40
Group 1	0171980006	Jun-2009	01-Dec-2006	AR	80.00	205,400.00	200,687.86	01-Nov-2008	5	8.875%	10,789.76
Group 1	0171980059	May-2009	01-Jan-2007	OK	90.00	101,970.00	100,081.97	01-Dec-2008	4	7.750%	3,620.28
Group 1	0171980109	Mar-2008	01-Oct-2006	NJ	95.00	418,000.00	416,750.52	01-Oct-2007	18	7.750%	50,278.69
Group 1	0171980135	May-2009	01-Dec-2006	MA	85.00	408,000.00	406,301.63	01-Aug-2008	8	8.950%	28,592.42
Group 1	0171980136	Apr-2009	01-Jan-2007	PA	78.68	107,000.00	105,258.02	01-Nov-2008	5	10.250%	5,789.42
Group 1	0171980160	Oct-2008	01-Jan-2007	ME	82.25	113,500.00	112,415.84	01-Mar-2008	13	8.500%	11,215.86
Group 1	0171980253	Jun-2009	01-Jan-2007	PA	90.00	98,100.00	97,755.73	01-Jan-2009	3	9.500%	3,666.25
Group 1	0171980254	Nov-2008	01-Jan-2007	PA	99.29	139,000.00	138,633.38	01-Jun-2008	10	7.750%	10,048.13
Group 1	0171980305	Mar-2009	01-Jan-2007	KY	90.00	148,500.00	147,082.87	01-Apr-2008	12	8.990%	14,509.68
Group 2	0170459554	Aug-2008	01-Sep-2005	IL	80.00	131,200.00	128,004.24	01-Mar-2008	13	8.375%	14,722.62
Group 2	0170532946	Mar-2009	01-Oct-2005	TX	85.00	216,750.00	211,698.15	01-Oct-2008	6	7.875%	11,260.75
Group 2	0170651175	Apr-2009	01-Oct-2005	KS	80.00	128,800.00	128,718.55	01-Nov-2008	5	7.625%	5,778.93
Group 2	0170662588	Apr-2009	01-Jan-2006	CA	42.14	236,000.00	235,054.81	01-Feb-2008	14	6.875%	19,979.68
Group 2	0170814832	Feb-2009	01-Oct-2005	FL	80.00	115,360.00	114,599.55	01-Sep-2008	7	8.625%	7,556.37
Group 2	0170863618	Nov-2008	01-Feb-2006	NM	80.00	136,000.00	132,396.53	01-May-2008	11	7.875%	11,634.50
Group 2	0170863917	Jun-2009	01-Feb-2006	NY	89.96	229,400.00	225,102.08	01-Nov-2007	17	7.500%	28,002.73
Group 2	0170864866	Apr-2008	01-Mar-2006	DC	52.46	160,000.00	158,250.06	01-Sep-2007	19	10.375%	27,200.62
Group 2	0170944389	May-2009	01-Apr-2006	CA	90.00	486,000.00	479,301.22	01-Nov-2008	5	7.515%	19,588.36
Group 2	0170953818	Nov-2008	01-Feb-2006	FL	80.00	198,800.00	195,117.83	01-Jun-2008	10	8.500%	16,314.85
Group 2	0170954346	Apr-2009	01-Apr-2006	CA	78.69	480,000.00	471,460.33	01-Nov-2008	5	3.950%	9,439.52

Nomura Home Equity Loan, Inc.
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 Wells Fargo Bank, N.A.
 Securities Administration Services
 8480 Stagecoach Circle
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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
Group 2	0170954427	Jun-2009	01-Apr-2006	MI	72.02	605,000.00	604,780.69	01-Jan-2009	3	9.375%	23,372.26
Group 2	0170990150	Feb-2009	01-Dec-2005	FL	80.00	204,000.00	198,380.89	01-Sep-2008	7	5.700%	7,713.49
Group 2	0171122572	Jun-2008	01-May-2006	FL	100.00	220,000.00	219,999.99	01-Jan-2008	15	8.300%	24,310.00
Group 2	0171159686	May-2009	01-May-2006	IL	90.00	283,500.00	282,085.91	01-Dec-2008	4	5.500%	7,044.35
Group 2	0171172808	Mar-2009	01-Jun-2006	AZ	90.00	139,500.00	137,122.50	01-Oct-2008	6	9.375%	8,781.18
Group 2	0171181077	Nov-2008	01-Jun-2006	CA	80.00	237,200.00	237,200.00	01-Jun-2008	10	9.625%	22,830.54
Group 2	0171185164	Apr-2009	01-Jun-2006	NY	79.98	76,300.00	81,530.24	01-Oct-2008	6	4.590%	2,195.69
Group 2	0171191603	Feb-2009	01-Jun-2006	FL	100.00	133,500.00	130,927.69	01-Sep-2008	7	5.500%	4,888.59
Group 2	0171191610	May-2009	01-Jan-2006	RI	79.65	450,000.00	456,044.09	01-Dec-2008	4	7.875%	16,689.24
Group 2	0171192132	Aug-2008	01-Jun-2006	NJ	80.00	460,000.00	453,920.33	01-Mar-2008	13	8.125%	46,076.83
Group 2	0171192134	Feb-2009	01-Jun-2006	NJ	69.44	200,000.00	198,168.76	01-Sep-2007	19	8.125%	28,519.48
Group 2	0171221129	Jun-2009	01-Jul-2006	IL	80.00	128,000.00	124,816.27	01-Jan-2009	3	6.000%	2,853.16
Group 2	0171277995	Mar-2009	01-Jul-2006	FL	80.00	152,000.00	152,000.00	01-Nov-2007	17	10.250%	20,786.02
Group 2	0171279616	Oct-2007	01-Apr-2006	FL	80.00	172,000.00	169,849.21	01-May-2007	23	6.750%	23,446.39
Group 2	0171279995	May-2008	01-Jun-2006	NJ	80.00	300,000.00	296,135.25	01-Dec-2007	16	8.300%	36,306.60
Group 2	0171321597	May-2009	01-Jul-2006	NM	90.00	92,700.00	91,377.03	01-Dec-2008	4	10.250%	4,448.88
Group 2	0171321609	Jan-2009	01-Jul-2006	AZ	80.00	186,400.00	185,161.77	01-Aug-2008	8	9.875%	14,379.38
Group 2	0171322726	Apr-2009	01-Jul-2006	IL	90.00	437,400.00	428,136.40	01-Oct-2008	6	9.990%	27,061.71
Group 2	0171326349	Apr-2009	01-Jul-2006	CA	100.00	210,000.00	209,266.72	01-Nov-2008	5	10.100%	11,714.61
Group 2	0171368686	Mar-2009	01-Feb-2006	WA	75.00	210,975.00	214,008.54	01-Oct-2008	6	4.510%	5,688.69
Group 2	0171368709	Jun-2009	01-Jun-2006	CA	85.00	233,750.00	228,203.57	01-Nov-2008	5	8.250%	11,434.99
Group 2	0171368713	Apr-2009	01-Jun-2006	CA	85.00	373,150.00	364,043.27	01-Nov-2008	5	7.500%	14,825.79
Group 2	0171368731	Jun-2009	01-Jun-2006	CA	80.00	424,000.00	424,000.00	01-Jan-2009	3	9.125%	16,650.82
Group 2	0171368751	Jan-2009	01-Jul-2006	CA	80.00	304,000.00	301,503.76	01-Aug-2008	8	9.625%	22,801.16
Group 2	0171368785	Jun-2009	01-Jul-2006	NY	75.00	450,000.00	442,447.16	01-Jan-2009	3	9.625%	16,801.04
Group 2	0171368791	Mar-2009	01-Jul-2006	NY	76.23	377,350.00	369,644.23	01-Sep-2008	7	9.250%	23,262.90
Group 2	0171368827	Apr-2009	01-Jul-2006	FL	81.74	188,000.00	205,282.39	01-Nov-2008	5	4.202%	4,457.04
Group 2	0171368839	Jan-2009	01-Jul-2006	FL	80.00	185,600.00	184,193.28	01-Aug-2008	8	3.950%	5,256.84
Group 2	0171368885	Sep-2007	01-Jul-2006	NY	80.00	460,000.00	458,953.67	01-Apr-2007	24	9.160%	85,959.78
Group 2	0171391225	Apr-2009	01-Jul-2006	NJ	80.00	178,400.00	178,267.99	01-Jul-2008	9	10.750%	16,006.95
Group 2	0171449691	Mar-2009	01-Aug-2006	CA	58.44	450,000.00	450,000.00	01-Oct-2008	6	8.250%	23,390.64
Group 2	0171449757	Feb-2008	01-Aug-2006	FL	80.00	180,000.00	179,367.63	01-Aug-2007	20	9.250%	27,371.45
Group 2	0171449793	Feb-2009	01-Aug-2006	FL	58.23	92,000.00	84,781.62	01-Aug-2008	8	8.000%	5,251.48
Group 2	0171449892	Nov-2008	01-Jul-2006	FL	79.99	278,750.00	281,126.11	01-May-2008	11	6.000%	18,551.45
Group 2	0171449902	Mar-2009	01-Jul-2006	FL	95.00	128,250.00	144,388.93	01-Oct-2008	6	7.210%	6,442.00
Group 2	0171458501	May-2009	01-Aug-2006	MI	65.00	650,000.00	654,702.12	01-Nov-2008	5	5.515%	19,131.71
Group 2	0171458611	Mar-2009	01-Jun-2006	FL	80.00	200,000.00	200,000.00	01-Oct-2008	6	8.250%	10,333.36
Group 2	0171458616	Jan-2009	01-Jul-2006	CA	80.00	221,600.00	218,236.27	01-Jun-2008	10	8.700%	17,855.21
Group 2	0171458673	Mar-2009	01-Jul-2006	FL	79.98	235,950.00	261,223.41	01-Oct-2008	6	6.000%	9,546.26
Group 2	0171458697	Jan-2009	01-Jul-2006	FL	74.98	198,700.00	191,017.43	01-Aug-2008	8	7.950%	11,854.59

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Group 2	0171458751	Feb-2009	01-Jul-2006	FL	79.97	229,500.00	227,415.00	01-Sep-2007	19	8.750%	32,696.27
Group 2	0171458758	Apr-2007	01-Jul-2006	LA	79.98	347,900.00	347,030.73	01-Nov-2006	29	9.500%	74,996.68
Group 2	0171458782	Mar-2009	01-Jun-2006	FL	80.00	352,000.00	351,776.36	01-Jan-2008	15	8.500%	39,869.54
Group 2	0171458807	Sep-2008	01-Jul-2006	LA	99.93	146,900.00	143,910.27	01-Apr-2008	12	8.190%	12,844.47
Group 2	0171475932	Mar-2009	01-Aug-2006	IL	80.00	351,200.00	348,719.21	01-Oct-2008	6	8.600%	19,090.06
Group 2	0171475952	Apr-2009	01-Aug-2006	MA	80.00	288,000.00	284,183.54	01-Mar-2008	13	8.800%	29,390.91
Group 2	0171475961	Mar-2009	01-Aug-2006	FL	80.00	175,200.00	173,983.48	01-Jun-2008	10	8.200%	13,374.90
Group 2	0171475962	Oct-2008	01-Aug-2006	FL	80.00	158,400.00	157,387.43	01-May-2008	11	8.200%	13,110.30
Group 2	0171475992	Feb-2008	01-Aug-2006	FL	79.99	239,900.00	237,062.01	01-Sep-2007	19	8.881%	31,386.67
Group 2	0171476014	Feb-2009	01-Aug-2006	AZ	80.00	200,000.00	196,645.37	01-Aug-2008	8	10.216%	16,159.60
Group 2	0171476015	Dec-2008	01-Aug-2006	FL	80.00	208,000.00	207,945.92	01-May-2008	11	8.081%	16,772.65
Group 2	0171476037	Mar-2009	01-Aug-2006	FL	80.00	160,000.00	159,072.26	01-Feb-2008	14	9.831%	18,786.93
Group 2	0171476047	Oct-2008	01-Aug-2006	FL	80.00	328,000.00	325,487.34	01-May-2008	11	9.431%	30,963.32
Group 2	0171476050	Jun-2009	01-Aug-2006	CA	80.00	236,000.00	230,536.88	01-Jan-2009	3	3.950%	3,302.49
Group 2	0171476052	Jul-2008	01-Sep-2006	FL	79.99	182,300.00	180,945.88	01-Feb-2008	14	7.790%	17,969.49
Group 2	0171476110	Feb-2009	01-Aug-2006	FL	80.00	292,000.00	289,415.54	01-Jan-2008	15	6.240%	23,455.06
Group 2	0171476121	Dec-2008	01-Sep-2006	FL	80.00	260,000.00	263,417.78	01-Jul-2008	9	7.690%	17,254.90
Group 2	0171476125	Feb-2009	01-Sep-2006	AZ	80.00	248,000.00	245,598.87	01-Sep-2008	7	7.200%	12,323.79
Group 2	0171476277	Apr-2009	01-Aug-2006	MI	84.97	80,550.00	89,926.15	01-Nov-2008	5	8.100%	3,987.53
Group 2	0171476397	Feb-2009	01-Aug-2006	FL	80.00	178,400.00	178,498.11	01-Jul-2008	9	8.750%	13,475.22
Group 2	0171476433	Apr-2009	01-Aug-2006	IL	82.76	192,000.00	153,527.79	01-Nov-2008	5	7.430%	6,206.34
Group 2	0171476569	Jun-2009	01-Aug-2006	TX	53.00	174,900.00	171,604.02	01-Jan-2009	3	8.850%	5,961.77
Group 2	0171476597	Apr-2009	01-Aug-2006	IL	77.50	186,000.00	183,144.75	01-Nov-2008	5	9.500%	9,609.97
Group 2	0171476605	Jun-2009	01-Aug-2006	IN	65.88	56,000.00	58,507.93	01-Jan-2009	3	3.950%	841.05
Group 2	0171478753	Dec-2008	01-Aug-2006	FL	80.00	103,920.00	103,312.44	01-Jul-2008	9	10.500%	9,595.74
Group 2	0171490814	Mar-2009	01-Sep-2006	UT	80.00	246,400.00	247,047.35	01-Oct-2008	6	6.160%	9,282.96
Group 2	0171490822	Dec-2008	01-Sep-2006	FL	80.00	224,000.00	219,692.80	01-Jul-2008	9	8.625%	17,225.11
Group 2	0171490834	Jan-2009	01-Sep-2006	FL	80.00	152,000.00	150,630.17	01-Aug-2008	8	8.875%	11,255.37
Group 2	0171490836	Nov-2008	01-Sep-2006	FL	80.00	197,200.00	211,205.67	01-Jun-2008	10	7.500%	14,661.70
Group 2	0171502788	Feb-2009	01-Sep-2006	CA	80.00	548,000.00	579,615.04	01-Sep-2008	7	7.840%	31,800.07
Group 2	0171502818	May-2009	01-Aug-2006	CA	85.00	535,500.00	576,919.73	01-Aug-2008	8	5.156%	22,357.50
Group 2	0171502829	Nov-2008	01-Sep-2006	FL	90.00	499,500.00	494,037.52	01-Jun-2008	10	9.990%	46,741.34
Group 2	0171502848	Jun-2009	01-Sep-2006	CA	80.00	277,600.00	277,575.40	01-May-2008	11	8.000%	23,767.35
Group 2	0171502858	Feb-2009	01-Sep-2006	CA	80.00	388,000.00	388,000.00	01-Sep-2008	7	8.000%	23,441.65
Group 2	0171502861	May-2009	01-Sep-2006	CA	80.00	480,000.00	480,000.00	01-Jul-2008	9	8.750%	38,220.00
Group 2	0171502862	May-2009	01-Sep-2006	FL	80.00	260,000.00	256,648.73	01-Jan-2008	15	8.250%	28,389.63
Group 2	0171502863	Apr-2008	01-Sep-2006	FL	80.00	225,820.00	225,806.39	01-Nov-2007	17	8.250%	28,498.53
Group 2	0171523729	Feb-2009	01-Aug-2006	WA	70.00	910,000.00	907,540.79	01-Nov-2007	17	10.625%	142,551.44
Group 2	0171546049	Oct-2008	01-Sep-2006	NM	80.00	144,000.00	142,541.39	01-May-2008	11	9.750%	14,334.34
Group 2	0171573098	Feb-2009	01-Oct-2006	CA	80.00	428,000.00	343,414.83	01-Sep-2008	7	7.380%	17,706.33

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Group 2	0171573108	May-2009	01-Oct-2006	CA	80.00	400,000.00	390,435.14	01-Dec-2008	4	8.375%	16,323.25
Group 2	0171573119	Jun-2008	01-Oct-2006	FL	80.00	496,000.00	493,344.89	01-Nov-2007	17	8.750%	60,031.64
Group 2	0171573127	Apr-2009	01-Sep-2006	OR	80.00	360,000.00	379,885.19	01-Nov-2008	5	6.400%	13,056.06
Group 2	0171640606	Jun-2009	01-Oct-2006	CA	80.00	559,200.00	578,252.97	01-Jan-2009	3	7.010%	15,653.96
Group 2	0171640621	Apr-2009	01-Oct-2006	CA	69.19	640,000.00	668,550.38	01-Nov-2008	5	5.503%	19,436.15
Group 2	0171673920	Mar-2009	01-Sep-2006	FL	79.99	287,950.00	316,342.41	01-Oct-2008	6	4.000%	7,338.80
Group 2	0171673940	Feb-2009	01-Sep-2006	FL	79.98	255,950.00	255,950.00	01-Sep-2008	7	7.840%	14,090.04
Group 2	0171673974	May-2009	01-Oct-2006	CA	79.98	259,950.00	259,871.58	01-Dec-2008	4	7.240%	8,757.66
Group 2	0171674032	Jan-2009	01-Sep-2006	FL	89.98	440,800.00	446,583.21	01-Aug-2008	8	4.242%	13,846.49
Group 2	0171674036	Dec-2008	01-Sep-2006	FL	89.92	116,810.00	116,810.00	01-Jul-2008	9	8.650%	8,726.74
Group 2	0171674050	Jan-2009	01-Oct-2006	FL	79.96	207,900.00	207,899.50	01-Aug-2008	8	7.800%	12,647.30
Group 2	0171674277	Feb-2009	01-Oct-2006	NM	80.00	111,880.00	110,437.20	01-Apr-2008	12	8.500%	10,696.93
Group 2	0171674283	Feb-2009	01-Oct-2006	WA	80.00	219,600.00	218,547.16	01-Aug-2008	8	8.500%	15,358.50
Group 2	0171692296	Apr-2009	01-Sep-2006	NC	100.00	115,500.00	114,983.10	01-Oct-2008	6	10.125%	7,757.27
Group 2	0171692384	Aug-2008	01-Oct-2006	SC	100.00	422,000.00	416,354.99	01-Mar-2008	13	8.250%	40,120.29
Group 2	0171692414	Jun-2009	01-Oct-2006	AZ	100.00	335,000.00	332,048.22	01-Jan-2009	3	7.990%	10,356.13
Group 2	0171692458	Mar-2009	01-Oct-2006	IN	80.00	80,000.00	84,933.82	01-Oct-2008	6	5.330%	2,732.24
Group 2	0171977577	Mar-2009	01-Dec-2006	WA	84.60	428,922.00	438,834.36	01-Oct-2008	6	5.119%	13,449.53
Group 2	0171977594	Mar-2009	01-Dec-2006	WA	80.00	248,000.00	246,882.02	01-Oct-2008	6	10.125%	15,422.44
Group 2	0171977607	Jan-2009	01-Jan-2007	WA	80.00	420,520.00	421,045.57	01-Aug-2008	8	9.250%	27,445.94
Group 2	0171977689	Apr-2009	01-Jan-2007	WA	90.00	562,500.00	447,246.30	01-Jun-2008	10	8.000%	33,432.09
Group 2	0171977690	May-2009	01-Dec-2006	WA	80.00	171,200.00	170,603.29	01-May-2008	11	8.990%	14,821.75
Group 2	0171977736	Dec-2008	01-Jan-2007	WA	90.00	823,500.00	821,257.42	01-May-2008	11	9.500%	70,462.46
Group 2	0171977743	May-2009	01-Jan-2007	WA	100.00	403,000.00	401,907.02	01-Dec-2008	4	10.000%	19,087.18
Group 2	0171977745	Feb-2009	01-Jan-2007	WA	80.00	286,400.00	300,301.52	01-Sep-2008	7	6.880%	14,313.45
Group 2	0171977759	Apr-2009	01-Jan-2007	CA	80.00	231,200.00	228,940.69	01-Nov-2008	5	9.250%	11,177.42
Group 2	0171977772	Apr-2009	01-Dec-2006	CA	80.00	205,600.00	205,600.00	01-Nov-2008	5	9.125%	11,372.23
Group 2	0171977838	Feb-2009	01-Dec-2006	CA	80.00	440,000.00	439,999.99	01-Sep-2008	7	9.125%	29,379.20
Group 2	0171977856	Jun-2009	01-Dec-2006	CA	80.00	327,200.00	325,232.95	01-Jan-2009	3	8.200%	10,431.40
Group 2	0171977869	Feb-2009	01-Jan-2007	CA	80.00	216,000.00	216,000.00	01-Mar-2008	13	9.250%	21,802.50
Group 2	0171977880	Jun-2009	01-Nov-2006	CA	79.30	1,184,000.00	1,174,728.89	01-Jan-2009	3	8.875%	40,978.88
Group 2	0171977887	Apr-2009	01-Jan-2007	CA	80.00	215,200.00	188,440.41	01-Nov-2008	5	3.950%	3,779.13
Group 2	0171977939	May-2009	01-Dec-2006	CA	80.00	200,000.00	200,000.00	01-Jul-2008	9	9.125%	15,729.20
Group 2	0171977953	Feb-2009	01-Dec-2006	CA	80.00	356,000.00	356,000.00	01-Sep-2008	7	9.125%	23,813.16
Group 2	0171977963	Apr-2009	01-Dec-2006	CA	79.99	383,000.00	383,000.00	01-Nov-2008	5	9.125%	21,184.70
Group 2	0171978001	Mar-2009	01-Dec-2006	CA	80.00	580,000.00	576,891.86	01-Oct-2008	6	10.125%	35,796.25
Group 2	0171978027	May-2009	01-Jan-2007	CA	80.00	264,000.00	262,441.85	01-Dec-2008	4	6.375%	7,704.13
Group 2	0171978045	May-2009	01-Dec-2006	CA	80.00	280,000.00	279,999.99	01-Dec-2008	4	9.250%	13,416.66
Group 2	0171978068	Jan-2009	01-Dec-2006	CA	80.00	384,000.00	382,534.32	01-Aug-2008	8	9.125%	27,788.53
Group 2	0171978080	May-2009	01-Dec-2006	CA	80.00	688,000.00	702,041.25	01-Dec-2008	4	6.000%	19,249.81

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Group 2	0171978111	Mar-2009	01-Jan-2007	CA	80.00	163,920.00	161,194.56	01-Oct-2008	6	9.250%	8,983.85
Group 2	0171978127	Jan-2009	01-Dec-2006	CA	80.00	468,000.00	494,944.94	01-Aug-2008	8	6.000%	22,661.95
Group 2	0171978136	Mar-2009	01-Jan-2007	CA	80.00	528,000.00	527,842.15	01-Oct-2008	6	9.250%	28,965.36
Group 2	0171978137	May-2009	01-Jan-2007	WA	80.00	269,560.00	269,399.97	01-Dec-2008	4	7.125%	8,923.86
Group 2	0171978142	Feb-2009	01-Jan-2007	CA	80.00	440,000.00	439,469.45	01-Sep-2008	7	7.500%	23,072.15
Group 2	0171978151	Apr-2009	01-Oct-2006	CA	80.00	492,000.00	491,937.45	01-Nov-2008	5	8.375%	24,238.18
Group 2	0171978158	Jan-2009	01-Nov-2006	CA	75.00	360,000.00	357,771.71	01-Aug-2008	8	9.500%	25,314.36
Group 2	0171978161	Apr-2009	01-Dec-2006	CA	80.00	229,200.00	227,643.09	01-Nov-2008	5	6.990%	8,612.54
Group 2	0171978167	Feb-2009	01-Nov-2006	CA	95.00	608,000.00	605,368.70	01-Sep-2008	7	8.750%	40,208.15
Group 2	0171978250	Feb-2009	01-Dec-2006	CA	80.00	420,000.00	394,850.78	01-Sep-2008	7	6.000%	16,212.62
Group 2	0171978257	May-2009	01-Dec-2006	CA	90.00	639,000.00	636,329.80	01-Dec-2008	4	9.250%	30,485.90
Group 2	0171978272	Jun-2009	01-Dec-2006	CA	80.00	520,000.00	542,107.29	01-Jun-2008	10	6.000%	29,533.35
Group 2	0171978284	Apr-2009	01-Dec-2006	CA	66.67	680,000.00	679,979.82	01-Nov-2008	5	8.750%	36,123.99
Group 2	0171978293	May-2009	01-Jan-2007	CA	80.00	204,000.00	201,466.81	01-Dec-2008	4	3.950%	3,466.64
Group 2	0171978357	Apr-2009	01-Dec-2006	GA	80.00	168,992.00	160,771.96	01-Nov-2008	5	6.000%	5,158.09
Group 2	0171978521	Apr-2009	01-Dec-2006	NC	85.00	307,700.00	313,290.80	01-Aug-2008	8	9.608%	23,707.92
Group 2	0171978539	Oct-2008	01-Dec-2006	AL	80.00	108,800.00	114,266.09	01-May-2008	11	7.300%	8,380.54
Group 2	0171978684	Apr-2009	01-Nov-2006	ID	100.00	267,000.00	266,255.79	01-Feb-2008	14	9.000%	31,250.35
Group 2	0171978706	May-2009	01-Dec-2006	OR	80.00	192,000.00	207,314.18	01-Dec-2008	4	5.220%	4,875.85
Group 2	0171978709	Jan-2009	01-Dec-2006	ID	80.00	128,040.00	126,013.74	01-Aug-2008	8	9.125%	9,225.45
Group 2	0171978718	Mar-2009	01-Dec-2006	OR	80.00	180,200.00	181,885.02	01-Oct-2008	6	3.950%	4,152.88
Group 2	0171978723	Mar-2009	01-Dec-2006	ID	90.00	189,320.00	193,614.42	01-Oct-2008	6	7.750%	9,301.55
Group 2	0171978725	Feb-2009	01-Dec-2006	OR	80.00	178,720.00	178,041.05	01-Sep-2008	7	9.125%	12,214.56
Group 2	0171978772	Jan-2009	01-Jan-2007	OR	80.00	244,800.00	243,975.67	01-Aug-2008	8	9.250%	16,518.33
Group 2	0171978779	May-2009	01-Jan-2007	WA	80.00	199,960.00	198,970.54	01-Dec-2008	4	9.250%	8,702.91
Group 2	0171978850	May-2009	01-Dec-2006	WA	80.00	218,110.00	217,363.73	01-Apr-2008	12	8.875%	19,763.64
Group 2	0171978866	Nov-2008	01-Jan-2007	ID	79.98	138,030.00	127,968.52	01-Jun-2008	10	6.310%	7,391.30
Group 2	0171978869	Dec-2008	01-Jan-2007	OR	80.00	280,000.00	277,975.14	01-Jul-2008	9	9.250%	19,233.60
Group 2	0171978939	May-2009	01-Dec-2006	CO	67.10	520,000.00	516,824.52	01-Dec-2008	4	9.000%	24,114.21
Group 2	0171979016	Jun-2009	01-Jan-2007	CO	80.00	152,188.00	162,288.21	01-Jan-2009	3	4.600%	2,727.06
Group 2	0171979047	Jun-2009	01-Nov-2006	UT	80.00	392,000.00	387,952.90	01-Jan-2009	3	4.832%	6,982.41
Group 2	0171979072	Jun-2009	01-Dec-2006	UT	80.00	144,000.00	149,225.09	01-Jan-2009	3	6.561%	3,730.89
Group 2	0171979231	Mar-2009	01-Dec-2006	OH	80.00	134,080.00	133,374.26	01-Oct-2008	6	8.250%	6,889.71
Group 2	0171979375	Nov-2008	01-Jan-2007	IL	80.00	199,200.00	196,525.55	01-Jun-2008	10	7.750%	14,219.30
Group 2	0171979516	Jan-2009	01-Jan-2007	IL	80.00	183,200.00	183,175.00	01-Jul-2008	9	8.000%	12,593.35
Group 2	0171979609	Mar-2009	01-Jan-2007	WI	85.00	127,500.00	103,198.75	01-Oct-2008	6	8.625%	5,592.78
Group 2	0171979659	Jan-2009	01-Dec-2006	FL	100.00	170,000.00	170,000.00	01-Aug-2008	8	9.875%	13,493.82
Group 2	0171979661	Mar-2009	01-Dec-2006	FL	75.00	171,750.00	170,799.57	01-Oct-2008	6	10.000%	10,455.66
Group 2	0171979665	Jul-2008	01-Jan-2007	FL	80.00	680,000.00	678,599.24	01-Feb-2008	14	9.250%	73,442.98
Group 2	0171979669	Feb-2009	01-Dec-2006	FL	80.00	719,600.00	725,408.51	01-Jul-2008	9	6.000%	36,364.14

Nomura Home Equity Loan, Inc.
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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
Group 2	0171979686	Jul-2008	01-Dec-2006	FL	75.00	311,250.00	310,717.05	01-Sep-2007	19	9.000%	43,630.78
Group 2	0171979709	Apr-2009	01-Dec-2006	FL	78.46	550,000.00	548,459.30	01-Mar-2008	13	7.250%	47,012.01
Group 2	0171979717	May-2009	01-Dec-2006	FL	75.00	180,000.00	179,282.52	01-Jun-2008	10	10.000%	15,427.10
Group 2	0171979733	Feb-2009	01-Dec-2006	FL	80.00	205,600.00	208,003.94	01-Sep-2008	7	7.700%	11,210.29
Group 2	0171979744	May-2009	01-Jan-2007	FL	73.39	150,450.00	150,013.48	01-Jan-2008	15	7.625%	15,112.94
Group 2	0171979747	Nov-2008	01-Dec-2006	FL	95.00	212,800.00	210,146.29	01-May-2008	11	9.625%	20,830.69
Group 2	0171979779	Jan-2009	01-Jan-2007	FL	100.00	330,000.00	325,720.97	01-Aug-2008	8	10.000%	24,087.19
Group 2	0171979780	Oct-2008	01-Jan-2007	FL	90.00	445,500.00	445,351.50	01-May-2008	11	9.500%	39,524.99
Group 2	0171979801	Feb-2009	01-Jan-2007	FL	79.99	126,300.00	125,828.45	01-Sep-2008	7	9.250%	7,624.76
Group 2	0171979807	Jan-2009	01-Jan-2007	FL	75.00	256,500.00	255,865.30	01-Jul-2008	9	9.125%	19,101.47
Group 2	0171979813	Dec-2008	01-Jan-2007	FL	80.00	131,200.00	130,835.46	01-Nov-2007	17	9.250%	15,801.90
Group 2	0171979820	Jun-2009	01-Jan-2007	FL	80.00	224,000.00	223,524.87	01-Sep-2007	19	6.375%	22,925.30
Group 2	0171979823	Feb-2009	01-Jan-2007	FL	80.00	364,000.00	290,000.00	01-Sep-2008	7	6.000%	13,057.87
Group 2	0171979825	Nov-2008	01-Jan-2007	FL	80.00	256,200.00	258,211.05	01-Jun-2008	10	3.950%	8,832.16
Group 2	0171979841	Apr-2009	01-Jan-2007	FL	73.94	131,250.00	130,608.23	01-Nov-2008	5	9.125%	6,432.57
Group 2	0171979845	Mar-2009	01-Jan-2007	FL	80.00	760,000.00	760,000.00	01-Oct-2008	6	9.250%	43,066.62
Group 2	0171979853	Jan-2008	01-Jan-2007	FL	80.00	292,000.00	291,652.89	01-Aug-2007	20	9.250%	40,403.43
Group 2	0171979855	Feb-2008	01-Jan-2007	FL	80.00	176,000.00	175,727.73	01-Sep-2007	19	8.375%	24,177.13
Group 2	0171979861	May-2009	01-Jan-2007	FL	80.00	220,000.00	218,307.59	01-Dec-2008	4	10.375%	10,774.19
Group 2	0171979869	Feb-2009	01-Jan-2007	FL	80.00	638,600.00	627,960.65	01-May-2008	11	7.250%	45,834.20
Group 2	0171980330	Mar-2009	01-Jan-2007	AZ	80.00	185,600.00	184,576.38	01-Oct-2008	6	3.950%	4,220.47

Nomura Home Equity Loan, Inc.
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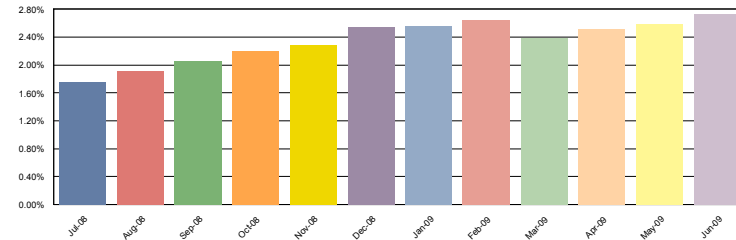
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

New Bankruptcy Loans	
Loans in Bankruptcy	21
Original Principal Balance	4,089,795.00
Current Actual Balance	4,031,955.96
Current Bankruptcy Total	
Loans in Bankruptcy	90
Original Principal Balance	15,518,525.00
Current Actual Balance	15,303,945.09

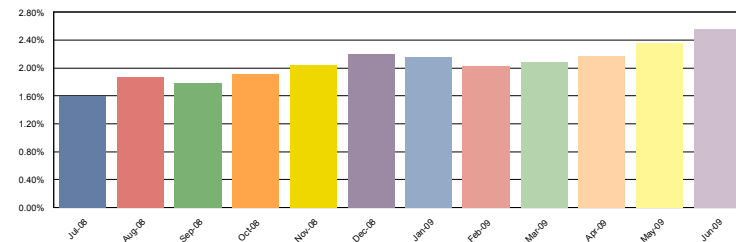
12 Month Bankruptcy History



Group 1

New Bankruptcy Loans	
Loans in Bankruptcy	11
Original Principal Balance	2,059,060.00
Current Actual Balance	2,058,737.96
Current Bankruptcy Total	
Loans in Bankruptcy	52
Original Principal Balance	7,996,818.00
Current Actual Balance	7,901,540.20

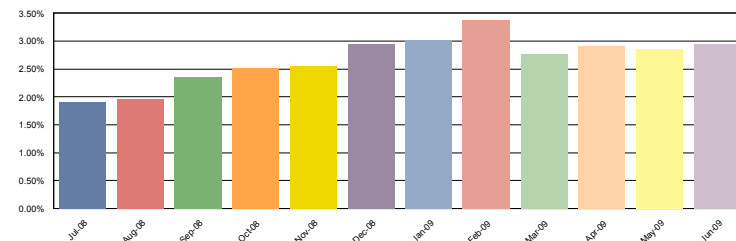
12 Month Bankruptcy History



Group 2

New Bankruptcy Loans	
Loans in Bankruptcy	10
Original Principal Balance	2,030,735.00
Current Actual Balance	1,973,218.00
Current Bankruptcy Total	
Loans in Bankruptcy	38
Original Principal Balance	7,521,707.00
Current Actual Balance	7,402,404.89

12 Month Bankruptcy History



Nomura Home Equity Loan, Inc.
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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
Group 1	0170953160	Sep-2008	01-Apr-2006	MI	57.69	75,000.00	73,795.86	01-Oct-2008	6	9.725%	4,746.84
Group 1	0171044630	May-2009	01-May-2006	MI	90.00	103,500.00	77,001.58	01-May-2009	0	9.125%	1,107.68
Group 1	0171185113	Jul-2008	01-Jun-2006	MI	80.00	71,200.00	71,200.00	01-Oct-2008	6	7.875%	4,061.34
Group 1	0171229050	May-2009	01-Jul-2006	PA	90.00	157,500.00	153,579.04	01-May-2009	0	8.750%	2,113.39
Group 1	0171345499	Apr-2008	01-Jul-2006	MI	90.00	235,800.00	250,307.25	01-May-2009	0	8.000%	3,130.21
Group 1	0171368730	May-2009	01-Jul-2006	TX	80.00	109,187.00	106,834.65	01-Jan-2009	3	9.625%	4,056.84
Group 1	0171449712	Feb-2008	01-Aug-2006	VA	95.00	239,400.00	239,400.00	01-Nov-2008	5	9.825%	13,022.38
Group 1	0171449848	May-2009	01-Jul-2006	TX	20.00	27,296.00	27,064.11	01-Feb-2009	2	12.950%	1,123.43
Group 1	0171458803	Aug-2008	01-Jul-2006	TN	79.99	115,980.00	113,378.71	01-Nov-2008	5	8.850%	5,543.94
Group 1	0171476226	Sep-2008	01-Aug-2006	TN	100.00	110,250.00	108,209.72	01-Dec-2008	4	8.750%	4,458.79
Group 1	0171476242	Apr-2009	01-Aug-2006	RI	85.00	301,750.00	215,130.14	01-Oct-2008	6	9.250%	12,556.20
Group 1	0171476250	Oct-2008	01-Aug-2006	TN	90.00	90,900.00	89,281.68	01-Nov-2008	5	8.750%	4,287.30
Group 1	0171476491	May-2009	01-Aug-2006	IN	92.50	111,000.00	108,162.77	01-May-2009	0	7.990%	1,350.80
Group 1	0171490812	Apr-2009	01-Aug-2006	WA	95.00	123,405.00	122,126.55	01-May-2009	0	9.375%	1,806.67
Group 1	0171490857	Apr-2009	01-Sep-2006	UT	90.00	387,900.00	419,481.72	01-Apr-2008	12	9.250%	41,712.78
Group 1	0171546069	Jun-2009	01-Sep-2006	UT	79.97	71,960.00	70,503.18	01-Oct-2008	6	8.875%	4,166.12
Group 1	0171673971	Aug-2007	01-Oct-2006	KS	89.96	112,450.00	112,135.67	01-Mar-2008	13	10.300%	13,736.70
Group 1	0171674000	Feb-2009	01-Oct-2006	TN	89.99	143,980.00	140,262.01	01-Feb-2009	2	7.290%	3,170.03
Group 1	0171674270	Jun-2009	01-Sep-2006	CA	85.01	354,500.00	361,215.44	01-Aug-2008	8	6.332%	17,466.89
Group 1	0171692395	May-2009	01-Oct-2006	IL	100.00	130,000.00	128,799.92	01-May-2009	0	8.350%	1,685.41
Group 1	0171777610	Nov-2007	01-Oct-2006	CA	75.00	348,750.00	340,338.57	01-Feb-2008	14	10.000%	43,115.82
Group 1	0171819164	Jun-2009	01-Oct-2006	CA	80.00	360,000.00	356,918.96	01-Sep-2008	7	7.750%	20,703.27
Group 1	0171819424	Jun-2009	01-Oct-2006	FL	66.83	274,000.00	272,422.86	01-May-2008	11	8.625%	24,356.64
Group 1	0171819484	Jul-2008	01-Nov-2006	MO	90.00	94,500.00	94,499.27	01-Oct-2008	6	10.505%	6,303.12
Group 1	0171819515	Mar-2009	01-Oct-2006	TN	95.00	117,230.00	115,828.76	01-May-2008	11	8.910%	10,635.19
Group 1	0171819554	Jun-2009	01-Oct-2006	CA	65.00	234,000.00	232,805.64	01-Jul-2008	9	8.990%	18,981.05
Group 1	0171977573	Apr-2009	01-Dec-2006	WA	80.00	170,000.00	173,064.39	01-May-2009	0	6.750%	1,803.69
Group 1	0171977574	Apr-2009	01-Dec-2006	WA	20.00	42,500.00	43,436.64	01-May-2009	0	11.125%	769.51
Group 1	0171978031	Apr-2009	01-Oct-2006	CA	80.00	400,000.00	397,269.79	01-Aug-2008	8	6.990%	21,462.42
Group 1	0171978400	Apr-2008	01-Dec-2006	TN	76.74	66,000.00	65,616.02	01-Feb-2009	2	7.875%	1,614.01
Group 1	0171978420	Nov-2008	01-Jan-2007	GA	80.00	108,800.00	108,432.87	01-Nov-2008	5	10.125%	5,905.71
Group 1	0171978484	Feb-2008	01-Dec-2006	TN	80.00	141,400.00	136,479.01	01-Sep-2008	7	7.875%	7,523.96
Group 1	0171978537	Feb-2009	01-Jan-2007	GA	80.00	189,600.00	196,460.66	01-Oct-2008	6	7.880%	9,635.93
Group 1	0171978577	Nov-2008	01-Dec-2006	TN	80.00	136,000.00	132,544.34	01-Mar-2009	1	7.125%	2,193.11
Group 1	0171978786	May-2009	01-Dec-2006	OR	95.00	114,000.00	122,245.34	01-Jul-2008	9	6.020%	6,112.61
Group 1	0171978926	Oct-2007	01-Dec-2006	CO	80.00	240,000.00	238,817.22	01-Feb-2009	2	8.999%	7,361.95
Group 1	0171978927	Oct-2007	01-Dec-2006	CO	20.00	60,000.00	60,952.79	01-Jul-2009	(2)	2.000%	0.00
Group 1	0171978994	Jun-2009	01-Jan-2007	CO	80.00	201,600.00	200,646.32	01-Dec-2008	4	6.990%	6,507.49
Group 1	0171978995	Jul-2008	01-Dec-2006	CO	95.00	99,750.00	99,452.04	01-Nov-2008	5	8.250%	4,498.15
Group 1	0171979221	May-2009	01-Nov-2006	WI	95.00	138,700.00	136,719.51	01-May-2008	11	7.999%	11,084.95

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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
Group 1	0171979275	Jun-2009	01-Dec-2006	OH	100.00	85,000.00	89,547.45	01-May-2009	0	6.350%	1,167.60
Group 1	0171979369	Jun-2008	01-Dec-2006	OH	100.00	138,500.00	135,917.70	01-May-2009	0	7.500%	1,587.16
Group 1	0171979370	Sep-2008	01-Jan-2007	IN	85.00	95,200.00	93,989.12	01-May-2009	0	9.250%	1,373.60
Group 1	0171979788	May-2009	01-Dec-2006	FL	79.38	77,000.00	76,690.78	01-Nov-2008	5	8.625%	3,633.37
Group 1	0171979789	May-2009	01-Dec-2006	FL	20.62	20,000.00	19,944.56	01-Nov-2008	5	12.250%	1,366.91
Group 1	0171979862	Jun-2009	01-Jan-2007	FL	69.95	128,000.00	126,519.01	01-Apr-2008	12	7.875%	10,843.08
Group 1	0171979901	Jun-2009	01-Nov-2006	MO	100.00	90,000.00	89,730.15	01-Dec-2008	4	11.750%	5,047.32
Group 1	0171980049	Feb-2009	01-Jan-2007	OK	80.98	63,000.00	61,967.10	01-Nov-2008	5	7.500%	2,523.49
Group 1	0171980082	Apr-2008	01-Dec-2006	OK	90.00	66,330.00	65,255.12	01-Aug-2008	8	7.625%	3,884.76
Group 1	0171980283	Jun-2009	01-Dec-2006	NV	80.00	208,000.00	206,535.07	01-Nov-2008	5	9.875%	11,290.91
Group 1	0171980284	Jun-2009	01-Dec-2006	NV	20.00	52,000.00	51,893.88	01-Nov-2008	5	12.375%	3,594.42
Group 1	0171980288	Nov-2008	01-Dec-2006	NV	80.00	364,000.00	370,729.26	01-Sep-2008	7	6.570%	16,804.37
Group 2	0170263332	Feb-2009	01-Aug-2005	MO	60.94	48,750.00	47,454.72	01-Jan-2009	3	9.750%	1,826.51
Group 2	0170856647	Sep-2008	01-Dec-2005	TN	100.00	65,000.00	63,067.94	01-Mar-2009	1	9.300%	1,389.59
Group 2	0170860910	Jun-2009	01-Dec-2005	IN	20.00	14,780.00	14,144.23	01-May-2009	0	12.000%	272.64
Group 2	0170862801	Jun-2009	01-Feb-2006	TN	20.00	28,000.00	27,281.25	01-May-2009	0	8.940%	383.90
Group 2	0170862958	Mar-2007	01-Feb-2006	MO	80.00	124,000.00	120,700.37	01-May-2009	0	8.750%	1,660.29
Group 2	0170953997	Oct-2008	01-Apr-2006	VA	80.00	256,000.00	251,824.77	01-Jan-2008	15	7.850%	28,328.45
Group 2	0171126408	Nov-2008	01-May-2006	VA	82.68	525,000.00	488,701.06	01-May-2008	11	3.950%	18,176.04
Group 2	0171159687	Jun-2009	01-May-2006	MI	95.00	78,755.00	80,992.57	01-May-2009	0	4.590%	552.53
Group 2	0171221130	Apr-2009	01-Jul-2006	IL	15.00	24,000.00	23,516.20	01-Jan-2009	3	8.000%	734.33
Group 2	0171229906	Apr-2009	01-Jun-2006	FL	80.00	192,000.00	166,666.67	01-May-2009	0	6.070%	1,548.18
Group 2	0171284092	Jun-2009	01-Jun-2006	CA	80.00	334,400.00	335,136.57	01-Feb-2009	2	5.270%	5,317.26
Group 2	0171284093	Jun-2009	01-Jun-2006	CA	20.00	83,600.00	40,436.89	01-Feb-2009	2	2.000%	201.26
Group 2	0171298162	May-2008	01-Jul-2006	MD	80.00	487,200.00	487,200.00	01-Feb-2008	14	10.000%	55,500.20
Group 2	0171449724	Feb-2009	01-Aug-2006	CA	71.70	380,000.00	388,048.90	01-Mar-2009	1	6.950%	6,255.42
Group 2	0171458576	Feb-2009	01-Aug-2006	WA	85.00	263,287.00	262,608.80	01-Jul-2007	21	9.375%	44,228.31
Group 2	0171458804	Aug-2008	01-Jul-2006	TN	19.99	28,980.00	28,430.86	01-Jan-2009	3	9.010%	1,010.33
Group 2	0171476069	Jan-2009	01-Aug-2006	CA	80.00	360,000.00	357,075.37	01-May-2008	11	9.216%	33,114.24
Group 2	0171476382	Aug-2008	01-Sep-2006	VA	69.57	185,750.00	180,736.55	01-Jun-2009	(1)	7.700%	1,085.40
Group 2	0171502775	Sep-2008	01-Jul-2006	CA	80.00	472,000.00	468,526.41	01-Mar-2008	13	8.125%	43,815.83
Group 2	0171673927	Jan-2009	01-Sep-2006	LA	79.96	95,950.00	100,180.42	01-Feb-2009	2	5.500%	1,668.03
Group 2	0171674310	Jun-2009	01-Sep-2006	OR	80.00	251,200.00	248,481.20	01-Aug-2008	8	8.250%	17,270.98
Group 2	0171716417	Apr-2009	01-Oct-2006	TX	99.94	169,670.00	170,073.89	01-Dec-2008	4	8.500%	6,789.53
Group 2	0171977588	Dec-2008	01-Dec-2006	WA	80.00	160,000.00	166,264.97	01-Dec-2008	4	7.250%	5,611.35
Group 2	0171977589	Dec-2008	01-Dec-2006	WA	20.00	40,000.00	24,339.18	01-Feb-2009	2	8.000%	610.06
Group 2	0171977664	Dec-2008	01-Dec-2006	WA	80.00	314,400.00	337,478.24	01-Aug-2008	8	6.630%	17,224.40
Group 2	0171977726	Jun-2009	01-Jan-2007	WA	20.00	49,200.00	38,789.95	01-Feb-2009	2	3.950%	445.51
Group 2	0171977848	May-2009	01-Dec-2006	CA	80.00	279,960.00	279,960.00	01-Jul-2008	9	8.750%	20,705.43
Group 2	0171977986	Jun-2009	01-Jan-2007	CA	75.00	258,750.00	256,996.01	01-Sep-2008	7	6.750%	12,030.75

Nomura Home Equity Loan, Inc.
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Telephone: 1-866-846-4526
Fax: 240-586-8675

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
Group 2	0171978184	Jun-2009	01-Dec-2006	CA	90.00	513,000.00	513,000.00	01-Sep-2008	7	9.375%	35,527.38
Group 2	0171978335	Jun-2009	01-Jan-2007	CA	80.00	419,050.00	417,959.33	01-Apr-2008	12	9.250%	37,611.09
Group 2	0171978356	Dec-2008	01-Nov-2006	MS	90.00	126,000.00	125,454.35	01-Oct-2008	6	9.750%	8,365.01
Group 2	0171978370	Jan-2009	01-Dec-2006	NC	90.00	245,250.00	241,785.41	01-Oct-2008	6	8.875%	13,467.32
Group 2	0171978616	Sep-2007	01-Jan-2007	SC	80.00	217,500.00	218,724.08	01-May-2009	0	5.907%	1,972.26
Group 2	0171978617	Sep-2007	01-Jan-2007	SC	20.00	54,375.00	54,043.51	01-Jan-2009	3	11.500%	2,477.65
Group 2	0171978954	Dec-2007	01-Dec-2006	CO	80.00	93,520.00	92,878.01	01-May-2009	0	6.625%	948.24
Group 2	0171978955	Dec-2007	01-Dec-2006	CO	20.00	23,380.00	23,265.74	01-May-2009	0	10.750%	397.49
Group 2	0171979103	Apr-2009	01-Jan-2007	UT	80.00	168,000.00	164,373.89	01-Mar-2009	1	7.750%	2,977.54
Group 2	0171980289	Nov-2008	01-Dec-2006	NV	20.00	91,000.00	95,806.58	01-May-2009	0	3.950%	551.34

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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
Group 1	72	11,168,868.06	3,122,508.03	1.011 %	17	2,898,105.86	38,436.44	0.012 %	89	14,066,973.92	3,160,944.47	1.024 %
Group 2	81	18,888,696.83	4,215,652.35	1.688 %	18	3,971,813.33	73,052.57	0.029 %	99	22,860,510.16	4,288,704.92	1.717 %
Total	153	30,057,564.89	7,338,160.38	1.314 %	35	6,869,919.19	111,489.01	0.020 %	188	36,927,484.08	7,449,649.39	1.334 %

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)
Group 1	0171185135	134,400.00	7.750%	MS	80.00	360	131,709.82	05/26/2009	57,221.61	57,221.61
Group 1	0171233027	162,000.00	9.150%	AZ	90.00	360	160,401.74	04/14/2009	402.72	145,042.03
Group 1	0171233438	213,000.00	7.500%	OK	100.00	360	215,538.45	Active**	5,351.35	5,351.35
Group 1	0171321610	140,000.00	9.875%	AZ	66.67	360	139,043.38	05/05/2009	144,696.16	144,696.16
Group 1	0171321616	384,000.00	9.875%	CA	80.00	360	375,179.49	04/06/2009	4.21	362,434.00
Group 1	0171368806	285,000.00	4.000%	IL	75.00	360	330,101.97	Active**	5,661.08	5,661.08
Group 1	0171368873	114,750.00	4.425%	MI	90.00	360	125,133.70	Active**	1,388.43	1,388.43
Group 1	0171368904	28,900.00	14.625%	MN	20.00	180	28,836.31	09/30/2007	(110.64)	29,236.53
Group 1	0171368927	98,900.00	12.250%	FL	23.00	180	98,468.49	12/31/2007	(636.92)	100,662.76
Group 1	0171445896	238,500.00	8.580%	CA	90.00	360	237,697.94	04/01/2009	18.57	215,503.02
Group 1	0171458493	208,250.00	9.375%	CA	85.00	360	207,119.64	04/06/2009	2,123.94	181,932.71
Group 1	0171458515	171,000.00	9.875%	FL	90.00	360	169,409.23	04/24/2009	233.85	165,593.38
Group 1	0171458653	79,806.00	8.500%	LA	84.99	360	78,715.45	05/18/2009	54,760.53	54,760.53
Group 1	0171475925	180,000.00	3.950%	FL	73.47	360	184,713.56	Active**	4,351.06	4,351.06
Group 1	0171475933	128,000.00	10.041%	GA	80.00	360	126,913.60	05/20/2009	110,554.09	110,554.09
Group 1	0171475942	272,000.00	8.600%	FL	80.00	360	268,727.00	03/16/2009	220.00	196,553.02
Group 1	0171475944	105,250.00	7.190%	AZ	79.98	360	103,016.37	05/12/2009	79,954.56	79,954.56
Group 1	0171476025	320,000.00	9.361%	VA	80.00	360	315,468.67	05/01/2009	228,561.20	228,561.20
Group 1	0171476076	320,000.00	8.966%	CA	80.00	360	317,673.02	04/01/2009	(1,992.33)	280,932.39
Group 1	0171476202	248,000.00	7.240%	CA	80.00	360	242,610.78	05/04/2009	192,837.12	192,837.12
Group 1	0171476335	157,700.00	10.091%	GA	95.00	360	155,966.69	05/01/2009	183,898.89	183,898.89
Group 1	0171476364	75,600.00	10.800%	MI	90.00	360	82,303.03	01/31/2009	110.00	86,357.81
Group 1	0171476441	260,000.00	7.750%	CA	94.37	360	257,297.96	05/13/2009	188,309.98	188,309.98
Group 1	0171478730	257,300.00	4.070%	CA	78.21	360	270,151.95	Active**	4,278.96	4,278.96
Group 1	0171478740	335,750.00	5.000%	CA	85.00	360	222,262.79	Active**	1,397.88	117,474.50
Group 1	0171490795	112,200.00	6.797%	FL	85.00	360	91,363.57	Active**	1,872.67	23,258.18
Group 1	0171502839	335,000.00	9.000%	FL	94.37	360	331,466.03	04/20/2009	(1,297.99)	244,968.74
Group 1	0171502841	382,500.00	9.365%	CA	90.00	360	380,834.79	05/01/2009	185,749.53	185,749.53

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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)
Group 1	0171539981	172,200.00	7.640%	CO	70.00	360	172,196.40	04/27/2009	238.14	27,783.00
Group 1	0171546090	180,000.00	8.625%	GA	80.00	360	177,788.89	05/01/2009	89,283.97	89,283.97
Group 1	0171573097	232,050.00	9.375%	GA	85.00	360	227,737.23	05/28/2009	128,993.40	128,993.40
Group 1	0171573111	223,200.00	6.000%	AZ	90.00	360	189,736.83	05/14/2009	136,312.30	164,326.71
Group 1	0171573117	97,200.00	8.875%	NC	90.00	360	96,422.00	04/28/2009	(351.00)	60,072.38
Group 1	0171673893	62,980.00	9.740%	AL	89.97	360	62,410.62	03/24/2009	80.00	43,402.36
Group 1	0171673942	231,800.00	9.750%	FL	79.96	360	229,206.42	05/20/2009	207,037.79	207,037.79
Group 1	0171674005	112,000.00	5.122%	MO	66.67	360	117,241.29	Active**	1,387.20	1,387.20
Group 1	0171674265	246,400.00	9.875%	CA	79.48	360	244,233.89	03/10/2009	27.14	240,439.03
Group 1	0171692411	122,800.00	9.990%	VA	80.00	360	120,780.42	05/01/2009	71,124.16	71,124.16
Group 1	0171778941	260,000.00	4.774%	GA	100.00	360	154,523.74	Active**	2,006.17	2,006.17
Group 1	0171819152	55,800.00	10.135%	MO	90.00	360	55,045.73	05/14/2009	70,037.52	70,037.52
Group 1	0171819170	161,500.00	9.500%	MN	95.00	360	158,680.04	01/30/2009	113.71	183,858.84
Group 1	0171819237	136,000.00	8.810%	AZ	80.00	360	133,268.67	03/27/2009	218.08	103,114.65
Group 1	0171819280	260,100.00	8.880%	CA	85.00	360	258,192.46	03/20/2009	7.98	170,961.18
Group 1	0171819283	199,500.00	8.960%	AZ	95.00	360	198,015.95	03/12/2009	270.91	202,666.16
Group 1	0171819341	196,000.00	9.490%	CA	80.00	360	194,688.93	03/12/2009	1,785.19	125,978.50
Group 1	0171819432	50,000.00	11.035%	AL	48.08	360	49,321.36	05/11/2009	8,934.70	8,934.70
Group 1	0171819437	355,500.00	8.990%	CA	83.16	360	353,595.78	08/07/2008	(2,204.58)	231,217.15
Group 1	0171819440	89,000.00	9.020%	CA	72.95	360	88,204.35	02/05/2009	(802.27)	78,877.74
Group 1	0171819447	352,000.00	9.125%	CT	100.00	360	349,040.97	02/27/2009	39.17	219,080.39
Group 1	0171819475	82,000.00	9.460%	TN	80.00	360	80,473.69	05/27/2009	56,602.08	56,602.08
Group 1	0171977562	350,000.00	10.750%	WA	85.37	360	348,370.40	04/17/2009	(1,870.00)	269,790.86
Group 1	0171977782	288,000.00	9.125%	CA	80.00	360	287,011.34	05/18/2009	228,978.80	228,978.80
Group 1	0171977836	142,400.00	4.151%	CA	80.00	361	161,885.40	Active**	1,388.16	1,388.16
Group 1	0171977895	238,400.00	6.990%	CA	80.00	360	236,692.40	11/26/2008	(719.91)	193,651.49
Group 1	0171977930	71,000.00	10.990%	CA	20.00	360	70,838.80	08/31/2008	(130.00)	71,371.66
Group 1	0171977936	277,000.00	3.950%	CA	84.97	360	166,249.10	Active**	1,921.63	120,158.18
Group 1	0171978410	87,920.00	7.250%	TN	80.00	360	85,668.63	05/28/2009	32,484.26	32,484.26
Group 1	0171978489	60,000.00	7.875%	TN	80.00	360	64,679.42	Active	596.80	596.80
Group 1	0171978585	50,150.00	9.750%	TN	85.00	360	49,362.86	03/12/2009	109.18	38,700.89
Group 1	0171978599	23,780.00	12.875%	AL	20.00	360	23,751.62	07/31/2008	(124.98)	23,849.15
Group 1	0171978704	29,000.00	8.000%	OR	17.58	180	23,231.73	05/31/2009	23,403.65	28,376.93
Group 1	0171978747	43,000.00	11.500%	OR	20.00	360	44,368.52	05/31/2009	44,658.88	44,658.88
Group 1	0171978922	21,100.00	10.750%	CO	20.00	360	21,009.29	04/28/2009	0.55	0.55
Group 1	0171978957	120,000.00	9.250%	CO	80.00	360	119,484.51	04/20/2009	(785.00)	36,068.27
Group 1	0171978980	39,800.00	12.625%	CO	20.00	360	39,654.52	01/31/2009	(159.29)	39,968.95
Group 1	0171978992	21,400.00	12.875%	CO	20.00	360	21,358.98	03/16/2009	0.04	6,180.85
Group 1	0171978999	50,400.00	6.250%	CO	90.00	360	58,421.82	Active**	473.27	473.27
Group 1	0171979007	109,800.00	3.950%	CO	90.00	360	123,364.02	Active**	1,284.32	1,284.32

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Fax: 240-586-8675

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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)
Group 1	0171979092	251,600.00	6.000%	UT	85.00	360	253,362.67	05/20/2009	82,519.22	82,519.22
Group 1	0171979124	150,500.00	3.950%	AZ	66.89	360	157,451.72	Active**	3,206.54	3,206.54
Group 1	0171979139	128,250.00	7.999%	AZ	91.61	360	125,504.57	03/25/2009	2.56	50,185.45
Group 1	0171979156	180,000.00	9.500%	AZ	90.00	360	178,916.51	03/19/2009	75.00	161,307.08
Group 1	0171979240	204,250.00	8.000%	IL	95.00	360	202,095.59	03/24/2009	65.74	103,334.37
Group 1	0171979277	24,600.00	2.000%	WI	20.00	360	12,107.81	05/31/2009	12,371.91	24,535.52
Group 1	0171979413	84,000.00	8.750%	MN	80.00	360	83,720.63	04/14/2009	169.21	60,175.21
Group 1	0171979464	288,000.00	9.125%	IL	80.00	360	282,331.16	05/11/2009	204,637.78	204,637.78
Group 1	0171979488	78,370.00	10.625%	IN	94.99	360	77,364.06	01/31/2009	(1,560.57)	81,006.88
Group 1	0171979668	184,500.00	9.500%	FL	90.00	360	183,692.02	04/27/2009	21.39	127,765.93
Group 1	0171979699	27,000.00	2.000%	FL	20.00	360	28,316.40	05/31/2009	28,590.50	28,590.50
Group 1	0171979838	99,750.00	7.990%	FL	79.96	360	99,748.35	03/06/2009	255.78	95,220.77
Group 1	0171979928	63,000.00	9.625%	OK	88.11	360	62,321.60	05/12/2009	48,592.64	48,592.64
Group 1	0171979933	20,540.00	12.125%	KS	26.00	360	20,348.32	04/01/2009	0.04	0.51
Group 1	0171980007	51,350.00	10.625%	AR	20.00	360	50,795.43	05/31/2009	51,165.26	51,165.26
Group 1	0171980032	68,000.00	9.875%	OK	85.00	360	67,540.77	02/29/2008	(124.00)	73,093.20
Group 1	0171980091	170,780.00	4.510%	KS	100.00	360	179,869.27	Active**	1,664.91	11,067.69
Group 1	0171980215	176,000.00	7.750%	PA	80.00	360	172,052.02	04/13/2009	440.93	112,002.05
Group 1	0171980316	93,500.00	10.000%	OH	85.00	360	92,795.15	03/18/2009	95.52	77,564.35
Group 1	0171980318	340,000.00	8.457%	MD	85.00	360	275,154.09	Active**	206.01	69,521.34
Group 1	0171980339	157,500.00	9.500%	FL	75.00	360	157,151.34	05/26/2009	175,975.47	175,975.47
Group 2	0170191073	75,500.00	9.625%	IN	94.97	360	75,214.25	05/01/2009	38,943.76	38,943.76
Group 2	0170607603	240,500.00	11.125%	CA	65.00	360	237,216.02	08/12/2008	(144.85)	119,852.73
Group 2	0170763918	450,000.00	8.400%	AZ	89.80	360	385,021.64	03/06/2009	65.02	247,404.10
Group 2	0170954371	432,000.00	3.950%	CA	90.00	360	446,080.43	Active**	1,390.66	1,390.66
Group 2	0170968257	63,000.00	11.100%	NY	20.00	180	62,493.13	02/29/2008	(282.39)	63,011.64
Group 2	0171185211	31,175.00	11.500%	MI	19.61	240	30,270.48	11/30/2008	(102.46)	30,835.59
Group 2	0171185223	19,075.00	10.500%	NY	19.99	240	18,240.71	05/31/2009	18,520.07	18,520.07
Group 2	0171185237	17,800.00	11.000%	MI	20.00	240	17,242.69	09/30/2008	(183.73)	16,721.09
Group 2	0171252980	749,999.00	9.500%	FL	75.00	360	741,571.98	03/17/2009	20.53	470,328.18
Group 2	0171275866	116,000.00	11.990%	NY	20.00	360	114,852.64	05/30/2008	(3,500.00)	119,761.04
Group 2	0171276054	256,000.00	9.125%	CA	80.00	360	253,506.98	02/24/2009	(182.41)	229,329.19
Group 2	0171277718	199,600.00	8.800%	FL	80.00	360	194,547.81	05/30/2009	146,327.14	146,327.14
Group 2	0171278196	121,000.00	10.775%	FL	20.00	360	119,328.88	05/14/2009	130,464.74	130,464.74
Group 2	0171278938	527,200.00	9.250%	FL	80.00	360	521,929.95	01/22/2009	370.50	422,078.08
Group 2	0171279052	96,400.00	10.300%	CA	20.00	360	94,986.36	05/22/2009	105,170.95	105,170.95
Group 2	0171279637	84,000.00	9.925%	NY	20.00	360	82,623.18	05/20/2009	89,124.38	89,124.38
Group 2	0171297065	94,000.00	4.520%	WA	20.00	366	69,497.21	Active**	26,207.03	26,207.03
Group 2	0171298705	128,000.00	10.990%	HI	20.00	360	126,778.39	04/16/2008	(5,000.00)	131,522.47
Group 2	0171321586	215,200.00	9.875%	AZ	80.00	360	215,131.63	05/14/2009	192,240.07	192,240.07

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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)
Group 2	0171322732	179,920.00	9.375%	IL	80.00	360	179,851.35	05/22/2009	93,700.97	93,700.97
Group 2	0171323950	450,500.00	9.250%	CA	85.00	360	450,500.00	01/09/2009	(511.10)	337,948.22
Group 2	0171368743	70,325.00	2.000%	WA	25.00	180	56,864.38	05/31/2009	57,400.13	68,709.55
Group 2	0171368744	417,000.00	10.500%	CA	89.57	360	414,340.55	11/12/2008	(558.47)	269,703.87
Group 2	0171445913	389,900.00	10.350%	CA	100.00	360	389,875.00	05/18/2009	341,787.00	341,787.00
Group 2	0171449759	220,500.00	9.325%	VA	90.00	360	218,205.56	04/17/2009	2,600.72	112,466.21
Group 2	0171458505	240,300.00	3.950%	FL	90.00	360	256,181.23	Active**	1,219.21	1,219.21
Group 2	0171458522	189,525.00	9.750%	AZ	95.00	360	187,613.20	03/09/2009	475.52	173,931.25
Group 2	0171458610	50,000.00	10.990%	FL	20.00	360	39,759.00	Active	13,161.81	13,161.81
Group 2	0171458627	483,900.00	6.990%	CA	79.98	360	483,887.05	09/15/2008	(412.36)	206,588.05
Group 2	0171458727	61,950.00	12.660%	MS	19.98	360	61,332.97	05/31/2009	61,896.78	61,896.78
Group 2	0171458799	203,900.00	8.600%	FL	79.96	360	201,168.21	04/16/2009	202.59	160,278.98
Group 2	0171458842	270,721.00	3.950%	CA	94.99	360	285,525.57	Active**	1,184.34	1,184.34
Group 2	0171475926	211,600.00	9.716%	AZ	80.00	360	207,254.42	04/01/2009	588.17	163,156.34
Group 2	0171475954	310,000.00	8.300%	FL	80.00	360	303,334.99	05/27/2009	267,910.41	267,910.41
Group 2	0171475965	399,950.00	9.450%	VA	79.99	360	397,148.09	03/06/2009	300.73	123,825.88
Group 2	0171475966	500,000.00	7.940%	CA	80.00	360	497,057.73	05/06/2009	434,093.93	434,093.93
Group 2	0171475972	32,000.00	11.540%	MA	20.00	180	31,702.22	03/31/2009	(317.87)	31,690.99
Group 2	0171476088	256,000.00	7.950%	FL	80.00	360	249,402.65	03/18/2009	290.96	188,710.63
Group 2	0171476093	220,000.00	8.290%	FL	80.00	360	217,185.23	05/12/2009	164,585.47	164,585.47
Group 2	0171476115	276,000.00	6.950%	WA	80.00	360	272,134.39	03/09/2009	268.45	139,291.10
Group 2	0171476136	281,720.00	6.875%	CA	79.85	360	277,425.48	05/12/2009	154,445.71	154,445.71
Group 2	0171476237	99,900.00	8.750%	MO	90.00	360	98,315.66	03/26/2009	73.35	91,397.38
Group 2	0171502815	272,000.00	4.995%	CA	85.00	361	301,691.96	Active**	847.06	847.06
Group 2	0171502851	150,480.00	5.294%	FL	80.00	360	156,283.25	Active**	707.53	707.53
Group 2	0171502882	69,400.00	10.990%	CA	20.00	180	68,798.53	11/30/2008	(574.18)	68,683.18
Group 2	0171502883	37,620.00	2.000%	FL	20.00	180	21,926.89	Active**	254.87	254.87
Group 2	0171573113	352,000.00	8.875%	CA	80.00	360	352,000.00	04/10/2009	(2,038.83)	307,065.79
Group 2	0171573126	228,000.00	8.875%	FL	100.00	360	226,955.38	05/01/2009	174,067.61	174,067.61
Group 2	0171640611	650,000.00	4.495%	CA	100.00	360	554,825.06	Active**	1,768.34	109,476.64
Group 2	0171673892	222,630.00	8.810%	MN	99.99	360	222,625.97	05/01/2009	143,654.20	143,654.20
Group 2	0171673921	71,950.00	2.000%	FL	19.99	360	72,130.25	05/31/2009	72,790.64	72,790.64
Group 2	0171673928	24,000.00	9.990%	LA	20.00	240	23,324.66	03/31/2008	(446.55)	24,112.81
Group 2	0171977600	192,000.00	4.100%	WA	80.00	360	191,403.36	Active**	1,954.49	13,753.40
Group 2	0171977601	48,000.00	12.999%	WA	20.00	360	47,951.92	02/29/2008	(64.03)	50,469.92
Group 2	0171977615	300,960.00	7.500%	WA	80.00	360	298,663.29	05/11/2009	130,416.41	130,416.41
Group 2	0171977734	288,000.00	9.250%	WA	80.00	360	286,718.66	05/08/2009	37,964.02	37,964.02
Group 2	0171977770	475,000.00	10.250%	CA	84.07	360	473,197.78	11/18/2008	(44.38)	325,598.58
Group 2	0171977776	67,500.00	12.500%	CA	14.84	360	67,379.66	01/31/2009	(143.72)	67,978.52
Group 2	0171977795	482,400.00	10.125%	CA	80.00	360	481,178.51	04/01/2009	(661.00)	349,909.07

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 Frederick, MD 21701-4747
 www.ctslink.com
 Telephone: 1-866-846-4526
 Fax: 240-586-8675

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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)
Group 2	0171977823	496,000.00	10.125%	CA	80.00	360	496,000.00	02/17/2009	365.64	283,178.50
Group 2	0171977863	288,668.00	10.125%	CA	80.00	360	287,713.49	02/11/2009	(821.18)	186,298.60
Group 2	0171977909	336,000.00	6.698%	CA	80.00	360	349,401.78	05/20/2009	263,295.02	263,295.02
Group 2	0171977933	468,000.00	9.250%	CA	80.00	360	468,000.00	02/03/2009	600.00	307,829.79
Group 2	0171977974	290,700.00	9.125%	CA	79.99	360	289,569.33	05/18/2009	172,818.91	172,818.91
Group 2	0171977975	72,650.00	12.250%	CA	19.99	360	72,428.55	04/30/2009	(1,000.00)	72,394.97
Group 2	0171977987	234,400.00	9.250%	CA	80.00	360	233,068.71	04/13/2009	700.00	176,710.10
Group 2	0171978002	145,000.00	11.250%	CA	20.00	360	144,243.12	05/31/2009	146,175.45	146,175.45
Group 2	0171978009	207,200.00	9.250%	CA	80.00	360	207,137.74	02/11/2009	750.00	216,787.42
Group 2	0171978088	300,000.00	10.125%	CA	80.00	360	299,979.56	03/05/2009	13.66	249,952.86
Group 2	0171978107	96,000.00	2.000%	CA	20.00	360	51,593.61	05/31/2009	52,063.02	95,113.66
Group 2	0171978128	117,000.00	10.500%	CA	20.00	180	116,414.47	01/31/2008	(351.54)	119,657.83
Group 2	0171978150	446,250.00	3.950%	CA	75.00	360	459,192.15	Active**	1,027.92	1,027.92
Group 2	0171978155	192,000.00	9.875%	CA	100.00	360	190,504.21	04/08/2009	(10.50)	145,589.63
Group 2	0171978178	492,000.00	10.125%	CA	80.00	360	491,146.95	02/11/2009	145.00	158,799.05
Group 2	0171978190	304,000.00	4.100%	CA	80.00	360	338,230.11	Active**	3,743.14	3,743.14
Group 2	0171978198	92,000.00	11.625%	CA	40.00	360	91,231.42	04/01/2009	0.51	92,462.86
Group 2	0171978228	176,000.00	4.227%	CA	80.00	360	173,927.23	Active**	557.93	557.93
Group 2	0171978229	44,000.00	2.000%	CA	20.00	360	25,257.69	Active**	265.04	18,554.41
Group 2	0171978230	456,000.00	7.875%	CA	80.00	360	454,483.89	07/16/2008	(21.81)	128,637.04
Group 2	0171978232	168,000.00	4.645%	CA	80.00	360	175,688.83	Active**	3,337.43	3,337.43
Group 2	0171978288	408,000.00	10.125%	CA	80.00	360	407,885.01	03/27/2009	(2,613.83)	199,550.56
Group 2	0171978340	364,000.00	6.990%	CA	80.00	360	361,966.94	03/26/2009	110.71	176,887.92
Group 2	0171978341	263,900.00	4.235%	CA	79.99	361	277,434.32	Active**	3,618.57	3,618.57
Group 2	0171978480	34,400.00	11.000%	NC	20.00	360	34,267.91	03/18/2009	0.04	0.04
Group 2	0171978736	150,180.00	10.625%	ID	95.00	360	147,434.29	03/30/2009	35.28	106,311.72
Group 2	0171978935	309,200.00	9.625%	CA	80.00	360	306,681.35	02/01/2009	217.33	233,834.96
Group 2	0171978951	239,920.00	6.990%	CO	80.00	360	237,844.00	05/15/2009	54,699.36	54,699.36
Group 2	0171978952	59,980.00	10.750%	CO	20.00	360	59,788.41	05/15/2009	58,905.20	58,905.20
Group 2	0171979137	155,200.00	3.950%	AZ	80.00	360	172,305.92	Active**	2,983.71	2,983.71
Group 2	0171979232	33,520.00	11.250%	OH	20.00	360	26,603.12	Active	8,823.49	8,823.49
Group 2	0171979652	550,000.00	10.875%	FL	89.87	360	548,591.19	04/09/2009	(9,972.62)	475,306.99
Group 2	0171979664	48,000.00	11.375%	FL	19.99	360	47,925.88	03/31/2008	(171.08)	47,891.09
Group 2	0171979676	300,000.00	9.125%	FL	80.00	360	299,201.51	05/21/2009	250,625.08	250,625.08
Group 2	0171979697	48,000.00	10.375%	FL	20.00	360	47,828.54	05/31/2009	48,108.40	48,108.40
Group 2	0171979740	175,200.00	9.250%	FL	80.00	360	174,753.12	04/13/2009	(31.76)	166,603.39
Group 2	0171979773	388,000.00	9.250%	FL	80.00	360	386,311.54	03/30/2009	(3,279.40)	322,475.22
Group 2	0171979796	228,000.00	6.750%	FL	80.00	360	226,876.54	05/27/2009	175,727.10	175,727.10
Group 2	0171979809	76,250.00	10.750%	FL	25.00	360	76,086.04	05/31/2008	(155.60)	76,870.71
Group 2	0171980279	176,750.00	10.125%	NV	79.98	360	175,857.27	05/19/2009	163,133.36	163,133.36

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Distribution Date: 25-Jun-2009

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

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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

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.

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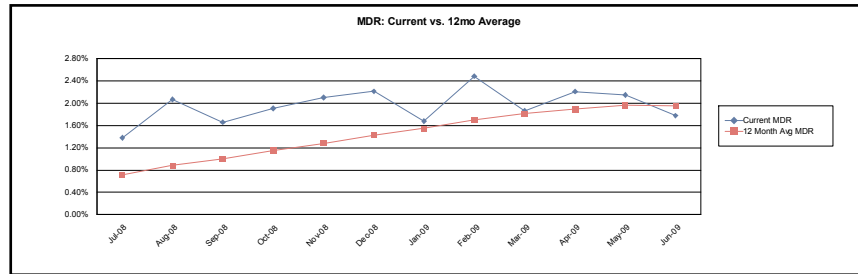
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Realized Loss Report - Collateral

Summary

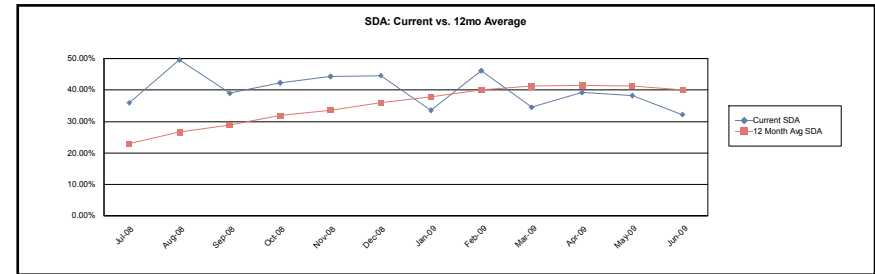
MDR

Current Month 1.777%
 3 Month Average 2.046%
 12 Month Average 1.958%



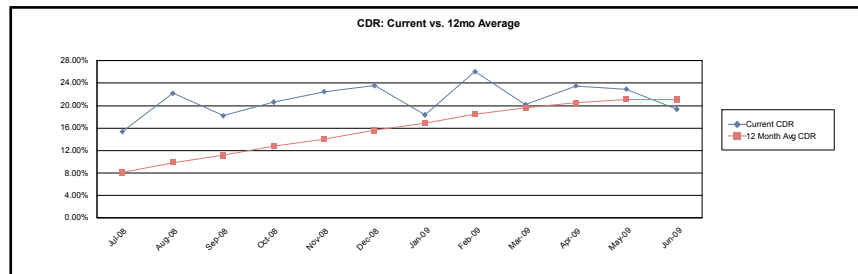
SDA

Current Month 32.268%
 3 Month Average 36.580%
 12 Month Average 40.012%



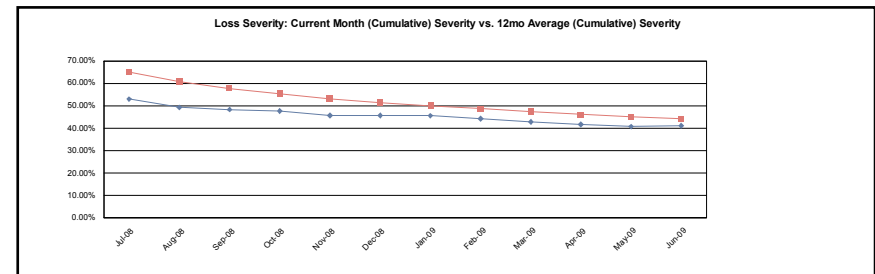
CDR

Current Month 19.361%
 3 Month Average 21.948%
 12 Month Average 21.079%



Loss Severity

Current Month (Cumulative) 41.116%
 3 Month Average (Cumulative) 41.205%
 12 Month Average (Cumulative) 45.511%



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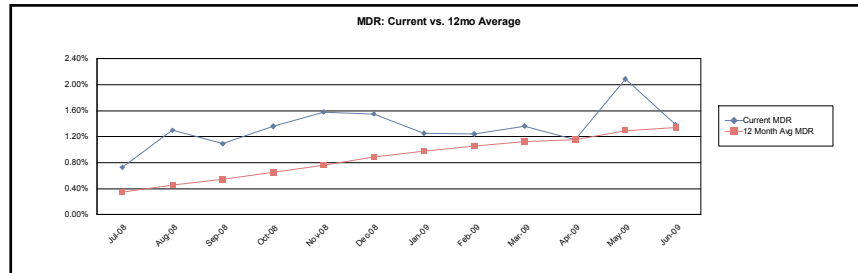
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Realized Loss Report - Collateral

Group 1

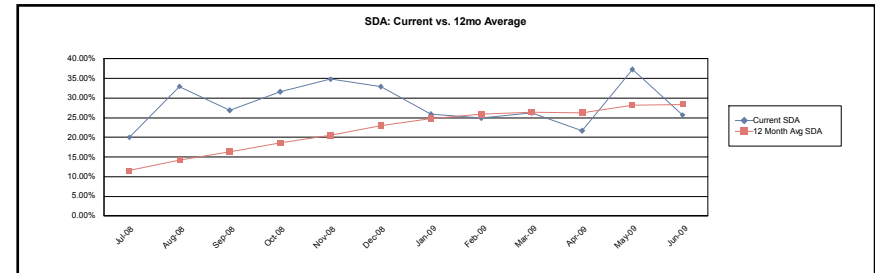
MDR

Current Month 1.386%
 3 Month Average 1.543%
 12 Month Average 1.341%



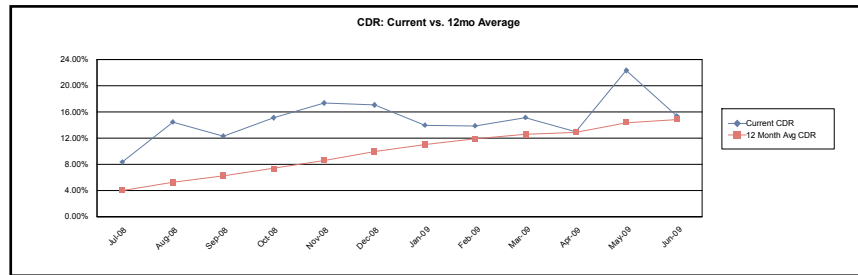
SDA

Current Month 25.701%
 3 Month Average 28.233%
 12 Month Average 28.400%



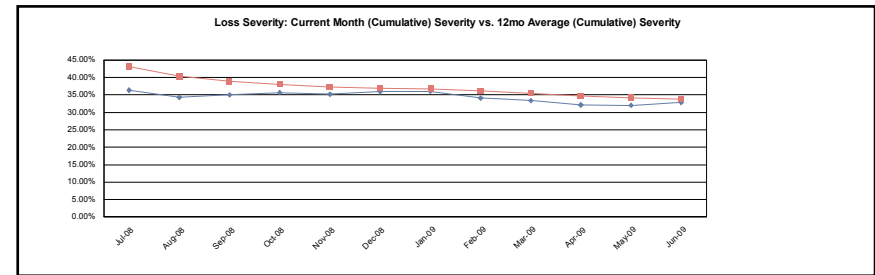
CDR

Current Month 15.421%
 3 Month Average 16.939%
 12 Month Average 14.901%



Loss Severity

Current Month (Cumulative) 32.824%
 3 Month Average (Cumulative) 32.316%
 12 Month Average (Cumulative) 34.398%



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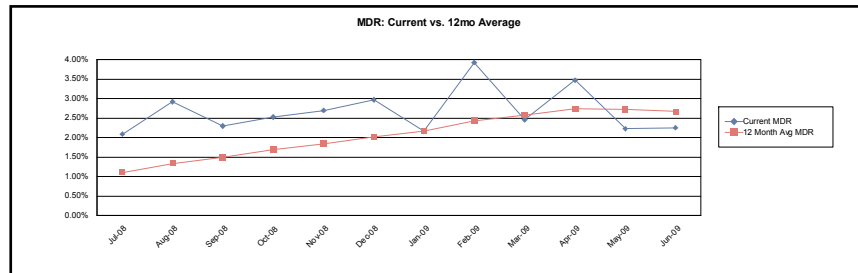
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Realized Loss Report - Collateral

Group 2

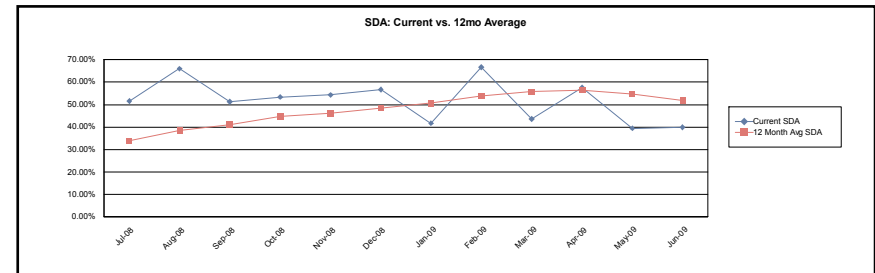
MDR

Current Month 2.257%
 3 Month Average 2.652%
 12 Month Average 2.669%



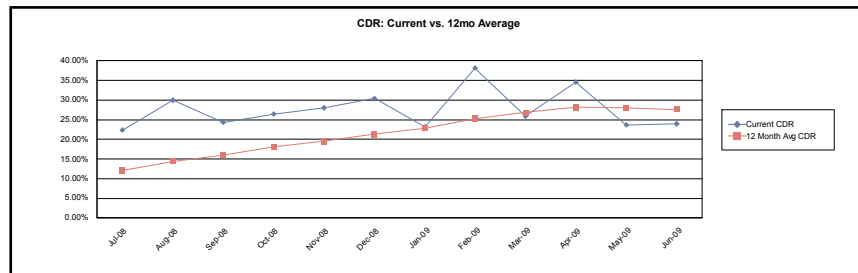
SDA

Current Month 39.943%
 3 Month Average 45.676%
 12 Month Average 51.873%



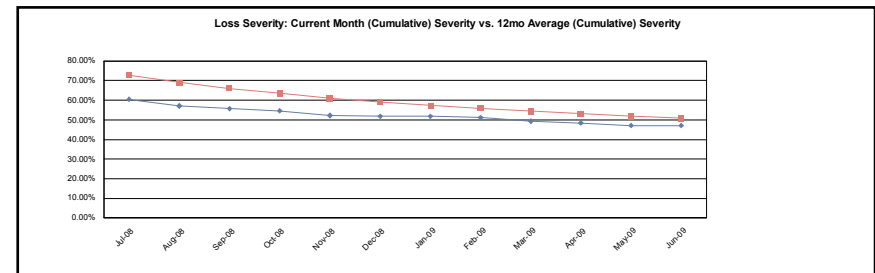
CDR

Current Month 23.966%
 3 Month Average 27.405%
 12 Month Average 27.577%



Loss Severity

Current Month (Cumulative) 47.156%
 3 Month Average (Cumulative) 47.586%
 12 Month Average (Cumulative) 52.250%



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
Group 1	5	822,200.00	812,799.43	0	0.00	0.00	0	0.00	0.00	29	4,444,276.00	4,350,838.62	(221,960.62)
Group 2	3	422,920.00	415,679.52	0	0.00	0.00	0	0.00	0.00	30	5,856,480.00	5,774,780.66	(222,862.66)
Total	8	1,245,120.00	1,228,478.95	0	0.00	0.00	0	0.00	0.00	59	10,300,756.00	10,125,619.28	(444,823.28)

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
Group 1	0171185135	MS	80.00	01-Jun-2006	134,400.00	131,709.82	Liquidation	9	7.750%	360	36
Group 1	0171321610	AZ	66.67	01-Jul-2006	140,000.00	139,043.38	Liquidation	29	9.875%	360	35
Group 1	0171458653	LA	84.99	01-Jul-2006	79,806.00	78,715.45	Liquidation	23	8.500%	360	35
Group 1	0171458779	AL	79.75	01-Jun-2006	128,000.00	125,960.89	Loan Paid in Full	0	6.950%	360	36
Group 1	0171475933	GA	80.00	01-Aug-2006	128,000.00	126,913.60	Liquidation	8	10.041%	360	34
Group 1	0171475944	AZ	79.98	01-Aug-2006	105,250.00	103,016.37	Liquidation	12	7.190%	360	34
Group 1	0171476025	VA	80.00	01-Jul-2006	320,000.00	315,468.67	Liquidation	9	9.361%	360	35
Group 1	0171476202	CA	80.00	01-Aug-2006	248,000.00	242,610.78	Liquidation	12	7.240%	360	34
Group 1	0171476335	GA	95.00	01-Aug-2006	157,700.00	155,966.69	Liquidation	29	10.091%	360	34
Group 1	0171476441	CA	94.37	01-Aug-2006	260,000.00	257,297.96	Liquidation	14	7.750%	360	34
Group 1	0171502841	CA	90.00	01-Sep-2006	382,500.00	380,834.79	Liquidation	18	9.365%	360	33
Group 1	0171546090	GA	80.00	01-Sep-2006	180,000.00	177,788.89	Liquidation	7	8.625%	360	33
Group 1	0171573097	GA	85.00	01-Oct-2006	232,050.00	227,737.23	Liquidation	11	9.375%	360	32
Group 1	0171573111	AZ	90.00	01-Oct-2006	223,200.00	189,736.83	Liquidation	7	6.000%	360	32
Group 1	0171673942	FL	79.96	01-Oct-2006	231,800.00	229,206.42	Liquidation	22	9.750%	360	32
Group 1	0171692411	VA	80.00	01-Oct-2006	122,800.00	120,780.42	Liquidation	11	9.990%	360	32
Group 1	0171819152	MO	90.00	01-Sep-2006	55,800.00	55,045.73	Liquidation	17	10.135%	360	33
Group 1	0171819196	CA	45.35	01-Oct-2006	385,500.00	385,277.41	Loan Paid in Full	0	8.125%	360	32
Group 1	0171819212	NC	90.00	01-Sep-2006	88,200.00	86,458.55	Loan Paid in Full	0	9.705%	360	33
Group 1	0171819432	AL	48.08	01-Oct-2006	50,000.00	49,321.36	Liquidation	25	11.035%	360	32
Group 1	0171819475	TN	80.00	01-Oct-2006	82,000.00	80,473.69	Liquidation	7	9.460%	360	32
Group 1	0171977782	CA	80.00	01-Dec-2006	288,000.00	287,011.34	Liquidation	14	9.125%	360	30
Group 1	0171978410	TN	80.00	01-Jan-2007	87,920.00	85,668.63	Liquidation	8	7.250%	360	29
Group 1	0171978704	OR	17.58	01-Dec-2006	29,000.00	23,231.73	Liquidation	5	8.000%	180	30
Group 1	0171978747	OR	20.00	01-Dec-2006	43,000.00	44,368.52	Liquidation	5	11.500%	360	30

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

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www.ctslink.com
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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
Group 1	0171979092	UT	85.00	01-Jan-2007	251,600.00	253,362.67	Liquidation	9	6.000%	360	29
Group 1	0171979277	WI	20.00	01-Dec-2006	24,600.00	12,107.81	Liquidation	5	2.000%	360	30
Group 1	0171979464	IL	80.00	01-Jan-2007	288,000.00	282,331.16	Liquidation	14	9.125%	360	29
Group 1	0171979699	FL	20.00	01-Dec-2006	27,000.00	28,316.40	Liquidation	5	2.000%	360	30
Group 1	0171979893	AR	75.00	01-Nov-2006	135,000.00	131,384.81	Loan Paid in Full	0	8.125%	360	31
Group 1	0171979928	OK	88.11	01-Dec-2006	63,000.00	62,321.60	Liquidation	14	9.625%	360	30
Group 1	0171980007	AR	20.00	01-Dec-2006	51,350.00	50,795.43	Liquidation	5	10.625%	360	30
Group 1	0171980208	PA	95.00	01-Dec-2006	85,500.00	83,427.05	Loan Paid in Full	0	7.750%	360	30
Group 1	0171980339	FL	75.00	01-Jan-2007	157,500.00	157,151.34	Liquidation	20	9.500%	360	29
Group 2	0170191073	IN	94.97	01-Jun-2005	75,500.00	75,214.25	Liquidation	14	9.625%	360	48
Group 2	0171185223	NY	19.99	01-Jun-2006	19,075.00	18,240.71	Liquidation	5	10.500%	240	36
Group 2	0171277718	FL	80.00	01-Apr-2006	199,600.00	194,547.81	Liquidation	21	8.800%	360	38
Group 2	0171278196	FL	20.00	01-Jun-2006	121,000.00	119,328.88	Liquidation	7	10.775%	360	36
Group 2	0171279052	CA	20.00	01-Jun-2006	96,400.00	94,986.36	Liquidation	9	10.300%	360	36
Group 2	0171279637	NY	20.00	01-Jun-2006	84,000.00	82,623.18	Liquidation	6	9.925%	360	36
Group 2	0171321586	AZ	80.00	01-Jul-2006	215,200.00	215,131.63	Liquidation	18	9.875%	360	35
Group 2	0171322732	IL	80.00	01-Jun-2006	179,920.00	179,851.35	Liquidation	8	9.375%	360	36
Group 2	0171368743	WA	25.00	01-Feb-2006	70,325.00	56,864.38	Liquidation	5	2.000%	180	40
Group 2	0171445913	CA	100.00	01-Aug-2006	389,900.00	389,875.00	Liquidation	8	10.350%	360	34
Group 2	0171458508	AZ	80.00	01-Aug-2006	164,000.00	161,137.71	Loan Paid in Full	0	10.125%	360	34
Group 2	0171458727	MS	19.98	01-Jul-2006	61,950.00	61,332.97	Liquidation	5	12.660%	360	35
Group 2	0171475954	FL	80.00	01-Aug-2006	310,000.00	303,334.99	Liquidation	22	8.300%	360	34
Group 2	0171475966	CA	80.00	01-Aug-2006	500,000.00	497,057.73	Liquidation	23	7.940%	360	34
Group 2	0171476093	FL	80.00	01-Sep-2006	220,000.00	217,185.23	Liquidation	18	8.290%	360	33
Group 2	0171476136	CA	79.85	01-Aug-2006	281,720.00	277,425.48	Liquidation	13	6.875%	360	34
Group 2	0171573126	FL	100.00	01-Oct-2006	228,000.00	226,955.38	Liquidation	21	8.875%	360	32
Group 2	0171673892	MN	99.99	01-Sep-2006	222,630.00	222,625.97	Liquidation	13	8.810%	360	33
Group 2	0171673921	FL	19.99	01-Sep-2006	71,950.00	72,130.25	Liquidation	5	2.000%	360	33
Group 2	0171674017	LA	89.33	01-Sep-2006	67,000.00	64,759.29	Loan Paid in Full	0	7.550%	360	33
Group 2	0171977615	WA	80.00	01-Dec-2006	300,960.00	298,663.29	Liquidation	15	7.500%	360	30
Group 2	0171977734	WA	80.00	01-Jan-2007	288,000.00	286,718.66	Liquidation	7	9.250%	360	29
Group 2	0171977909	CA	80.00	01-Dec-2006	336,000.00	349,401.78	Liquidation	15	6.698%	360	30
Group 2	0171977974	CA	79.99	01-Dec-2006	290,700.00	289,569.33	Liquidation	6	9.125%	360	30
Group 2	0171978002	CA	20.00	01-Dec-2006	145,000.00	144,243.12	Liquidation	5	11.250%	360	30
Group 2	0171978107	CA	20.00	01-Dec-2006	96,000.00	51,593.61	Liquidation	5	2.000%	360	30
Group 2	0171978702	MT	80.00	01-Dec-2006	191,920.00	189,603.25	Loan Paid in Full	3	10.125%	360	30
Group 2	0171978951	CO	80.00	01-Jan-2007	239,920.00	237,844.00	Liquidation	4	6.990%	360	29
Group 2	0171978952	CO	20.00	01-Jan-2007	59,980.00	59,788.41	Liquidation	5	10.750%	360	29
Group 2	0171979676	FL	80.00	01-Dec-2006	300,000.00	299,201.51	Liquidation	14	9.125%	360	30
Group 2	0171979697	FL	20.00	01-Jan-2007	48,000.00	47,828.54	Liquidation	5	10.375%	360	29

Nomura Home Equity Loan, Inc.
 Asset-Backed Certificates
 Distribution Date: 25-Jun-2009

Nomura Home Equity Loan, Inc.
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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
Group 2	0171979796	FL	80.00	01-Dec-2006	228,000.00	226,876.54	Liquidation	15	6.750%	360	30
Group 2	0171980279	NV	79.98	01-Dec-2006	176,750.00	175,857.27	Liquidation	12	10.125%	360	30

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Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

Summary	Loan Count	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
Group 1	3	599,007.92	2,577.07	0.00
Group 2	2	183,438.41	1.44	0.00
Total	5	782,446.33	2,578.51	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
Group 1	0171476497	Active	270,597.52	3.96	0.00
Group 1	0171550911	Active	244,910.09	0.10	0.00
Group 1	0171980208	06/09/2009	83,500.31	2,573.01	0.00
Group 2	0171673994	Active	108,818.61	0.60	0.00
Group 2	0171674026	Active	74,619.80	0.84	0.00

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Prepayment Rates

Summary

SMM

Current Month 1.915%
 3 Month Average 2.144%
 12 Month Average 2.957%

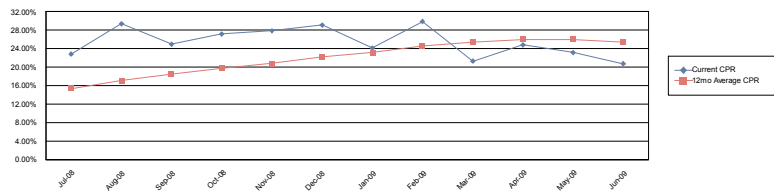
CPR

Current Month 20.706%
 3 Month Average 22.881%
 12 Month Average 25.422%

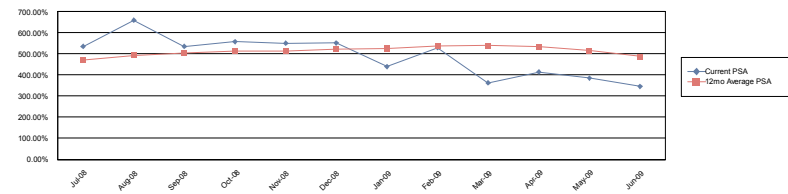
PSA

Current Month 345.103%
 3 Month Average 381.347%
 12 Month Average 488.489%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group 1

SMM

Current Month 1.574%
 3 Month Average 1.687%
 12 Month Average 2.368%

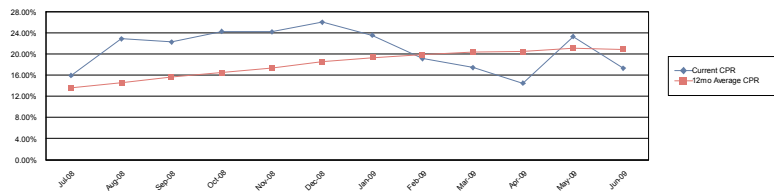
CPR

Current Month 17.337%
 3 Month Average 18.393%
 12 Month Average 20.929%

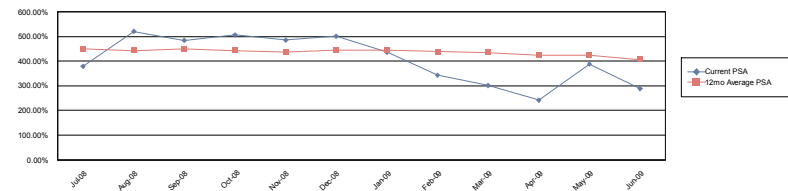
PSA

Current Month 288.954%
 3 Month Average 306.553%
 12 Month Average 406.548%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group 2

SMM

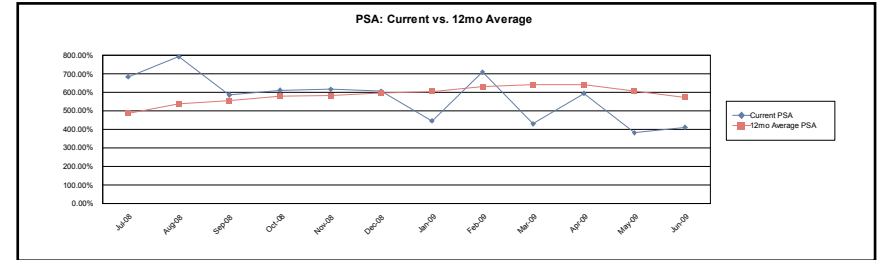
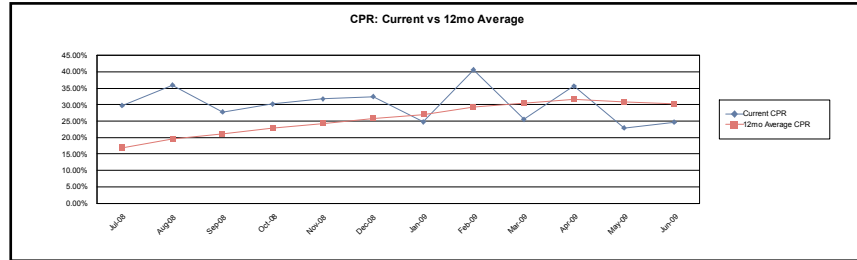
Current Month	2.333%
3 Month Average	2.694%
12 Month Average	3.642%

CPR

Current Month	24.668%
3 Month Average	27.732%
12 Month Average	30.164%

PSA

Current Month	411.133%
3 Month Average	462.197%
12 Month Average	572.362%



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

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

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0170953380	126,894.61	126,736.20	8.250%	6.071%	936.60	800.39
0170954371	437,005.32	445,518.79	5.870%	3.950%	2,720.01	2,029.99
0171145669	439,279.76	438,900.30	8.230%	3.950%	3,091.32	1,825.42
0171196691	51,196.91	51,145.69	10.350%	7.250%	451.77	360.53
0171228295	133,558.57	133,375.64	9.550%	5.404%	1,086.71	784.39
0171233438	204,614.89	215,309.79	9.900%	7.500%	1,853.51	1,575.78
0171297065	92,462.75	69,391.27	10.450%	4.520%	856.34	367.71
0171368732	52,359.65	53,725.51	11.600%	3.950%	528.90	471.64
0171368806	295,443.07	329,820.34	8.582%	4.000%	2,334.31	1,381.97
0171368825	98,768.49	98,235.90	11.600%	3.950%	995.93	857.70
0171368873	118,040.57	124,934.79	6.500%	4.425%	767.00	660.34
0171445885	497,645.59	497,215.72	8.850%	3.950%	3,647.20	2,067.95
0171458505	238,766.31	255,959.94	3.950%	3.950%	1,195.45	1,064.55
0171458842	265,439.33	285,278.94	8.860%	3.950%	2,151.07	1,186.49
0171475925	175,371.66	184,396.76	7.600%	3.950%	1,270.93	924.82
0171475981	113,012.58	120,338.77	7.950%	7.248%	847.13	847.13
0171476326	253,956.68	253,840.77	11.216%	6.350%	2,279.09	1,459.76
0171476548	245,795.41	281,270.78	8.750%	3.950%	1,968.72	1,212.96
0171478730	252,544.96	269,696.77	10.000%	4.070%	2,247.59	1,371.45
0171478740	216,560.47	221,941.08	7.630%	5.000%	1,569.56	1,247.80
0171490795	88,309.07	91,363.57	7.750%	6.797%	646.06	613.75
0171502815	271,907.07	301,492.09	8.500%	4.995%	1,926.01	1,455.66
0171502851	153,546.60	156,068.25	6.000%	5.294%	952.34	904.47
0171502883	21,311.10	21,795.13	8.000%	2.000%	220.16	168.30
0171546044	165,885.38	165,803.88	8.625%	6.080%	1,228.79	921.99
0171640611	531,167.21	553,953.05	4.930%	4.495%	2,958.54	2,950.29
0171674005	111,624.58	116,911.69	6.000%	5.122%	699.84	664.87
0171674280	205,460.61	235,782.55	9.125%	6.080%	1,616.67	1,311.13
0171674290	155,797.63	157,053.02	7.053%	5.750%	1,073.45	951.96
0171692369	159,761.64	169,793.38	8.850%	6.350%	1,294.49	976.43
0171778941	144,435.94	154,295.42	6.000%	4.774%	887.44	843.07
0171977600	176,929.21	191,089.26	6.000%	4.100%	1,096.00	968.06
0171977836	142,277.87	161,885.40	10.125%	4.151%	1,200.47	692.99
0171977936	156,313.21	166,105.50	7.990%	3.950%	1,171.95	690.84
0171978150	440,591.93	458,795.50	5.500%	3.950%	2,599.46	1,908.16
0171978190	301,899.57	337,942.77	9.990%	4.100%	2,548.97	1,442.96
0171978227	90,359.45	90,207.53	10.500%	3.950%	781.94	449.35
0171978228	172,704.92	173,787.03	6.000%	4.227%	1,078.45	752.86
0171978229	25,362.30	25,200.22	8.000%	2.000%	190.55	99.57

Nomura Home Equity Loan, Inc.
 Asset-Backed Certificates
 Distribution Date: 25-Jun-2009

Nomura Home Equity Loan, Inc.
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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0171978232	166,849.49	175,425.07	10.125%	4.645%	1,426.79	943.82
0171978297	269,541.60	268,824.46	8.875%	6.350%	1,931.34	1,549.34
0171978341	263,900.00	277,211.13	9.250%	4.235%	2,034.23	1,202.30
0171978628	89,660.40	89,616.35	6.625%	6.080%	509.69	498.33
0171978819	40,646.42	40,578.08	12.750%	3.950%	541.01	202.13
0171978856	220,160.95	231,103.62	9.125%	6.080%	1,696.58	1,285.11
0171978867	116,417.52	118,408.10	9.250%	6.080%	908.71	659.76
0171978923	246,871.52	246,750.23	9.250%	6.080%	1,809.25	1,372.11
0171978999	50,188.55	58,394.10	8.625%	6.250%	367.25	332.00
0171979007	109,474.67	123,364.02	8.875%	3.950%	821.94	613.49
0171979124	149,328.03	157,315.71	9.750%	3.950%	1,232.38	654.29
0171979128	29,708.27	29,669.61	10.875%	5.500%	265.86	174.82
0171979137	162,366.63	172,157.08	8.630%	3.950%	1,287.12	716.01
0171979241	86,194.29	86,149.15	11.500%	5.885%	700.77	467.85
0171979248	165,496.57	174,107.23	10.625%	6.350%	1,481.01	1,001.23
0171979275	89,547.45	89,506.59	10.875%	6.350%	773.64	514.72
0171979579	151,697.34	159,424.79	8.250%	6.350%	1,063.46	916.80
0171979753	149,072.56	158,241.35	8.875%	4.457%	1,128.65	708.63
0171980091	176,239.47	179,734.29	6.230%	4.510%	1,116.15	810.99
0171980318	268,587.83	274,943.82	9.380%	8.457%	2,262.56	2,149.42

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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			Group 1			Group 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(%)
< 5.000		414	74,285,933.60	13.300	217	34,698,692.23	11.236	197	39,587,241.37	15.852
5.000	5.499	42	9,104,031.28	1.630	26	5,392,861.44	1.746	16	3,711,169.84	1.486
5.500	5.999	107	23,016,666.41	4.121	66	11,945,025.37	3.868	41	11,071,641.04	4.434
6.000	6.499	205	41,725,561.04	7.471	131	22,291,632.32	7.219	74	19,433,928.72	7.782
6.500	6.999	233	48,949,121.91	8.764	160	31,678,039.67	10.258	73	17,271,082.24	6.916
7.000	7.499	174	35,088,482.53	6.282	116	20,330,301.53	6.583	58	14,758,181.00	5.910
7.500	7.999	339	61,426,972.65	10.998	234	39,527,960.29	12.800	105	21,899,012.36	8.769
8.000	8.499	265	46,052,332.09	8.245	163	24,675,895.14	7.991	102	21,376,436.95	8.560
8.500	8.999	399	69,038,336.33	12.361	281	45,059,476.85	14.591	118	23,978,859.48	9.602
9.000	9.499	351	69,153,523.81	12.381	223	34,625,529.53	11.213	128	34,527,994.28	13.827
9.500	9.999	234	39,126,217.77	7.005	139	20,246,656.12	6.556	95	18,879,561.65	7.560
10.000	10.499	139	24,683,703.10	4.419	77	11,548,143.23	3.740	62	13,135,559.87	5.260
10.500	10.999	70	8,190,916.81	1.467	37	2,493,255.16	0.807	33	5,697,661.65	2.282
11.000	11.499	52	4,499,440.88	0.806	31	2,444,056.02	0.791	21	2,055,384.86	0.823
11.500	11.999	29	1,527,488.88	0.273	17	797,937.82	0.258	12	729,551.06	0.292
12.000	12.499	23	1,285,936.37	0.230	11	457,611.48	0.148	12	828,324.89	0.332
12.500	12.999	25	940,105.03	0.168	16	472,058.51	0.153	9	468,046.52	0.187
13.000	13.499	3	357,858.21	0.064	1	124,851.32	0.040	2	233,006.89	0.093
13.500	13.999	1	58,271.05	0.010	0	0.00	0.000	1	58,271.05	0.023
14.000	14.499	1	21,826.02	0.004	0	0.00	0.000	1	21,826.02	0.009
14.500	14.999	0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
>= 15.000		0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
Total		3,106	558,532,725.77	100.000	1,946	308,809,984.03	100.000	1,160	249,722,741.74	100.000

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Distribution Date: 25-Jun-2009

Nomura Home Equity Loan, Inc.
Asset-Backed Certificates
Series 2007-2

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-Jun-2009 10:46:26AM

Supplemental Reporting

Closing Date

January 31, 2007.

Determination Date

With respect to any Distribution Date, the fifteenth (15th) day of the month of such Distribution Date or, if such day is not a Business Day, the immediately preceding Business Day.

Distribution Date

The twenty-fifth (25th) day of each calendar month after the initial issuance of the Certificates, or if such twenty-fifth (25th) day is not a Business Day, the next succeeding Business Day, commencing in February 2007.

Record Date

With respect to the Senior Certificates and Subordinate Certificates and any Distribution Date, so long as such Certificates are Book-Entry Certificates, the Business Day preceding such Distribution Date, and otherwise, the close of business on the last Business Day of the month preceding the month in which such Distribution Date occurs. With respect to the Class X, Class P and Residual Certificates and any Distribution Date, the close of business on the last Business Day of the month preceding the month in which such Distribution Date occurs.

Interest Determination Date

The second LIBOR Business Day preceding the commencement of each Accrual Period.

Servicer Remittance Date

Shall mean (a) with respect to Ocwen, SPS and Equity One (or any successor to any such Servicer) not later than 3:00 p.m. Eastern Time on the twenty-third (23rd) day of the month and if such day is not a Business Day, the immediately preceding Business Day and (b) with respect to Wells Fargo, the eighteenth (18th) day of the month and if such day is not a Business Day, the immediately following 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.