

**MASTR Asset Backed Securities
Mortgage Pass-Through Certificates
Series 2006-NC1**

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

20-Nov-2009 7:13:46PM

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
A-1	57643LNC6	11/24/2009	0.32375 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2	57643LND4	11/24/2009	0.38375 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-3	57643LNE2	11/24/2009	0.43375 %	128,748,284.13	46,537.14	3,963,922.84	0.00	124,784,361.29	4,010,459.98	0.00
A-4	57643LNF9	11/24/2009	0.54375 %	55,733,000.00	25,254.02	0.00	0.00	55,733,000.00	25,254.02	0.00
M-1	57643LNG7	11/24/2009	0.62375 %	32,030,000.00	16,648.93	0.00	0.00	32,030,000.00	16,648.93	0.00
M-2	57643LNH5	11/24/2009	0.65375 %	29,285,000.00	15,954.22	0.00	0.00	29,285,000.00	15,954.22	0.00
M-3	57643LNI1	11/24/2009	0.67375 %	16,930,000.00	9,505.49	0.00	0.00	16,930,000.00	9,505.49	0.00
M-4	57643LNK8	11/24/2009	0.80375 %	16,015,000.00	10,726.71	0.00	0.00	16,015,000.00	10,726.71	0.00
M-5	57643LNL6	11/24/2009	0.83375 %	14,185,000.00	9,855.62	0.00	0.00	14,185,000.00	9,855.62	0.00
M-6	57643LNM4	11/24/2009	0.93375 %	10,425,423.19	8,112.28	0.00	2,849,465.66	7,575,957.53	8,112.28	6,151,042.47
M-7	57643LNN2	11/24/2009	1.47375 %	0.00	0.00	0.00	0.00	0.00	0.00	12,812,000.00
M-8	57643LNP7	11/24/2009	1.64375 %	0.00	0.00	0.00	0.00	0.00	0.00	11,897,000.00
M-9	57643LNQ5	11/24/2009	2.74375 %	0.00	0.00	0.00	0.00	0.00	0.00	7,778,000.00
M-10	57643LNR3	11/24/2009	2.74375 %	0.00	0.00	0.00	0.00	0.00	0.00	6,863,000.00
M-11	57643LNS1	11/24/2009	2.74375 %	0.00	0.00	0.00	0.00	0.00	0.00	4,575,000.00
RX	MAB6NC1RX	10/31/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CE	MAB6NC1CE	10/31/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	MAB6NC1P0	10/31/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	MAB6NC1R0	10/31/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals				303,351,707.32	142,594.41	3,963,922.84	2,849,465.66	296,538,318.82	4,106,517.25	50,076,042.47

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.

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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
A-1	385,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
A-2	119,500,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
A-3	162,250,000.00	128,748,284.13	0.00	3,963,922.84	0.00	0.00	3,963,922.84	124,784,361.29	0.76908697	3,963,922.84
A-4	55,733,000.00	55,733,000.00	0.00	0.00	0.00	0.00	0.00	55,733,000.00	1.00000000	0.00
M-1	32,030,000.00	32,030,000.00	0.00	0.00	0.00	0.00	0.00	32,030,000.00	1.00000000	0.00
M-2	29,285,000.00	29,285,000.00	0.00	0.00	0.00	0.00	0.00	29,285,000.00	1.00000000	0.00
M-3	16,930,000.00	16,930,000.00	0.00	0.00	0.00	0.00	0.00	16,930,000.00	1.00000000	0.00
M-4	16,015,000.00	16,015,000.00	0.00	0.00	0.00	0.00	0.00	16,015,000.00	1.00000000	0.00
M-5	14,185,000.00	14,185,000.00	0.00	0.00	0.00	0.00	0.00	14,185,000.00	1.00000000	0.00
M-6	13,727,000.00	10,425,423.19	0.00	0.00	0.00	2,849,465.66	2,849,465.66	7,575,957.53	0.55190191	0.00
M-7	12,812,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-8	11,897,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-9	7,778,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-10	6,863,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
M-11	4,575,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
RX	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
CE	26,088,620.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
P	100.00	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
Totals	915,168,720.00	303,351,707.32	0.00	3,963,922.84	0.00	2,849,465.66	6,813,388.50	296,538,318.82	0.32402585	3,963,922.84

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
A-1	385,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-2	119,500,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-3	162,250,000.00	793.51792992	0.00000000	24.43095741	0.00000000	0.00000000	24.43095741	769.08697251	0.76908697	24.43095741
A-4	55,733,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	32,030,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	29,285,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	16,930,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	16,015,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	14,185,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-6	13,727,000.00	759.48300357	0.00000000	0.00000000	0.00000000	207.58109274	207.58109274	551.90191083	0.55190191	0.00000000
M-7	12,812,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-8	11,897,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-9	7,778,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-10	6,863,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-11	4,575,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RX	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
CE	26,088,620.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
P	100.00	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

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

NOTE: All Classes Are Per \$1,000 Denomination

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	N/A	N/A	0.32375 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2	N/A	N/A	0.38375 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-3	10/26/09 - 11/24/09	30	0.43375 %	128,748,284.13	46,537.14	0.00	0.00	0.00	46,537.14	0.00	124,784,361.29
A-4	10/26/09 - 11/24/09	30	0.54375 %	55,733,000.00	25,254.02	0.00	0.00	0.00	25,254.02	0.00	55,733,000.00
M-1	10/26/09 - 11/24/09	30	0.62375 %	32,030,000.00	16,648.93	0.00	0.00	0.00	16,648.93	0.00	32,030,000.00
M-2	10/26/09 - 11/24/09	30	0.65375 %	29,285,000.00	15,954.22	0.00	0.00	0.00	15,954.22	0.00	29,285,000.00
M-3	10/26/09 - 11/24/09	30	0.67375 %	16,930,000.00	9,505.49	0.00	0.00	0.00	9,505.49	0.00	16,930,000.00
M-4	10/26/09 - 11/24/09	30	0.80375 %	16,015,000.00	10,726.71	0.00	0.00	0.00	10,726.71	0.00	16,015,000.00
M-5	10/26/09 - 11/24/09	30	0.83375 %	14,185,000.00	9,855.62	0.00	0.00	0.00	9,855.62	0.00	14,185,000.00
M-6	10/26/09 - 11/24/09	30	0.93375 %	10,425,423.19	8,112.28	0.00	0.00	0.00	8,112.28	0.00	7,575,957.53
M-7	N/A	N/A	1.47375 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	N/A	N/A	1.64375 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	N/A	N/A	2.74375 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	N/A	N/A	2.74375 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-11	N/A	N/A	2.74375 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CE	N/A	N/A	0.00000 %	303,351,707.32	0.00	0.00	0.00	0.00	0.00	0.00	296,538,318.82
P	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
Totals					142,594.41	0.00	0.00	0.00	142,594.41	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
A-1	385,500,000.00	0.32375 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-2	119,500,000.00	0.38375 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-3	162,250,000.00	0.43375 %	793.51792992	0.28682367	0.00000000	0.00000000	0.00000000	0.28682367	0.00000000	769.08697251
A-4	55,733,000.00	0.54375 %	1000.00000000	0.45312508	0.00000000	0.00000000	0.00000000	0.45312508	0.00000000	1000.00000000
M-1	32,030,000.00	0.62375 %	1000.00000000	0.51979176	0.00000000	0.00000000	0.00000000	0.51979176	0.00000000	1000.00000000
M-2	29,285,000.00	0.65375 %	1000.00000000	0.54479153	0.00000000	0.00000000	0.00000000	0.54479153	0.00000000	1000.00000000
M-3	16,930,000.00	0.67375 %	1000.00000000	0.56145836	0.00000000	0.00000000	0.00000000	0.56145836	0.00000000	1000.00000000
M-4	16,015,000.00	0.80375 %	1000.00000000	0.66979145	0.00000000	0.00000000	0.00000000	0.66979145	0.00000000	1000.00000000
M-5	14,185,000.00	0.83375 %	1000.00000000	0.69479168	0.00000000	0.00000000	0.00000000	0.69479168	0.00000000	1000.00000000
M-6	13,727,000.00	0.93375 %	759.48300357	0.59097254	0.00000000	0.00000000	0.00000000	0.59097254	0.00000000	551.90191083
M-7	12,812,000.00	1.47375 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-8	11,897,000.00	1.64375 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-9	7,778,000.00	2.74375 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-10	6,863,000.00	2.74375 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
M-11	4,575,000.00	2.74375 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RX	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
CE	26,088,620.00	0.00000 %	11627.74065167	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	11366.57741268
P	100.00	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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	7,448,881.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	1,253,834.46
Gains & Subsequent Recoveries (Realized Losses)	(4,274,943.22)
Prepayment Penalties	0.00
Swap/Cap Payments	0.00
Total Deposits	4,427,772.82
Withdrawals	
Swap Payments	191,699.11
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	129,556.46
Payment of Interest and Principal	4,106,517.25
Total Withdrawals (Pool Distribution Amount)	4,427,772.82
Ending Balance	0.00

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

ADMINISTRATION FEES	
Gross Servicing Fee*	126,396.54
Credit Risk Manager Fee - Clayton Fixed Income Services	3,159.92
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	129,556.46

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

Servicer Advances are calculated as delinquent scheduled principal and interest.

NOTE: Swap/Cap Payments are listed below

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Net WAC Carryover Reserve Fund	0.00	0.00	0.00	0.00
Hedge Funds				
Account Name		Funds In (A)	Funds Out (B)	Net Amount (A - B)
SWAP Account - Swiss RE Financial		10,210.69	201,909.80	(191,699.11)

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Collateral Statement

Group	Group One	Group Two	Total
Collateral Description	Mixed Fixed	Mixed ARM	Mixed Fixed & Arm
Weighted Average Coupon Rate	7.834536	7.317347	7.671720
Weighted Average Net Rate	7.334536	6.817347	7.171720
Weighted Average Pass-Through Rate	7.322036	6.804847	7.159220
Weighted Average Remaining Term	313	304	310
Principal and Interest Constant	1,504,948.62	701,548.16	2,206,496.78
Beginning Loan Count	969	723	1,692
Loans Paid in Full	23	8	31
Ending Loan Count	946	715	1,661
Beginning Scheduled Balance	207,853,953.95	95,497,753.37	303,351,707.32
Ending Scheduled Balance	202,127,718.83	94,410,599.99	296,538,318.82
Actual Ending Collateral Balance	203,079,651.30	94,799,946.11	297,879,597.41
Scheduled Principal	147,915.95	119,222.99	267,138.94
Unscheduled Principal	5,578,319.17	967,930.39	6,546,249.56
Negative Amortized Principal	0.00	0.00	0.00
Scheduled Interest	1,357,032.67	582,325.17	1,939,357.84
Servicing Fees	86,605.81	39,790.73	126,396.54
Master Servicing Fees	0.00	0.00	0.00
Trustee Fee	0.00	0.00	0.00
FRY Amount	0.00	0.00	0.00
Special Hazard Fee	0.00	0.00	0.00
Other Fee	2,165.15	994.77	3,159.92
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	1,268,261.71	541,539.67	1,809,801.38
Realized Loss Amount	3,786,214.44	488,728.78	4,274,943.22
Cumulative Realized Loss	101,723,191.72	19,092,918.02	120,816,109.74
Percentage of Cumulative Losses	13.9056	10.3968	13.2015
Prepayment Penalty Waived Amount	0.00	0.00	0.00
Prepayment Penalty Waived Count	0	0	0
Prepayment Penalty Paid Amount	0.00	0.00	0.00
Prepayment Penalty Paid Count	0	0	0
Special Servicing Fee	0.00	0.00	0.00

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Additional Reporting - Deal Level

Cash Reporting	
Net Monthly Excess Cashflow	1,362,840.53
Excess Liquidation Proceeds	0.00
Interest Losses	62,637.03
Additional Cash Shortage	0.00
Other Income	-50,030.47
Informational Reporting	
Credit Enhancement Percentage	39.185678%
Structural Reporting	
Overcollateralization Amount	0.00
Overcollateralization Target Amount	26,082,308.52
Overcollateralization Deficiency Amount	26,082,308.52
Extra Principal Distribution Amount	1,362,840.53
Overcollateralization Release Amount	0.00
Principal Losses	4,240,093.90
Trailing Expense Amount	3,885.64
Subsequent Recovery Amount	31,673.35
Trigger Event Reporting	
Step Up Cumulative Loss Trigger	
Calculated Value	12.907889%
Threshold Value	4.050000%
Trigger Result	Fail
Step Up Enhancement Delinquency Trigger	
Calculated Value	49.628714%
Threshold Value	14.910150%
Trigger Result	Fail
Step Up Trigger	
Trigger Result	Fail
Stepdown	NO

**MASTR Asset Backed Securities
Mortgage Pass-Through Certificates
Series 2006-NC1**

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Wells Fargo Bank, N.A.
Securities Administration Services
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Frederick, MD 21701-4747
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Delinquency Status

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance	
		0-29 Days	22	3,222,065.39		0	0.00		0	0.00		22	3,222,065.39	
30 Days	74	11,395,869.39	3	890,122.19		0	0.00		0	0.00		77	12,285,991.58	
60 Days	60	11,052,716.01	6	1,117,422.99		0	0.00		0	0.00		66	12,170,139.00	
90 Days	39	7,191,684.84	8	1,486,739.91		20	3,856,604.76		0	0.00		67	12,535,029.51	
120 Days	25	3,863,180.81	3	388,118.04		8	986,266.64		0	0.00		36	5,237,565.49	
150 Days	12	1,950,974.82	3	821,100.05		15	2,749,771.61		0	0.00		30	5,521,846.48	
180+ Days	134	28,555,110.13	33	6,130,522.53		234	54,966,877.12		94	22,051,064.55		495	111,703,574.33	
344	64,009,536.00		78	14,056,091.10		277	62,559,520.13		94	22,051,064.55		793	162,676,211.78	
No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance	
		0-29 Days	1.324503 %	1.086560 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %		1.324503 %	1.086560 %	
30 Days	4.455148 %	3.842967 %	0.180614 %	0.300171 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %		4.635762 %	4.143138 %	
60 Days	3.612282 %	3.727247 %	0.361228 %	0.376822 %		0.000000 %	0.000000 %		0.000000 %	0.000000 %		3.973510 %	4.104070 %	
90 Days	2.347983 %	2.425213 %	0.481638 %	0.501365 %		1.204094 %	1.300542 %		0.000000 %	0.000000 %		4.033715 %	4.227120 %	
120 Days	1.505117 %	1.302759 %	0.180614 %	0.130883 %		0.481638 %	0.332593 %		0.000000 %	0.000000 %		2.167369 %	1.766236 %	
150 Days	0.722456 %	0.657917 %	0.180614 %	0.276895 %		0.903070 %	0.927290 %		0.000000 %	0.000000 %		1.806141 %	1.862102 %	
180+ Days	8.067429 %	9.629484 %	1.986755 %	2.067363 %		14.087899 %	18.536180 %		5.659241 %	7.436160 %		29.801325 %	37.669187 %	
20.710415 %	21.585587 %		4.695966 %	4.740059 %		16.676701 %	21.096606 %		5.659241 %	7.436160 %		47.742324 %	54.858412 %	

Current Period Class A Insufficient Funds	0.00	Principal Balance of Contaminated Properties	0.00	Periodic Advance	1,253,834.46
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**MASTR Asset Backed Securities
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Series 2006-NC1**

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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Group One														
No of Loans		Scheduled Bal	No of Loans		Scheduled Balance	No of Loans		Scheduled Balance	No of Loans		Scheduled Balance	No of Loans		Scheduled Balance
			0-29 Days	7	1,235,278.43	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	7	1,235,278.43
30 Days	40	6,970,307.62	30 Days	3	890,122.19	30 Days	0	0.00	30 Days	0	0.00	30 Days	43	7,860,429.81
60 Days	38	8,154,435.70	60 Days	5	985,228.97	60 Days	0	0.00	60 Days	0	0.00	60 Days	43	9,139,664.67
90 Days	23	4,956,619.78	90 Days	6	1,088,906.54	90 Days	14	3,257,752.52	90 Days	0	0.00	90 Days	43	9,303,278.84
120 Days	14	2,835,569.63	120 Days	3	388,118.04	120 Days	4	450,702.59	120 Days	0	0.00	120 Days	21	3,674,390.26
150 Days	6	656,169.93	150 Days	1	58,374.51	150 Days	12	2,253,158.05	150 Days	0	0.00	150 Days	19	2,967,702.49
180+ Days	112	25,092,699.54	180+ Days	23	5,049,631.92	180+ Days	199	48,134,608.99	180+ Days	83	20,123,688.07	180+ Days	417	98,400,628.52
233		48,665,802.20	48		9,695,660.60	229		54,096,222.15	83		20,123,688.07	593		132,581,373.02
			0-29 Days	0.739958%	0.611138%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.739958%	0.611138%
30 Days	4.228330%	3.448467%	30 Days	0.317125%	0.440376%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	4.545455%	3.888843%
60 Days	4.016913%	4.034299%	60 Days	0.528541%	0.487429%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	4.545455%	4.521728%
90 Days	2.431290%	2.452222%	90 Days	0.634249%	0.538722%	90 Days	1.479915%	1.611730%	90 Days	0.000000%	0.000000%	90 Days	4.545455%	4.602673%
120 Days	1.479915%	1.402860%	120 Days	0.317125%	0.192016%	120 Days	0.422833%	0.222979%	120 Days	0.000000%	0.000000%	120 Days	2.219873%	1.817856%
150 Days	0.634249%	0.324631%	150 Days	0.105708%	0.028880%	150 Days	1.268499%	1.114720%	150 Days	0.000000%	0.000000%	150 Days	2.008457%	1.468231%
180+ Days	11.839323%	12.414279%	180+ Days	2.431290%	2.498238%	180+ Days	21.035941%	23.813957%	180+ Days	8.773784%	9.955927%	180+ Days	44.080338%	48.682402%
24.630021%		24.076758%	5.073996%		4.796799%	24.207188%		26.763386%	8.773784%		9.955927%	62.684989%		65.592871%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL							
Group Two																			
No of Loans		Scheduled Bal	No of Loans		Scheduled Balance	No of Loans		Scheduled Balance	No of Loans		Scheduled Balance	No of Loans		Scheduled Balance					
			0-29 Days	15	1,986,786.96	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	15	1,986,786.96					
30 Days	34	4,425,561.77	30 Days	0	0.00	30 Days	0	0.00	30 Days	0	0.00	30 Days	34	4,425,561.77					
60 Days	22	2,898,280.31	60 Days	1	132,194.02	60 Days	0	0.00	60 Days	0	0.00	60 Days	23	3,030,474.33					
90 Days	16	2,235,065.06	90 Days	2	397,833.37	90 Days	6	598,852.24	90 Days	0	0.00	90 Days	24	3,231,750.67					
120 Days	11	1,027,611.18	120 Days	0	0.00	120 Days	4	535,564.05	120 Days	0	0.00	120 Days	15	1,563,175.23					
150 Days	6	1,294,804.89	150 Days	2	762,725.54	150 Days	3	496,613.56	150 Days	0	0.00	150 Days	11	2,554,143.99					
180+ Days	22	3,462,410.59	180+ Days	10	1,080,890.61	180+ Days	35	6,832,268.13	180+ Days	11	1,927,376.48	180+ Days	78	13,302,945.81					
		111	15,343,733.80			30	4,360,430.50			48	8,463,297.98			11	1,927,376.48			200	30,094,838.76
			0-29 Days	2.097902%	2.104411%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	2.097902%	2.104411%					
30 Days	4.755245%	4.687569%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	4.755245%	4.687569%					
60 Days	3.076923%	3.069867%	60 Days	0.139860%	0.140020%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	3.216783%	3.209888%					
90 Days	2.237762%	2.367388%	90 Days	0.279720%	0.421386%	90 Days	0.839161%	0.634306%	90 Days	0.000000%	0.000000%	90 Days	3.356643%	3.423080%					
120 Days	1.538462%	1.088449%	120 Days	0.000000%	0.000000%	120 Days	0.559441%	0.567271%	120 Days	0.000000%	0.000000%	120 Days	2.097902%	1.655720%					
150 Days	0.839161%	1.371461%	150 Days	0.279720%	0.807881%	150 Days	0.419580%	0.526015%	150 Days	0.000000%	0.000000%	150 Days	1.538462%	2.705357%					
180+ Days	3.076923%	3.667396%	180+ Days	1.398601%	1.144883%	180+ Days	4.895105%	7.236760%	180+ Days	1.538462%	2.041483%	180+ Days	10.909091%	14.090521%					
		15.524476%	16.252130%			4.195804%	4.618581%			6.713287%	8.964351%			1.538462%	2.041483%			27.972028%	31.876546%

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180+ Delinquency Summary

Days Delinquent	Summary			Group One			Group Two		
	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(%)
180 - 209	30	3,794,092.66	1.279	22	3,125,874.09	1.546	8	668,218.57	0.708
210 - 239	31	5,877,512.51	1.982	24	4,490,027.65	2.221	7	1,387,484.86	1.470
240 - 269	41	8,316,007.10	2.804	32	6,818,564.09	3.373	9	1,497,443.01	1.586
270 - 299	37	7,701,642.51	2.597	31	7,004,262.59	3.465	6	697,379.92	0.739
300 - 329	29	7,542,119.73	2.543	25	6,780,385.15	3.355	4	761,734.58	0.807
330 - 359	26	5,442,566.70	1.835	21	4,233,019.53	2.094	5	1,209,547.17	1.281
360 - 389	31	7,130,530.56	2.405	27	6,487,257.40	3.209	4	643,273.16	0.681
390 - 419	33	7,419,970.26	2.502	28	6,311,557.99	3.123	5	1,108,412.27	1.174
420 - 449	29	7,109,494.48	2.397	25	6,104,326.94	3.020	4	1,005,167.54	1.065
450 - 479	22	5,591,321.84	1.886	19	5,374,774.94	2.659	3	216,546.90	0.229
480 - 509	14	2,948,432.26	0.994	12	2,742,211.81	1.357	2	206,220.45	0.218
510 - 539	19	4,396,743.32	1.483	15	3,744,446.22	1.853	4	652,297.10	0.691
540 - 569	16	4,224,909.20	1.425	16	4,224,909.20	2.090	0	0.00	0.000
570 - 599	15	3,856,524.12	1.301	14	3,632,946.88	1.797	1	223,577.24	0.237
600 - 629	8	1,517,353.39	0.512	5	810,751.38	0.401	3	706,602.01	0.748
630 - 659	14	4,678,130.95	1.578	11	3,803,454.74	1.882	3	874,676.21	0.926
660 - 689	20	4,404,183.08	1.485	19	4,233,813.69	2.095	1	170,369.39	0.180
690 - 719	7	2,601,580.40	0.877	6	2,249,894.10	1.113	1	351,686.30	0.373
720 - 749	10	2,148,044.46	0.724	8	1,712,164.81	0.847	2	435,879.65	0.462
750 - 779	6	1,269,057.19	0.428	6	1,269,057.19	0.628	0	0.00	0.000
780 - 809	8	2,072,408.13	0.699	6	1,946,458.74	0.963	2	125,949.39	0.133
810 - 839	7	1,467,600.22	0.495	6	1,309,832.75	0.648	1	157,767.47	0.167
840 - 869	8	1,365,443.16	0.460	8	1,365,443.16	0.676	0	0.00	0.000
870 - 899	4	544,789.32	0.184	4	544,789.32	0.270	0	0.00	0.000
900 - 929	3	587,853.30	0.198	2	539,207.84	0.267	1	48,645.46	0.052
930 - 959	8	1,482,409.59	0.500	6	1,328,342.43	0.657	2	154,067.16	0.163
960 - 989	4	1,658,940.54	0.559	4	1,658,940.54	0.821	0	0.00	0.000
990 - 1019	4	1,230,077.86	0.415	4	1,230,077.86	0.609	0	0.00	0.000
1140 - 1169	2	508,725.99	0.172	2	508,725.99	0.252	0	0.00	0.000
1170 - 1199	1	115,495.63	0.039	1	115,495.63	0.057	0	0.00	0.000
1200 - 1229	1	118,796.67	0.040	1	118,796.67	0.059	0	0.00	0.000
1230 - 1259	2	794,051.61	0.268	2	794,051.61	0.393	0	0.00	0.000
1260 - 1289	3	908,810.94	0.306	3	908,810.94	0.450	0	0.00	0.000
1320 - 1349	1	263,744.32	0.089	1	263,744.32	0.130	0	0.00	0.000
1350 - 1379	1	614,210.33	0.207	1	614,210.33	0.304	0	0.00	0.000
Total	495	111,703,574.33	37.668	417	98,400,628.52	48.684	78	13,302,945.81	14.090

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

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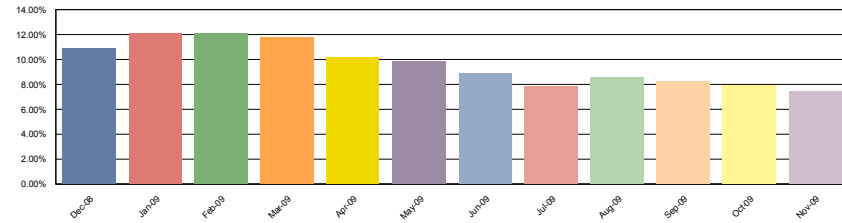
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REO Detail - All Mortgage Loans in REO during Current Period

Summary

New REO Loans	
Loans in REO	19
Original Principal Balance	3,325,139.20
Current Scheduled Balance	3,241,813.13
Current REO Total	
Loans in REO	94
Original Principal Balance	22,543,551.20
Current Scheduled Balance	22,051,064.55

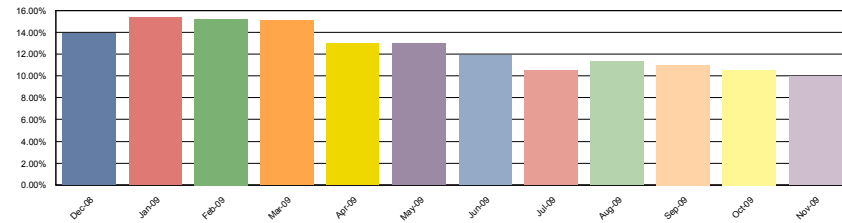
12 Month REO History



Group One

New REO Loans	
Loans in REO	17
Original Principal Balance	2,990,432.20
Current Scheduled Balance	2,930,398.17
Current REO Total	
Loans in REO	83
Original Principal Balance	20,530,644.20
Current Scheduled Balance	20,123,688.07

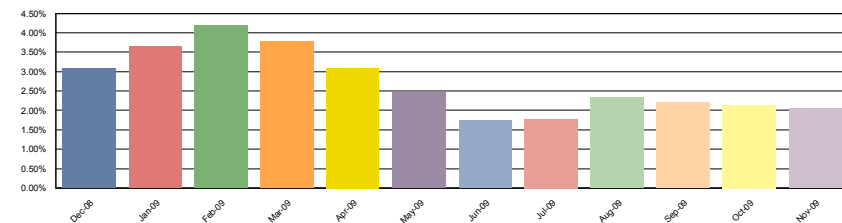
12 Month REO History



Group Two

New REO Loans	
Loans in REO	2
Original Principal Balance	334,707.00
Current Scheduled Balance	311,414.96
Current REO Total	
Loans in REO	11
Original Principal Balance	2,012,907.00
Current Scheduled Balance	1,927,376.48

12 Month REO History



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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group One	0002238533	Aug-2009	01-Dec-2005	AR	89.00	73,870.00	70,941.89	01-Jan-2009	8	8.625%	5,181.64
Group One	1002540897	Jun-2009	01-Dec-2005	IL	80.00	128,100.00	123,488.75	01-Apr-2008	17	8.375%	16,492.33
Group One	1003172738	Aug-2009	01-Nov-2005	CA	51.61	160,000.00	152,527.93	01-Sep-2008	12	6.875%	14,356.19
Group One	1003186144	May-2009	01-Dec-2005	NY	82.76	360,000.00	345,285.94	01-Feb-2007	31	8.750%	77,046.95
Group One	1003419642	May-2009	01-Nov-2005	CA	80.00	527,600.00	501,954.88	01-Mar-2008	18	5.990%	59,227.53
Group One	1003663547	Jul-2009	01-Nov-2005	CA	90.00	297,000.00	285,476.74	01-Nov-2008	10	7.275%	22,866.40
Group One	1003681796	Oct-2009	01-Dec-2005	NY	90.00	292,500.00	282,201.03	01-Jul-2006	38	8.875%	77,281.46
Group One	1003693658	Aug-2009	01-Dec-2005	IL	80.00	172,000.00	164,789.05	01-Nov-2007	22	8.375%	27,119.22
Group One	1003703193	Aug-2009	01-Nov-2005	TX	80.00	93,512.00	89,780.83	01-Mar-2008	18	7.550%	12,111.99
Group One	1003721789	Nov-2009	01-Dec-2005	FL	89.89	266,038.20	265,612.86	01-Nov-2007	22	7.625%	38,347.86
Group One	1003744238	Aug-2008	01-Dec-2005	CT	85.00	267,750.00	267,672.19	01-Jul-2007	26	7.875%	43,652.78
Group One	1003772849	Aug-2009	01-Nov-2005	TX	80.00	89,600.00	86,140.18	01-May-2008	16	8.500%	10,969.11
Group One	1003803263	Sep-2009	01-Dec-2005	NC	85.00	85,000.00	82,238.73	01-Jul-2008	14	8.625%	9,485.35
Group One	1003819416	Jul-2009	01-Nov-2005	MI	80.00	128,000.00	122,358.66	01-Jun-2008	15	6.875%	14,225.98
Group One	1003820002	Nov-2009	01-Dec-2005	ME	90.00	254,700.00	246,030.61	01-Jun-2007	27	8.375%	49,408.31
Group One	1003823072	Oct-2009	01-Dec-2005	IL	85.00	255,000.00	244,780.58	01-Aug-2008	13	8.375%	26,253.81
Group One	1003857543	Aug-2009	01-Dec-2005	CT	85.00	158,950.00	154,319.98	01-Sep-2008	12	9.100%	16,363.54
Group One	1003874659	Oct-2009	01-Dec-2005	CA	90.00	207,000.00	199,540.63	01-Sep-2008	12	8.625%	20,614.98
Group One	1003909024	Aug-2009	01-Dec-2005	NJ	80.00	228,000.00	221,045.56	01-Dec-2006	33	8.625%	55,697.83
Group One	1003919451	Nov-2009	01-Dec-2005	FL	80.00	131,992.00	127,279.19	01-Apr-2008	17	8.625%	17,681.01
Group One	1003928968	Jun-2009	01-Dec-2005	MI	80.00	132,000.00	130,268.31	01-Nov-2008	10	6.125%	7,388.54
Group One	1003929066	Oct-2009	01-Dec-2005	TX	80.00	56,000.00	54,499.55	01-Mar-2009	6	9.875%	3,553.24
Group One	1003932980	Aug-2009	01-Dec-2005	NV	80.00	109,600.00	105,775.68	01-May-2008	16	8.375%	13,521.33
Group One	1003945538	Mar-2009	01-Dec-2005	CA	80.00	380,000.00	380,000.00	01-Apr-2008	17	8.625%	51,901.75
Group One	1003950004	Sep-2009	01-Dec-2005	NC	80.00	123,900.00	119,831.49	01-Aug-2008	13	8.375%	12,852.39
Group One	1003951735	Nov-2009	01-Dec-2005	MA	80.00	115,200.00	114,948.66	01-Sep-2008	12	8.375%	11,470.86
Group One	1003957132	Aug-2009	01-Dec-2005	AZ	75.00	142,500.00	137,683.53	01-Jun-2008	15	8.375%	16,582.75
Group One	1003964160	Nov-2009	01-Dec-2005	FL	80.00	174,392.00	172,332.13	01-Aug-2007	25	8.625%	33,703.79
Group One	1003980053	Oct-2009	01-Dec-2005	CA	80.00	556,000.00	555,999.96	01-Jul-2008	14	8.375%	63,013.32
Group One	1003986930	Aug-2009	01-Dec-2005	MI	87.32	124,000.00	123,982.94	01-Feb-2009	7	8.875%	8,252.64
Group One	1003989303	Jan-2009	01-Dec-2005	MD	85.00	306,000.00	306,000.00	01-Nov-2007	22	8.375%	51,905.34
Group One	1003991309	Nov-2009	01-Dec-2005	CA	81.48	220,000.00	217,404.79	01-Dec-2008	9	8.375%	17,052.61
Group One	1003993824	Jan-2009	01-Dec-2005	CA	80.00	348,800.00	333,714.85	01-Mar-2008	18	8.625%	47,639.62
Group One	1004000360	Aug-2009	01-Dec-2005	PA	90.00	151,200.00	146,022.80	01-Feb-2008	19	8.375%	22,093.37
Group One	1004003152	Sep-2009	01-Dec-2005	TX	80.00	92,280.00	89,070.97	01-Feb-2009	7	8.625%	5,785.95
Group One	1004007121	Sep-2008	01-Dec-2005	CA	95.00	736,250.00	710,376.80	01-Dec-2007	21	8.625%	120,350.02
Group One	1004014275	Oct-2009	01-Dec-2005	IL	90.00	324,000.00	320,420.63	01-Jun-2008	15	7.625%	32,421.09
Group One	1004014480	Nov-2009	01-Dec-2005	NV	80.00	216,000.00	209,201.02	01-Nov-2007	22	8.375%	35,789.99
Group One	1004019591	May-2009	01-Dec-2005	MI	75.00	72,000.00	70,283.15	01-Sep-2008	12	9.500%	7,936.32
Group One	1004029973	Nov-2009	01-Dec-2005	CA	89.66	260,000.00	259,885.42	01-Jul-2008	14	8.375%	29,453.60

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group One	1004039775	Sep-2009	01-Dec-2005	OK	80.00	64,000.00	62,072.23	01-Oct-2008	11	8.900%	6,060.89
Group One	1004041441	Oct-2009	01-Dec-2005	OR	80.00	135,600.00	135,557.62	01-Sep-2008	12	8.625%	13,922.94
Group One	1004046794	Aug-2009	01-Dec-2005	CA	90.00	333,900.00	321,937.45	01-Oct-2008	11	8.625%	30,990.25
Group One	1004050485	Sep-2009	01-Dec-2005	CT	84.77	192,000.00	186,364.72	01-Jan-2008	20	9.125%	32,236.77
Group One	1004052081	Aug-2009	01-Dec-2005	PA	90.00	72,000.00	69,911.32	01-Jan-2008	20	9.000%	11,637.66
Group One	1004069279	Sep-2009	01-Dec-2005	FL	80.00	464,000.00	463,999.96	01-Dec-2007	21	8.000%	70,180.00
Group One	1004083119	Oct-2009	01-Dec-2005	FL	80.00	105,600.00	101,805.06	01-May-2007	28	8.375%	21,151.16
Group One	1004083217	Mar-2009	01-Dec-2005	NY	80.00	254,400.00	245,881.66	01-Apr-2006	41	8.625%	72,664.39
Group One	1004088230	Sep-2009	01-Dec-2005	AZ	80.00	328,000.00	317,139.05	01-Aug-2008	13	8.625%	35,001.90
Group One	1004102330	Jul-2008	01-Dec-2005	NY	90.00	567,000.00	548,169.95	01-Apr-2006	41	8.625%	165,305.33
Group One	1004112748	Jul-2009	01-Dec-2005	NH	80.00	196,000.00	188,052.51	01-Sep-2008	12	8.375%	18,881.51
Group One	1004116316	Aug-2009	01-Dec-2005	NY	85.00	239,700.00	231,828.86	01-Jul-2007	26	8.375%	46,874.91
Group One	1004127723	May-2009	01-Dec-2005	MI	85.00	212,500.00	204,210.03	01-Oct-2008	11	8.375%	19,106.36
Group One	1004139747	Sep-2009	01-Dec-2005	CA	95.00	703,000.00	702,984.94	01-Sep-2008	12	8.375%	70,152.04
Group One	1004156219	Oct-2008	01-Dec-2005	MA	80.00	111,200.00	107,314.58	01-May-2007	28	8.250%	21,860.41
Group One	1004162435	Nov-2009	01-Dec-2005	IL	94.07	127,000.00	126,494.15	01-Jul-2008	14	7.875%	12,515.98
Group One	1004163979	Aug-2009	01-Dec-2005	IL	85.88	152,000.00	145,839.60	01-Jul-2008	14	8.125%	15,149.96
Group One	1004187338	Oct-2009	01-Dec-2005	CA	90.00	254,700.00	246,942.11	01-Nov-2008	10	8.825%	22,275.87
Group One	1004187613	Nov-2009	01-Dec-2005	CA	90.00	283,500.00	270,725.30	01-May-2008	16	8.375%	34,606.82
Group One	1004192947	Sep-2009	01-Dec-2005	CA	95.00	470,250.00	470,250.00	01-Sep-2008	12	8.800%	48,710.00
Group One	1004195944	Nov-2009	01-Dec-2005	AZ	78.02	71,000.00	67,786.05	01-Jan-2009	8	8.625%	4,951.09
Group One	1004210222	Nov-2009	01-Dec-2005	AZ	80.00	220,000.00	219,997.10	01-Mar-2009	6	8.375%	12,099.82
Group One	1004211221	Aug-2009	01-Dec-2005	IA	80.00	92,000.00	91,968.73	01-Feb-2007	31	8.375%	21,037.98
Group One	1004230601	Feb-2009	01-Dec-2005	CA	80.00	356,000.00	355,970.00	01-Nov-2007	22	8.375%	59,384.70
Group One	1004245338	Nov-2009	01-Dec-2005	NY	88.89	200,000.00	198,259.48	01-Jun-2007	27	8.375%	39,817.19
Group One	1004257930	Nov-2009	01-Dec-2005	FL	80.00	112,360.00	108,313.05	01-Nov-2007	22	8.625%	19,015.81
Group One	1004281538	Aug-2009	01-Dec-2005	CA	80.00	516,000.00	515,871.56	01-Oct-2007	23	8.625%	91,868.06
Group One	1004289497	Sep-2009	01-Dec-2005	IL	80.00	97,200.00	93,285.54	01-Feb-2007	31	7.625%	18,892.37
Group One	1004317313	Nov-2009	01-Dec-2005	TX	85.00	119,850.00	115,495.63	01-Jun-2006	39	7.900%	30,560.13
Group One	1004377891	Aug-2009	01-Dec-2005	CA	85.00	517,650.00	497,092.13	01-Nov-2008	10	7.875%	39,695.90
Group One	1004385212	Sep-2009	01-Dec-2005	OH	42.17	97,000.00	93,506.08	01-Sep-2007	24	8.375%	17,276.44
Group One	1004390670	Oct-2009	01-Dec-2005	WA	85.00	148,750.00	143,737.72	01-Feb-2008	19	8.375%	21,711.20
Group One	1004396754	Oct-2009	01-Dec-2005	CA	80.00	440,000.00	439,999.96	01-Dec-2008	9	8.375%	34,512.50
Group One	1004403899	Nov-2009	01-Dec-2005	PA	80.00	121,600.00	117,250.37	01-Dec-2006	33	9.875%	31,936.72
Group One	1004404068	Oct-2009	01-Dec-2005	CA	80.00	506,000.00	506,000.00	01-Nov-2008	10	8.375%	43,642.56
Group One	1004426614	Aug-2009	01-Dec-2005	CA	80.00	376,000.00	375,999.98	01-Mar-2008	18	8.375%	52,342.30
Group One	1004428284	Nov-2009	01-Dec-2005	TX	80.00	96,800.00	93,382.36	01-Dec-2008	9	8.375%	7,362.35
Group One	1004428346	Aug-2009	01-Dec-2005	CA	80.00	380,000.00	379,999.96	01-Nov-2007	22	8.375%	62,462.52
Group One	1004458857	Aug-2009	01-Dec-2005	CA	90.00	387,000.00	383,057.89	01-Aug-2008	13	6.000%	26,609.05
Group One	1004464314	Jun-2009	01-Dec-2005	CA	82.69	430,000.00	429,999.96	01-Aug-2008	13	7.875%	40,043.64

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group One	1004475641	Aug-2009	01-Dec-2005	OH	95.00	128,250.00	123,964.56	01-Sep-2008	12	8.375%	12,446.74
Group One	1004498421	Aug-2009	01-Dec-2005	CA	90.00	485,100.00	485,100.00	01-Feb-2008	19	8.375%	72,795.21
Group One	1004615651	May-2009	01-Jan-2006	MA	90.00	549,000.00	548,999.97	01-Feb-2008	19	7.775%	73,600.29
Group Two	0002240940	Jul-2009	01-Nov-2005	CA	81.30	500,000.00	475,444.42	01-Dec-2007	21	7.200%	61,848.95
Group Two	0002241059	Nov-2009	01-Dec-2005	AZ	64.66	151,957.00	135,107.79	01-Aug-2008	13	6.550%	10,452.18
Group Two	0002246642	Mar-2009	01-Dec-2005	CA	80.00	228,000.00	216,735.53	01-Dec-2007	21	6.500%	25,277.12
Group Two	1003712833	Nov-2009	01-Nov-2005	MA	83.45	182,750.00	176,307.17	01-Apr-2008	17	8.250%	21,786.61
Group Two	1003787487	Jan-2009	01-Nov-2005	IL	90.00	85,500.00	81,992.77	01-Jan-2008	20	10.075%	14,508.51
Group Two	1003842890	Jul-2009	01-Nov-2005	FL	90.00	97,200.00	94,444.77	01-Jun-2008	15	9.675%	12,351.81
Group Two	1004047659	Feb-2009	01-Dec-2005	MI	66.67	50,000.00	48,645.46	01-Mar-2007	30	9.100%	11,249.38
Group Two	1004309224	Sep-2009	01-Dec-2005	MT	80.00	92,000.00	89,325.73	01-Apr-2008	17	9.425%	12,712.50
Group Two	1004388442	Aug-2008	01-Dec-2005	ND	91.07	76,500.00	73,972.17	01-Jul-2007	26	9.300%	15,351.34
Group Two	1004435409	Aug-2009	01-Dec-2005	CA	75.00	255,000.00	249,262.01	01-Jul-2008	14	6.250%	19,236.95
Group Two	1004606778	Aug-2009	01-Dec-2005	MA	100.00	294,000.00	286,138.66	01-Jan-2008	20	9.850%	49,416.38

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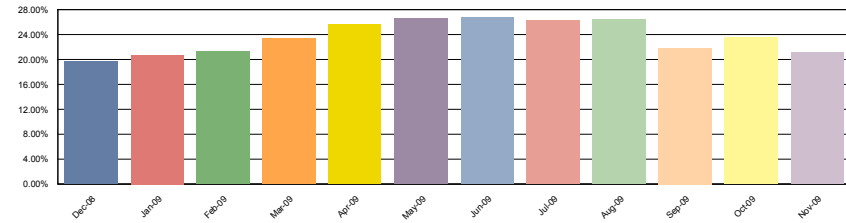
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

New Foreclosure Loans	
Loans in Foreclosure	29
Original Principal Balance	5,607,176.00
Current Scheduled Balance	5,506,364.49
Current Foreclosure Total	
Loans in Foreclosure	277
Original Principal Balance	63,628,353.00
Current Scheduled Balance	62,559,520.13

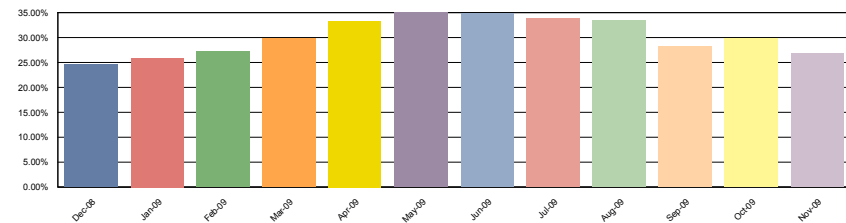
12 Month Foreclosure History



Group One

New Foreclosure Loans	
Loans in Foreclosure	20
Original Principal Balance	4,055,576.00
Current Scheduled Balance	4,021,006.47
Current Foreclosure Total	
Loans in Foreclosure	229
Original Principal Balance	54,825,688.00
Current Scheduled Balance	54,096,222.15

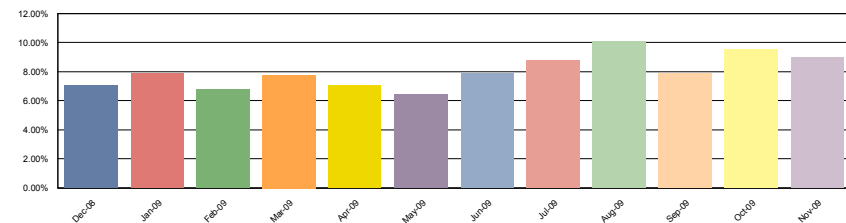
12 Month Foreclosure History



Group Two

New Foreclosure Loans	
Loans in Foreclosure	9
Original Principal Balance	1,551,600.00
Current Scheduled Balance	1,485,358.02
Current Foreclosure Total	
Loans in Foreclosure	48
Original Principal Balance	8,802,665.00
Current Scheduled Balance	8,463,297.98

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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group One	0002213742	Aug-2009	01-Dec-2005	PA	85.00	335,750.00	325,884.88	01-Mar-2008	18	9.100%	48,956.15
Group One	0002224872	Aug-2009	01-Dec-2005	TX	100.00	88,500.00	85,624.42	01-Nov-2007	22	8.450%	15,086.09
Group One	0002235933	Nov-2009	01-Dec-2005	TX	80.00	152,000.00	146,603.97	01-Feb-2009	7	8.500%	9,386.10
Group One	0002248460	Jan-2009	01-Dec-2005	FL	90.00	142,200.00	140,387.09	01-Aug-2008	13	7.875%	13,798.51
Group One	0002250076	Nov-2009	01-Dec-2005	VA	43.70	295,000.00	289,867.00	01-Apr-2008	17	8.625%	40,138.40
Group One	1002563354	Aug-2009	01-Dec-2005	LA	89.99	65,250.00	63,393.29	01-Mar-2007	30	9.275%	15,670.35
Group One	1002907821	Oct-2008	01-Dec-2005	FL	64.94	100,000.00	96,466.93	01-Apr-2008	17	8.150%	12,319.62
Group One	1003065783	Oct-2009	01-Dec-2005	FL	70.00	133,000.00	129,330.97	01-May-2008	16	9.875%	19,348.12
Group One	1003084922	Oct-2009	01-Dec-2005	NY	69.96	375,000.00	362,391.40	01-Mar-2006	42	9.125%	111,324.39
Group One	1003255337	Jan-2009	01-Dec-2005	FL	90.00	152,100.00	146,609.27	01-Nov-2007	22	8.625%	25,487.65
Group One	1003305462	Nov-2009	01-Nov-2005	MN	75.00	136,500.00	131,562.74	01-Dec-2007	21	8.125%	23,334.72
Group One	1003356530	Jun-2006	01-Dec-2005	FL	85.00	272,000.00	263,744.32	01-Jan-2006	44	8.850%	87,610.98
Group One	1003483705	Apr-2009	01-Nov-2005	OK	95.00	76,000.00	72,812.60	01-Nov-2008	10	8.100%	5,841.41
Group One	1003487015	Sep-2009	01-Dec-2005	FL	90.00	144,000.00	139,033.13	01-Aug-2008	13	8.375%	14,868.01
Group One	1003512452	Jan-2009	01-Nov-2005	FL	80.00	180,800.00	158,446.24	01-Aug-2008	13	7.800%	16,232.80
Group One	1003586248	Jun-2009	01-Dec-2005	NY	80.00	316,000.00	304,453.79	01-May-2008	16	8.625%	39,863.76
Group One	1003610934	Oct-2009	01-Dec-2005	CA	95.00	589,000.00	588,999.96	01-Nov-2008	10	7.625%	41,568.60
Group One	1003625081	Jul-2008	01-Nov-2005	NM	80.00	165,600.00	158,294.11	01-Feb-2008	19	7.100%	20,286.90
Group One	1003626115	Feb-2009	01-Dec-2005	FL	80.00	132,000.00	127,320.15	01-Sep-2007	24	8.375%	22,739.18
Group One	1003635347	Nov-2008	01-Nov-2005	WI	75.00	87,000.00	83,555.57	01-Jul-2008	14	7.725%	8,660.14
Group One	1003648547	Dec-2007	01-Nov-2005	OH	88.24	75,000.00	72,158.14	01-Jun-2007	27	8.000%	13,612.18
Group One	1003657368	Oct-2009	01-Dec-2005	CA	90.00	429,300.00	435,316.00	01-Sep-2008	12	6.425%	30,364.95
Group One	1003659614	Mar-2009	01-Nov-2005	FL	80.00	119,920.00	114,048.17	01-Oct-2008	11	6.750%	9,642.25
Group One	1003672957	Oct-2009	01-Dec-2005	FL	90.00	86,400.00	83,582.77	01-Mar-2008	18	8.425%	12,036.99
Group One	1003694988	Nov-2009	01-Dec-2005	CA	73.20	237,900.00	267,972.91	01-Jun-2009	3	4.750%	6,024.66
Group One	1003723395	Nov-2007	01-Dec-2005	FL	80.00	191,976.00	185,463.53	01-Jun-2007	27	8.375%	38,441.71
Group One	1003727284	Jul-2009	01-Nov-2005	NY	90.00	117,000.00	112,394.43	01-Oct-2008	11	7.700%	9,842.13
Group One	1003727408	Oct-2009	01-Nov-2005	NY	90.00	319,500.00	305,032.77	01-Dec-2007	21	6.990%	41,856.13
Group One	1003731046	Nov-2009	01-Dec-2005	FL	73.08	285,000.00	274,573.96	01-Jun-2009	3	8.375%	9,033.38
Group One	1003731199	Feb-2009	01-Dec-2005	MD	80.00	243,200.00	234,731.44	01-Sep-2008	12	8.625%	24,201.31
Group One	1003732054	Nov-2008	01-Nov-2005	IL	90.00	124,110.00	119,013.00	01-Jul-2008	14	7.825%	11,897.21
Group One	1003746913	Aug-2009	01-Dec-2005	NY	90.00	589,500.00	585,628.96	01-Jun-2008	15	8.425%	70,141.27
Group One	1003753566	Apr-2008	01-Nov-2005	FL	90.00	198,000.00	191,308.68	01-Aug-2007	25	8.575%	36,608.77
Group One	1003757731	May-2009	01-Dec-2005	NJ	90.00	332,550.00	319,781.93	01-Dec-2006	33	7.625%	73,153.36
Group One	1003777951	Jun-2009	01-Nov-2005	CA	50.77	363,000.00	384,993.88	01-Jan-2009	8	9.225%	28,109.74
Group One	1003788869	Aug-2009	01-Dec-2005	MI	85.00	127,500.00	123,656.59	01-Apr-2009	5	9.100%	6,222.72
Group One	1003791436	Aug-2009	01-Nov-2005	CA	62.07	180,000.00	172,406.84	01-Apr-2009	5	6.900%	6,875.66
Group One	1003795129	Dec-2008	01-Dec-2005	NY	90.00	621,000.00	621,000.00	01-Jul-2007	26	8.750%	123,035.72
Group One	1003796324	Oct-2009	01-Dec-2005	PA	80.00	64,960.00	62,748.11	01-Mar-2009	6	8.875%	3,673.64
Group One	1003800587	Oct-2009	01-Nov-2005	CA	80.00	160,000.00	163,195.74	01-Jun-2009	3	6.250%	3,924.60

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group One	1003801988	Jul-2009	01-Nov-2005	WI	85.00	120,275.00	116,449.79	01-Feb-2009	7	8.800%	7,366.54
Group One	1003802193	Sep-2007	01-Dec-2005	HI	80.00	572,000.00	572,000.00	01-Dec-2006	33	7.875%	113,160.88
Group One	1003802521	Oct-2009	01-Dec-2005	NH	50.71	107,000.00	122,371.00	01-Apr-2009	5	6.375%	4,116.44
Group One	1003812244	Jul-2008	01-Dec-2005	FL	95.00	247,000.00	246,999.85	01-Jan-2008	20	7.625%	30,938.74
Group One	1003821920	Oct-2009	01-Dec-2005	CT	62.80	130,000.00	127,337.18	01-Apr-2008	17	11.000%	21,680.01
Group One	1003822331	Oct-2009	01-Dec-2005	CA	79.87	479,200.00	483,917.95	01-Jun-2009	3	8.875%	16,927.81
Group One	1003832259	Oct-2009	01-Dec-2005	FL	90.00	164,700.00	158,107.70	01-Jun-2009	3	8.375%	5,201.68
Group One	1003832348	Aug-2008	01-Dec-2005	FL	80.00	184,000.00	177,995.85	01-Mar-2008	18	8.625%	26,208.10
Group One	1003834532	Oct-2009	01-Dec-2005	CA	85.00	518,500.00	518,499.96	01-Jun-2008	15	7.875%	56,754.19
Group One	1003836825	Oct-2008	01-Dec-2005	FL	80.00	208,000.00	207,999.96	01-May-2008	16	8.650%	26,701.92
Group One	1003844585	Nov-2009	01-Dec-2005	TX	80.00	106,167.00	106,275.14	01-Jun-2009	3	7.900%	3,286.27
Group One	1003846912	Dec-2008	01-Dec-2005	FL	65.00	234,000.00	225,088.76	01-Jul-2008	14	8.625%	26,431.80
Group One	1003849376	Aug-2008	01-Dec-2005	FL	87.50	175,000.00	169,266.53	01-Apr-2008	17	8.625%	23,389.69
Group One	1003849447	Mar-2009	01-Dec-2005	NY	80.00	288,320.00	278,248.68	01-Feb-2007	31	8.625%	64,244.07
Group One	1003851549	May-2009	01-Dec-2005	FL	83.82	142,500.00	142,500.00	01-Dec-2008	9	7.875%	10,301.53
Group One	1003863019	Nov-2009	01-Dec-2005	OR	60.00	240,000.00	230,898.64	01-Jul-2008	14	8.375%	26,347.28
Group One	1003868452	Feb-2009	01-Dec-2005	IL	95.00	246,050.00	237,363.30	01-Aug-2008	13	9.600%	27,405.48
Group One	1003876167	Oct-2009	01-Dec-2005	TX	80.00	240,000.00	230,463.70	01-Apr-2009	5	8.375%	10,913.72
Group One	1003879226	Jul-2009	01-Dec-2005	MA	75.00	315,000.00	305,561.66	01-Jul-2008	14	9.125%	37,910.58
Group One	1003880214	Mar-2009	01-Dec-2005	VA	71.00	213,000.00	223,241.40	01-Oct-2008	11	9.500%	21,888.18
Group One	1003881945	Apr-2009	01-Dec-2005	MA	80.00	302,400.00	302,300.00	01-Oct-2008	11	7.625%	23,176.26
Group One	1003882203	Aug-2009	01-Dec-2005	IL	87.10	270,000.00	270,000.00	01-Jan-2009	8	7.050%	14,737.50
Group One	1003882891	Oct-2008	01-Dec-2005	HI	74.77	243,000.00	233,105.90	01-Dec-2007	21	7.500%	34,565.09
Group One	1003884005	Oct-2008	01-Dec-2005	PA	90.00	112,500.00	108,966.17	01-May-2008	16	8.875%	14,743.02
Group One	1003884032	Oct-2009	01-Dec-2005	CA	95.00	517,750.00	517,749.95	01-Aug-2008	13	8.625%	56,790.72
Group One	1003885246	Oct-2009	01-Nov-2005	CA	90.00	288,000.00	277,058.50	01-Dec-2007	21	8.375%	45,150.32
Group One	1003886780	Apr-2009	01-Dec-2005	NY	85.00	403,750.00	426,960.57	01-Oct-2008	11	8.550%	37,454.15
Group One	1003891694	Jul-2009	01-Dec-2005	TX	79.79	75,000.00	72,556.76	01-Feb-2009	7	8.875%	4,848.92
Group One	1003891765	Jul-2009	01-Dec-2005	NY	85.00	408,000.00	408,000.00	01-Sep-2008	12	7.875%	36,465.00
Group One	1003894110	Nov-2009	01-Nov-2005	WA	83.45	229,500.00	221,133.51	01-Jan-2009	8	8.050%	14,512.66
Group One	1003900586	May-2009	01-Jan-2006	AZ	95.00	147,250.00	147,108.33	01-Aug-2008	13	7.875%	15,277.74
Group One	1003904724	Jul-2007	01-Dec-2005	NY	88.89	400,000.00	400,000.00	01-Feb-2007	31	8.850%	94,399.89
Group One	1003905233	Nov-2009	01-Dec-2005	OR	90.00	259,200.00	249,637.82	01-Dec-2007	21	8.625%	41,635.13
Group One	1003906385	Jul-2009	01-Dec-2005	FL	26.32	50,000.00	47,780.21	01-Jan-2009	8	8.625%	3,489.86
Group One	1003908711	Apr-2008	01-Nov-2005	FL	80.00	154,400.00	148,533.31	01-Nov-2007	22	7.450%	24,825.75
Group One	1003915419	Oct-2009	01-Dec-2005	CA	59.70	200,000.00	208,818.20	01-Dec-2008	9	9.500%	17,301.39
Group One	1003924775	Oct-2008	01-Dec-2005	AZ	90.00	198,000.00	188,838.86	01-Jun-2008	15	8.375%	22,783.63
Group One	1003925952	Nov-2009	01-Dec-2005	FL	80.00	166,400.00	159,875.99	01-Dec-2008	9	8.375%	12,604.77
Group One	1003926489	Mar-2009	01-Dec-2005	NY	80.00	344,000.00	329,770.32	01-Sep-2007	24	8.625%	58,979.83
Group One	1003927512	Oct-2009	01-Dec-2005	FL	90.00	437,877.00	463,072.18	01-Mar-2008	18	7.925%	57,875.06

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group One	1003929100	Jul-2009	01-Dec-2005	PA	83.50	167,000.00	160,734.42	01-Feb-2009	7	8.375%	10,140.42
Group One	1003929146	Jan-2008	01-Dec-2005	NJ	80.00	512,000.00	493,923.62	01-Sep-2007	24	8.375%	91,175.37
Group One	1003929360	May-2006	01-Dec-2005	FL	80.00	640,000.00	614,210.33	01-Dec-2005	45	7.500%	154,493.65
Group One	1003931464	Nov-2009	01-Dec-2005	CA	90.00	405,000.00	405,183.81	01-Feb-2009	7	7.350%	20,926.10
Group One	1003932677	Aug-2008	01-Dec-2005	GA	80.00	702,000.00	701,998.98	01-Apr-2008	17	7.625%	74,002.34
Group One	1003937510	Jan-2008	01-Dec-2005	FL	70.83	85,000.00	82,240.50	01-Sep-2007	24	8.875%	16,053.11
Group One	1003939901	May-2009	01-Dec-2005	MO	90.00	144,000.00	137,721.93	01-Dec-2008	9	8.375%	10,858.09
Group One	1003955054	Aug-2008	01-Dec-2005	FL	85.00	248,200.00	247,879.13	01-Apr-2008	17	8.500%	33,401.76
Group One	1003960244	Jun-2009	01-Dec-2005	WI	90.00	212,400.00	212,400.00	01-Jan-2009	8	8.375%	15,000.80
Group One	1003960789	Mar-2009	01-Dec-2005	NJ	90.00	310,500.00	300,231.11	01-Aug-2007	25	8.625%	56,470.63
Group One	1003961234	Aug-2009	01-Dec-2005	WA	80.00	109,600.00	109,556.90	01-Mar-2009	6	8.375%	6,025.64
Group One	1003964302	Jun-2009	01-Dec-2005	FL	80.00	145,600.00	145,599.71	01-Jun-2007	27	8.375%	29,040.92
Group One	1003966104	Aug-2009	01-Dec-2005	FL	80.00	118,400.00	114,266.83	01-Jan-2009	8	8.375%	8,108.61
Group One	1003970910	Feb-2009	01-Dec-2005	FL	80.00	280,000.00	279,999.96	01-May-2007	28	8.375%	52,884.90
Group One	1003971465	Jun-2009	01-Dec-2005	MT	73.48	133,000.00	139,594.10	01-Jan-2009	8	9.375%	10,365.77
Group One	1003976022	Jan-2009	01-Dec-2005	NJ	90.00	160,650.00	154,970.45	01-Aug-2008	13	8.625%	17,103.72
Group One	1003981427	Jun-2009	01-Dec-2005	NY	80.00	168,000.00	162,618.50	01-Dec-2008	9	9.125%	13,935.62
Group One	1003981873	Nov-2009	01-Dec-2005	TX	80.00	118,000.00	113,539.50	01-Mar-2009	6	8.625%	6,458.42
Group One	1003983853	Aug-2008	01-Dec-2005	NY	80.00	608,000.00	596,125.79	01-Apr-2008	17	7.875%	68,689.11
Group One	1003987092	Jun-2009	01-Dec-2005	CA	65.00	476,450.00	476,375.58	01-Jun-2008	15	8.430%	57,337.65
Group One	1003989045	Nov-2007	01-Dec-2005	FL	87.19	139,500.00	134,219.10	01-Apr-2007	29	8.375%	26,675.38
Group One	1003991602	Aug-2009	01-Dec-2005	OK	90.00	72,000.00	69,557.29	01-Apr-2009	5	8.375%	3,293.94
Group One	1003999837	Nov-2009	01-Dec-2005	PA	85.00	125,800.00	135,240.08	01-Dec-2008	9	7.800%	9,102.21
Group One	1003999971	Apr-2009	01-Dec-2005	CA	64.76	215,000.00	210,140.21	01-Nov-2008	10	7.625%	15,303.45
Group One	1004000690	Aug-2009	01-Dec-2005	FL	80.00	172,800.00	169,278.61	01-Jan-2009	8	7.625%	10,484.44
Group One	1004003081	Mar-2009	01-Dec-2005	FL	90.00	225,000.00	216,657.36	01-Oct-2008	11	8.375%	20,270.98
Group One	1004003795	Apr-2009	01-Dec-2005	FL	80.00	116,800.00	112,627.28	01-Feb-2008	19	8.375%	16,869.45
Group One	1004006818	Aug-2009	01-Dec-2005	OR	80.00	152,000.00	152,166.56	01-Mar-2009	6	6.250%	5,866.19
Group One	1004008898	Oct-2009	01-Dec-2005	CA	90.00	326,650.00	326,650.00	01-Feb-2008	19	8.625%	48,385.14
Group One	1004009165	Aug-2009	01-Dec-2005	CA	95.00	305,900.00	305,899.80	01-Jul-2007	26	8.375%	58,120.92
Group One	1004009593	Oct-2008	01-Dec-2005	FL	89.72	185,725.00	181,575.79	01-May-2008	16	6.125%	15,483.63
Group One	1004011606	Oct-2009	01-Dec-2005	AZ	70.00	122,500.00	126,933.69	01-May-2009	4	6.000%	3,472.35
Group One	1004012801	Aug-2009	01-Dec-2005	HI	80.00	527,200.00	527,200.00	01-Sep-2008	12	7.625%	43,120.54
Group One	1004013757	Aug-2009	01-Dec-2005	CA	80.00	600,000.00	600,000.00	01-Nov-2007	22	8.375%	100,095.00
Group One	1004019289	Jan-2009	01-Dec-2005	FL	95.00	112,100.00	104,535.94	01-Sep-2008	12	8.375%	10,497.85
Group One	1004022596	Mar-2009	01-Dec-2005	PA	84.66	122,750.00	120,957.64	01-Oct-2008	11	8.200%	11,023.36
Group One	1004023103	Jan-2009	01-Dec-2005	MA	85.00	226,525.00	226,524.96	01-Jul-2006	38	8.625%	63,162.50
Group One	1004027289	Apr-2008	01-Dec-2005	NY	77.69	303,000.00	291,071.15	01-Dec-2007	21	8.625%	47,839.76
Group One	1004029054	Aug-2009	01-Dec-2005	OH	88.75	71,000.00	68,888.71	01-Apr-2007	29	8.700%	15,667.65
Group One	1004033717	Feb-2009	01-Dec-2005	SC	80.00	317,600.00	317,077.44	01-Sep-2008	12	7.875%	27,281.82

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Group One	1004037410	May-2009	01-Dec-2005	FL	90.00	76,500.00	73,967.07	01-Oct-2008	11	8.875%	7,211.67
Group One	1004037713	Jun-2008	01-Dec-2005	FL	90.00	173,700.00	167,464.35	01-Feb-2008	19	8.625%	25,949.95
Group One	1004037884	May-2009	01-Dec-2005	FL	90.00	76,500.00	74,001.29	01-Dec-2008	9	8.875%	6,095.15
Group One	1004038419	Mar-2009	01-Dec-2005	FL	80.00	276,000.00	276,000.00	01-Apr-2007	29	8.625%	56,959.50
Group One	1004041058	Sep-2008	01-Dec-2005	FL	80.00	169,600.00	161,375.65	01-Mar-2008	18	8.250%	21,831.53
Group One	1004042360	May-2009	01-Dec-2005	FL	80.00	293,600.00	283,533.16	01-Oct-2008	11	8.375%	26,527.99
Group One	1004047917	Aug-2009	01-Dec-2005	LA	80.00	117,440.00	112,701.14	01-Mar-2009	6	8.375%	6,223.27
Group One	1004050109	Jan-2009	01-Dec-2005	FL	52.17	180,000.00	180,000.00	01-Aug-2008	13	8.375%	19,181.25
Group One	1004051144	Oct-2008	01-Dec-2005	FL	80.00	272,000.00	272,000.00	01-Nov-2007	22	8.375%	46,002.06
Group One	1004053721	Oct-2009	01-Dec-2005	MO	85.00	132,200.00	145,438.05	01-Jun-2009	3	7.000%	3,896.49
Group One	1004058655	Oct-2009	01-Dec-2005	PA	95.00	71,250.00	68,852.65	01-May-2009	4	8.375%	2,719.45
Group One	1004059770	Jan-2009	01-Dec-2005	WI	80.00	115,200.00	111,180.15	01-Feb-2008	19	8.375%	16,709.00
Group One	1004060358	Jan-2008	01-Dec-2005	FL	80.00	278,400.00	268,255.12	01-Sep-2007	24	8.625%	49,787.41
Group One	1004061115	Sep-2009	01-Dec-2005	CA	84.05	332,000.00	319,926.65	01-Apr-2008	17	8.375%	43,195.07
Group One	1004063159	Apr-2009	01-Dec-2005	FL	85.00	160,650.00	171,786.24	01-Nov-2008	10	10.800%	17,403.42
Group One	1004063685	Aug-2008	01-Dec-2005	CT	90.00	180,000.00	174,317.36	01-Feb-2008	19	8.650%	26,807.28
Group One	1004064210	Oct-2009	01-Dec-2005	MO	77.25	67,900.00	65,467.72	01-Jun-2009	3	8.375%	2,153.87
Group One	1004064979	Nov-2009	01-Dec-2005	UT	85.00	114,750.00	110,705.21	01-Apr-2009	5	8.625%	5,403.69
Group One	1004074708	Oct-2008	01-Dec-2005	CT	80.00	177,600.00	171,048.79	01-Jun-2008	15	8.625%	21,294.59
Group One	1004082147	Sep-2007	01-Dec-2005	NJ	80.00	288,000.00	277,418.30	01-May-2007	28	8.375%	57,356.23
Group One	1004083440	Sep-2009	01-Dec-2005	PA	80.00	63,600.00	71,996.55	01-Apr-2009	5	6.700%	2,616.10
Group One	1004085144	Aug-2009	01-Dec-2005	CA	90.00	697,500.00	670,319.14	01-May-2008	16	8.375%	85,686.87
Group One	1004085607	Sep-2008	01-Dec-2005	FL	90.00	175,950.00	170,552.57	01-Jul-2007	26	8.775%	35,813.14
Group One	1004090218	Sep-2009	01-Dec-2005	PA	100.00	175,000.00	169,237.08	01-Apr-2009	5	8.375%	8,014.32
Group One	1004096748	Dec-2008	01-Jan-2006	HI	80.00	343,240.00	336,395.87	01-Jul-2008	14	7.625%	36,345.88
Group One	1004097051	Aug-2009	01-Dec-2005	CA	90.00	348,300.00	336,934.65	01-Apr-2009	5	8.625%	16,446.30
Group One	1004098434	Jun-2007	01-Dec-2005	MA	80.00	412,000.00	396,089.76	01-Jan-2007	32	8.375%	88,695.43
Group One	1004111491	Sep-2007	01-Dec-2005	HI	95.00	199,500.00	192,552.44	01-May-2007	28	8.375%	41,076.54
Group One	1004112980	Oct-2009	01-Dec-2005	CT	80.00	99,600.00	95,242.49	01-Jun-2009	3	8.375%	3,133.44
Group One	1004113514	Jan-2009	01-Dec-2005	IN	75.00	52,500.00	50,902.09	01-Aug-2008	13	9.125%	5,918.87
Group One	1004116307	Aug-2008	01-Dec-2005	FL	90.00	103,500.00	100,540.86	01-Apr-2008	17	8.625%	13,974.94
Group One	1004121337	Sep-2009	01-Dec-2005	MN	80.00	214,157.00	206,447.12	01-Jan-2009	8	8.625%	15,078.91
Group One	1004121471	Nov-2008	01-Dec-2005	NY	80.00	560,000.00	560,000.00	01-Jul-2008	14	7.875%	54,716.72
Group One	1004123282	Jul-2009	01-Dec-2005	PA	86.29	302,000.00	302,000.00	01-Feb-2009	7	7.625%	16,610.04
Group One	1004127395	Mar-2008	01-Dec-2005	IN	90.00	67,500.00	65,681.51	01-Apr-2007	29	8.375%	14,312.17
Group One	1004134216	Sep-2007	01-Dec-2005	SC	86.50	203,200.00	196,172.67	01-May-2007	28	8.875%	42,352.47
Group One	1004138105	Aug-2009	01-Dec-2005	CA	80.00	216,000.00	229,966.93	01-Apr-2009	5	8.700%	11,036.72
Group One	1004148176	Oct-2009	01-Dec-2005	AZ	95.00	164,350.00	162,116.32	01-Dec-2008	9	8.375%	12,733.06
Group One	1004153436	May-2009	01-Dec-2005	CA	80.00	349,600.00	349,505.32	01-Jul-2007	26	8.625%	65,750.60
Group One	1004161999	Apr-2009	01-Dec-2005	CO	90.00	316,800.00	305,340.70	01-Aug-2008	13	8.500%	33,128.17

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Group One	1004166869	Aug-2009	01-Dec-2005	WI	75.00	122,250.00	119,123.21	01-Sep-2007	24	9.875%	26,043.12
Group One	1004168153	Jun-2009	01-Dec-2005	CA	80.00	194,800.00	188,081.82	01-Jan-2009	8	8.375%	13,346.68
Group One	1004168233	Apr-2009	01-Jan-2006	HI	90.00	436,500.00	420,859.12	01-Nov-2008	10	7.875%	34,834.98
Group One	1004170783	Nov-2008	01-Dec-2005	NV	70.00	175,000.00	168,559.04	01-Jul-2008	14	8.375%	19,233.83
Group One	1004173511	Oct-2008	01-Dec-2005	AZ	85.00	340,000.00	344,458.89	01-Jun-2008	15	7.725%	35,470.07
Group One	1004173904	Nov-2009	01-Dec-2005	FL	85.00	178,500.00	179,477.18	01-Jun-2009	3	6.000%	4,129.34
Group One	1004177508	Aug-2009	01-Dec-2005	PA	95.00	159,600.00	154,252.53	01-Jan-2009	8	8.625%	11,266.60
Group One	1004178543	Oct-2009	01-Dec-2005	FL	89.03	174,500.00	169,108.15	01-May-2009	4	8.725%	6,974.80
Group One	1004192803	Jul-2009	01-Dec-2005	ME	80.00	165,360.00	157,809.76	01-Nov-2007	22	8.000%	23,921.14
Group One	1004192929	Jul-2009	01-Dec-2005	ID	80.00	100,000.00	103,068.14	01-Feb-2009	7	9.200%	6,750.70
Group One	1004194393	Jul-2009	01-Dec-2005	ME	80.00	128,000.00	123,380.02	01-Dec-2008	9	8.625%	10,009.31
Group One	1004198095	Oct-2009	01-Dec-2005	AZ	85.00	977,500.00	939,957.01	01-Jun-2009	3	8.500%	31,426.17
Group One	1004199003	May-2006	01-Dec-2005	TX	80.00	320,000.00	312,669.54	01-Mar-2006	42	10.550%	117,889.82
Group One	1004202632	May-2009	01-Dec-2005	HI	80.00	244,000.00	243,921.46	01-Dec-2008	9	8.375%	19,132.64
Group One	1004204916	Oct-2009	01-Dec-2005	FL	80.00	112,000.00	119,569.12	01-Jun-2009	3	5.830%	2,666.25
Group One	1004205862	Mar-2009	01-Jan-2006	NY	90.00	364,500.00	364,500.00	01-Sep-2008	12	7.500%	31,407.72
Group One	1004206406	Sep-2009	01-Dec-2005	PA	85.00	62,900.00	60,279.93	01-Oct-2007	23	7.975%	9,947.20
Group One	1004206674	Dec-2008	01-Dec-2005	FL	69.81	185,000.00	179,825.09	01-Mar-2008	18	8.875%	27,063.33
Group One	1004211267	Oct-2009	01-Dec-2005	CA	75.00	219,000.00	218,581.34	01-Oct-2008	11	7.875%	17,796.10
Group One	1004212756	Oct-2008	01-Dec-2005	FL	85.00	470,050.00	462,321.28	01-Jun-2007	27	8.875%	92,894.91
Group One	1004213292	May-2009	01-Dec-2005	FL	90.00	75,600.00	72,486.71	01-Nov-2008	10	8.625%	6,467.02
Group One	1004215922	Apr-2009	01-Dec-2005	AZ	85.00	157,250.00	157,162.35	01-Jul-2008	14	8.375%	17,811.80
Group One	1004226590	May-2009	01-Dec-2005	PA	75.00	180,000.00	177,163.77	01-Nov-2008	10	7.950%	14,562.61
Group One	1004233494	Jan-2008	01-Dec-2005	FL	80.00	204,000.00	198,025.81	01-Sep-2007	24	8.625%	38,205.53
Group One	1004234135	Jul-2009	01-Dec-2005	FL	80.00	103,200.00	99,227.31	01-Sep-2008	12	8.625%	10,251.50
Group One	1004241868	Nov-2009	01-Dec-2005	NV	80.00	268,800.00	268,799.76	01-Jan-2007	32	8.625%	63,201.60
Group One	1004242331	Oct-2009	01-Dec-2005	NC	77.42	120,000.00	118,624.01	01-Jul-2008	14	9.100%	14,390.48
Group One	1004249129	Apr-2008	01-Dec-2005	MD	89.74	280,000.00	279,909.16	01-Dec-2007	21	8.375%	44,727.11
Group One	1004251375	Oct-2009	01-Dec-2005	AL	80.00	80,400.00	85,808.10	01-May-2009	4	7.050%	2,821.14
Group One	1004264281	Aug-2009	01-Dec-2005	FL	90.00	95,400.00	92,504.44	01-Apr-2009	5	8.850%	4,619.07
Group One	1004267180	Mar-2009	01-Dec-2005	MA	80.00	272,000.00	271,999.97	01-Sep-2008	12	8.150%	26,316.00
Group One	1004274083	Apr-2008	01-Dec-2005	NM	85.00	76,500.00	75,609.65	01-Nov-2007	22	9.100%	13,341.89
Group One	1004275475	Dec-2008	01-Dec-2005	FL	80.00	288,000.00	276,148.90	01-May-2008	16	8.375%	35,300.08
Group One	1004275885	Sep-2007	01-Dec-2005	MI	73.33	99,000.00	99,000.00	01-May-2007	28	8.375%	19,936.14
Group One	1004276232	May-2009	01-Dec-2005	CA	89.95	394,000.00	394,000.00	01-Dec-2008	9	7.200%	24,198.13
Group One	1004277598	Aug-2009	01-Dec-2005	CA	75.00	196,500.00	193,820.27	01-Mar-2009	6	8.450%	10,773.88
Group One	1004280049	Oct-2009	01-Dec-2005	CA	80.00	479,200.00	479,199.94	01-Dec-2007	21	8.375%	76,771.78
Group One	1004286089	May-2008	01-Dec-2005	FL	85.00	119,850.00	119,553.54	01-Feb-2007	31	8.375%	27,646.86
Group One	1004295989	Jul-2009	01-Dec-2005	NY	80.00	400,000.00	399,999.85	01-Feb-2008	19	8.375%	59,049.96
Group One	1004298389	Jun-2008	01-Dec-2005	NY	80.00	432,000.00	432,000.00	01-Feb-2008	19	7.875%	58,320.00

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group One	1004298557	Oct-2006	01-Dec-2005	KY	90.00	122,400.00	118,796.67	01-May-2006	40	8.375%	34,528.62
Group One	1004320737	Oct-2009	01-Dec-2005	CA	80.00	524,000.00	523,357.77	01-Apr-2009	5	8.375%	24,695.91
Group One	1004325199	Jul-2009	01-Dec-2005	TX	80.00	66,400.00	64,438.60	01-Mar-2008	18	9.050%	9,682.95
Group One	1004327419	May-2009	01-Dec-2005	NY	90.00	551,700.00	530,659.65	01-Nov-2008	10	8.375%	46,021.21
Group One	1004329550	Jan-2009	01-Dec-2005	NY	90.00	297,000.00	296,999.96	01-Oct-2007	23	9.375%	57,884.00
Group One	1004333849	Jul-2009	01-Dec-2005	CA	73.48	169,000.00	168,998.91	01-Nov-2007	22	8.375%	28,159.32
Group One	1004334241	Nov-2009	01-Dec-2005	MA	90.00	251,100.00	251,100.00	01-Aug-2008	13	7.875%	23,289.42
Group One	1004337541	Nov-2008	01-Dec-2005	FL	90.00	495,000.00	495,000.00	01-Jul-2008	14	8.700%	57,935.62
Group One	1004358894	Nov-2009	01-Dec-2005	AZ	78.29	303,000.00	301,900.00	01-Oct-2008	11	7.625%	24,466.49
Group One	1004372707	Feb-2009	01-Dec-2005	OH	100.00	86,000.00	83,313.12	01-Aug-2008	13	8.950%	9,240.25
Group One	1004373984	Aug-2007	01-Dec-2005	HI	80.00	476,000.00	475,814.55	01-Mar-2007	30	7.875%	90,186.62
Group One	1004385551	Dec-2007	01-Dec-2005	FL	90.00	189,000.00	183,614.11	01-Aug-2007	25	8.500%	36,037.40
Group One	1004391036	Oct-2009	01-Dec-2005	CA	80.00	184,000.00	193,078.45	01-Jun-2009	3	7.000%	5,156.32
Group One	1004403158	Jan-2009	01-Dec-2005	MD	85.00	170,000.00	165,535.09	01-Jun-2008	15	9.775%	21,964.13
Group One	1004403746	Nov-2009	01-Dec-2005	OH	80.00	115,200.00	111,180.15	01-May-2007	28	8.375%	23,380.13
Group One	1004405708	Sep-2009	01-Dec-2005	CA	79.83	423,117.00	423,117.00	01-Oct-2008	11	8.375%	39,358.65
Group One	1004415001	May-2009	01-Dec-2005	MA	80.00	422,800.00	422,715.97	01-Dec-2008	9	7.950%	28,867.96
Group One	1004420656	Apr-2009	01-Dec-2005	FL	85.00	233,750.00	233,750.00	01-Mar-2006	42	8.375%	63,823.28
Group One	1004432652	Mar-2008	01-Dec-2005	HI	80.00	468,000.00	467,866.00	01-Oct-2007	23	7.625%	63,883.39
Group One	1004459909	Jun-2009	01-Jan-2006	CA	70.00	455,000.00	455,000.00	01-Nov-2007	22	8.125%	75,406.91
Group One	1004499965	Jul-2009	01-Dec-2005	GA	90.00	222,300.00	212,641.95	01-Jun-2008	15	8.375%	25,722.44
Group One	1004510416	Oct-2009	01-Dec-2005	NJ	85.00	382,500.00	382,500.00	01-Dec-2007	21	7.875%	54,904.65
Group One	1004530920	Jun-2009	01-Jan-2006	NC	90.00	116,910.00	113,215.16	01-Jan-2009	8	8.450%	7,973.54
Group One	1004558151	Aug-2008	01-Jan-2006	CA	95.00	551,000.00	550,844.44	01-Mar-2008	18	7.625%	73,881.95
Group One	1004562556	Nov-2009	01-Jan-2006	TX	80.00	67,759.00	65,479.10	01-Jun-2009	3	10.125%	2,631.06
Group One	1004573679	May-2009	01-Dec-2005	KS	90.00	65,700.00	63,868.74	01-Oct-2008	11	9.400%	6,341.17
Group One	1004577130	Mar-2009	01-Dec-2005	IN	90.00	76,500.00	73,458.45	01-Aug-2008	13	8.375%	7,878.68
Group One	1004578086	Aug-2009	01-Jan-2006	PA	84.65	96,500.00	92,855.86	01-Jul-2008	14	7.625%	10,077.57
Group One	1004584408	Oct-2008	01-Jan-2006	IA	80.00	50,400.00	48,827.24	01-Nov-2007	22	8.575%	8,753.77
Group Two	0002202749	Jan-2009	01-Nov-2005	CO	80.00	157,600.00	149,706.07	01-Sep-2008	12	6.600%	10,749.05
Group Two	0002202863	Nov-2008	01-Nov-2005	FL	90.00	255,600.00	242,784.55	01-Jul-2008	14	6.550%	19,782.94
Group Two	0002204881	Oct-2009	01-Nov-2005	TX	80.00	140,000.00	134,084.43	01-Jun-2009	3	8.300%	4,375.19
Group Two	0002210069	Oct-2009	01-Nov-2005	TN	80.00	113,600.00	108,341.12	01-May-2009	4	7.050%	3,562.10
Group Two	0002212120	Nov-2009	01-Nov-2005	TX	76.81	199,700.00	182,496.26	01-Dec-2007	21	9.300%	31,581.01
Group Two	0002214334	Aug-2009	01-Dec-2005	CA	85.00	454,750.00	431,690.70	01-Jul-2008	14	6.350%	34,022.17
Group Two	0002218854	Jul-2009	01-Nov-2005	TX	80.00	66,160.00	64,221.19	01-Jan-2009	8	9.500%	4,835.73
Group Two	0002228553	Nov-2009	01-Dec-2005	TN	85.00	63,750.00	61,337.06	01-Jun-2009	3	8.200%	1,973.36
Group Two	0002234364	Nov-2009	01-Nov-2005	NV	85.00	208,250.00	198,166.38	01-Apr-2009	5	6.750%	7,258.66
Group Two	0002245913	Jul-2009	01-Dec-2005	IL	85.00	69,700.00	66,916.67	01-Jan-2009	8	7.700%	4,036.74
Group Two	1003206676	Oct-2009	01-Dec-2005	FL	75.00	300,000.00	252,625.88	01-Oct-2008	11	8.500%	22,576.55

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group Two	1003269634	Oct-2009	01-Nov-2005	NY	85.00	72,165.00	69,344.19	01-Jun-2009	3	7.950%	2,158.76
Group Two	1003294759	Jun-2009	01-Nov-2005	OH	65.45	90,000.00	86,863.38	01-Jan-2009	8	8.575%	5,872.53
Group Two	1003385928	Oct-2009	01-Nov-2005	TX	90.00	67,500.00	65,190.14	01-Mar-2009	6	8.675%	3,566.31
Group Two	1003387043	Jul-2009	01-Nov-2005	HI	90.00	283,500.00	271,387.99	01-Feb-2009	7	7.500%	14,321.28
Group Two	1003433449	Jul-2009	01-Nov-2005	FL	90.00	157,500.00	151,671.70	01-Sep-2007	24	8.250%	25,767.24
Group Two	1003608750	Nov-2009	01-Nov-2005	ME	66.90	97,000.00	90,032.12	01-Jun-2009	3	7.450%	2,617.12
Group Two	1003668445	Oct-2009	01-Nov-2005	FL	90.00	68,850.00	65,968.94	01-May-2009	4	8.025%	2,490.52
Group Two	1003693015	Oct-2009	01-Dec-2005	FL	69.93	100,000.00	91,228.48	01-Jun-2009	3	8.950%	3,234.43
Group Two	1003764572	Jul-2009	01-Dec-2005	OH	95.00	171,000.00	179,292.33	01-Jan-2009	8	7.500%	10,517.31
Group Two	1003828996	Oct-2009	01-Dec-2005	NC	85.00	153,850.00	148,834.03	01-Mar-2009	6	8.900%	8,364.94
Group Two	1003832650	Mar-2008	01-Dec-2005	FL	95.00	175,750.00	170,369.39	01-Nov-2007	22	8.450%	27,263.10
Group Two	1003868951	Nov-2007	01-Dec-2005	FL	80.00	164,800.00	157,767.47	01-Jun-2007	27	7.338%	26,465.81
Group Two	1003869317	Jan-2009	01-Nov-2005	GA	90.00	108,900.00	105,370.68	01-Feb-2007	31	7.850%	21,482.97
Group Two	1003908276	Nov-2009	01-Dec-2005	MS	90.00	108,000.00	106,645.21	01-May-2009	4	8.925%	4,497.30
Group Two	1003916999	Nov-2009	01-Nov-2005	NJ	80.88	368,000.00	351,686.30	01-Oct-2007	23	7.250%	50,124.10
Group Two	1003978075	Jul-2009	01-Dec-2005	AZ	90.00	198,000.00	189,265.22	01-Feb-2009	7	7.150%	9,490.76
Group Two	1003978921	Jul-2007	01-Dec-2005	OK	78.13	50,000.00	48,696.48	01-Feb-2007	31	9.300%	11,883.27
Group Two	1004003278	Mar-2009	01-Dec-2005	CT	90.00	216,000.00	208,821.62	01-Aug-2008	13	8.700%	21,544.06
Group Two	1004012115	Oct-2009	01-Dec-2005	FL	65.00	169,000.00	164,903.49	01-Apr-2009	5	6.450%	5,736.78
Group Two	1004042119	Oct-2009	01-Dec-2005	CT	90.00	238,500.00	233,997.46	01-Oct-2008	11	7.500%	17,799.90
Group Two	1004047846	Oct-2009	01-Dec-2005	NV	70.00	266,700.00	254,608.78	01-May-2009	4	6.990%	8,294.42
Group Two	1004050092	Oct-2009	01-Dec-2005	CA	63.39	355,000.00	343,956.23	01-Jan-2009	8	6.550%	17,399.09
Group Two	1004058021	Sep-2009	01-Dec-2005	FL	55.00	148,500.00	142,592.18	01-Nov-2008	10	7.900%	10,617.40
Group Two	1004142181	Nov-2009	01-Dec-2005	PA	84.89	147,700.00	152,825.96	01-Jun-2009	3	8.850%	5,330.36
Group Two	1004148728	Aug-2009	01-Dec-2005	NY	90.00	450,000.00	433,612.18	01-Aug-2008	13	8.250%	42,304.15
Group Two	1004151250	Jun-2009	01-Dec-2005	WA	80.00	304,000.00	305,647.78	01-Nov-2008	10	8.490%	24,559.52
Group Two	1004225029	Nov-2009	01-Dec-2005	CA	77.78	280,000.00	265,936.37	01-Jan-2009	8	6.500%	13,385.46
Group Two	1004271013	Jan-2008	01-Dec-2005	CA	80.00	289,600.00	284,207.95	01-Sep-2007	24	7.550%	43,662.53
Group Two	1004271282	Nov-2009	01-Dec-2005	TX	80.00	79,200.00	76,232.36	01-Mar-2009	6	8.050%	3,853.12
Group Two	1004287346	Jun-2009	01-Dec-2005	MA	80.00	271,200.00	264,626.30	01-Oct-2008	11	6.450%	17,125.80
Group Two	1004328846	Oct-2009	01-Dec-2005	PA	85.00	276,250.00	277,097.64	01-Aug-2008	13	6.800%	22,019.86
Group Two	1004349636	Oct-2009	01-Dec-2005	TX	70.00	55,300.00	53,733.62	01-Apr-2008	17	9.550%	7,753.02
Group Two	1004367090	Aug-2009	01-Dec-2005	CO	69.47	131,990.00	133,543.69	01-Apr-2009	5	6.990%	5,078.59
Group Two	1004390509	Jan-2009	01-Dec-2005	OK	62.30	59,500.00	53,773.04	01-Aug-2008	13	7.990%	5,134.99
Group Two	1004391768	Jul-2009	01-Dec-2005	FL	84.82	142,500.00	136,187.28	01-Feb-2009	7	8.105%	7,805.68
Group Two	1004427374	Sep-2008	01-Dec-2005	NY	62.63	357,000.00	338,470.58	01-Jan-2008	20	6.250%	36,186.81
Group Two	1004482125	Jul-2009	01-Dec-2005	IL	90.00	100,800.00	96,539.11	01-Jan-2009	8	7.600%	5,743.73

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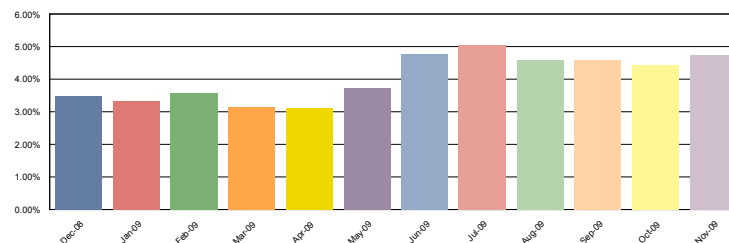
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

New Bankruptcy Loans	
Loans in Bankruptcy	9
Original Principal Balance	1,460,910.00
Current Scheduled Balance	1,412,549.88
Current Bankruptcy Total	
Loans in Bankruptcy	78
Original Principal Balance	14,364,726.00
Current Scheduled Balance	14,056,091.10

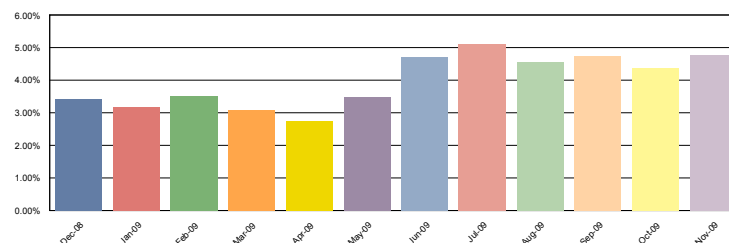
12 Month Bankruptcy History



Group One

New Bankruptcy Loans	
Loans in Bankruptcy	8
Original Principal Balance	1,273,370.00
Current Scheduled Balance	1,229,793.03
Current Bankruptcy Total	
Loans in Bankruptcy	48
Original Principal Balance	9,792,340.00
Current Scheduled Balance	9,695,660.60

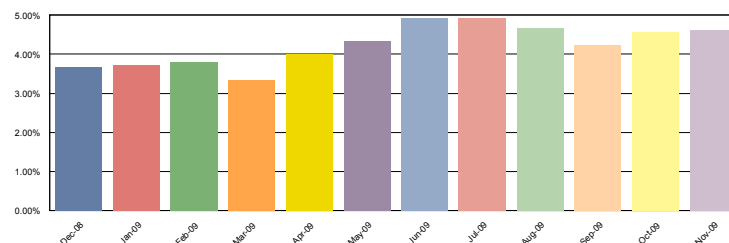
12 Month Bankruptcy History



Group Two

New Bankruptcy Loans	
Loans in Bankruptcy	1
Original Principal Balance	187,540.00
Current Scheduled Balance	182,756.85
Current Bankruptcy Total	
Loans in Bankruptcy	30
Original Principal Balance	4,572,386.00
Current Scheduled Balance	4,360,430.50

12 Month Bankruptcy History



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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group One	0002226739	Jun-2009	01-Dec-2005	TX	82.06	143,600.00	139,051.04	01-Jan-2007	32	9.850%	38,562.33
Group One	0002230164	Jul-2009	01-Nov-2005	NE	83.69	140,600.00	148,902.39	01-May-2009	4	10.200%	7,238.38
Group One	0002241532	Oct-2007	01-Dec-2005	PA	80.00	60,000.00	58,374.51	01-Apr-2009	5	9.500%	3,116.24
Group One	1002694016	Jul-2009	01-Dec-2005	MA	80.00	560,800.00	560,703.92	01-Jun-2008	15	7.875%	57,518.77
Group One	1003246981	Oct-2006	01-Dec-2005	MI	85.00	140,250.00	136,103.70	01-Sep-2009	0	8.975%	1,924.77
Group One	1003570442	Nov-2009	01-Dec-2005	CA	85.00	331,500.00	319,351.06	01-Sep-2008	12	8.875%	33,853.94
Group One	1003596601	Nov-2009	01-Jan-2006	PA	90.00	152,550.00	147,391.39	01-Nov-2008	10	7.990%	12,177.28
Group One	1003626366	Sep-2009	01-Dec-2005	NJ	90.00	855,000.00	854,999.98	01-Jan-2007	32	7.625%	165,050.54
Group One	1003725749	Sep-2006	01-Dec-2005	CA	90.00	171,000.00	165,386.89	01-Aug-2009	1	8.625%	3,365.14
Group One	1003732410	Sep-2009	01-Nov-2005	IL	95.00	139,650.00	132,715.54	01-Oct-2009	0	6.550%	1,340.66
Group One	1003776239	Jul-2009	01-Nov-2005	WI	80.00	119,200.00	114,295.41	01-Oct-2008	11	7.800%	9,789.75
Group One	1003780135	Feb-2008	01-Nov-2005	IL	75.00	111,750.00	107,797.60	01-Sep-2009	0	8.500%	1,439.20
Group One	1003819513	Jun-2009	01-Dec-2005	CA	65.22	300,000.00	300,000.00	01-Dec-2008	9	8.625%	24,218.75
Group One	1003822242	Jun-2007	01-Dec-2005	PA	90.00	54,000.00	52,081.16	01-Jan-2009	8	8.875%	3,912.21
Group One	1003897643	Jan-2009	01-Dec-2005	CA	75.00	474,000.00	473,164.03	01-Jan-2009	8	6.140%	22,238.70
Group One	1003910021	Mar-2008	01-Dec-2005	OH	95.00	123,500.00	119,465.08	01-Jun-2009	3	8.450%	3,967.66
Group One	1003927898	Jun-2008	01-Dec-2005	LA	85.00	75,650.00	73,381.04	01-Jan-2009	8	8.925%	5,469.04
Group One	1003933514	Nov-2006	01-Dec-2005	MI	80.00	123,200.00	118,138.26	01-Sep-2009	0	7.500%	1,380.41
Group One	1003942924	Jul-2009	01-Dec-2005	UT	80.00	126,400.00	121,738.67	01-Jan-2009	8	8.875%	9,144.72
Group One	1003968326	Sep-2007	01-Dec-2005	IN	80.00	59,200.00	57,193.26	01-Jun-2009	3	8.375%	1,881.64
Group One	1003979957	Jul-2009	01-Dec-2005	CA	90.00	405,000.00	404,964.61	01-Aug-2008	13	8.375%	43,128.69
Group One	1003991201	Jun-2009	01-Dec-2005	NV	80.00	252,000.00	252,000.00	01-Jun-2009	3	8.625%	8,531.25
Group One	1004000707	Aug-2009	01-Dec-2005	MS	80.00	104,800.00	100,265.22	01-Jun-2008	15	8.375%	12,128.69
Group One	1004003688	Jan-2007	01-Dec-2005	TN	85.00	60,350.00	58,638.06	01-Mar-2009	6	9.225%	3,535.20
Group One	1004004115	Aug-2008	01-Dec-2005	PA	51.52	85,000.00	82,658.09	01-Aug-2008	13	9.875%	10,383.20
Group One	1004029429	Feb-2009	01-Dec-2005	CA	80.00	360,000.00	373,264.37	01-Oct-2009	0	6.100%	3,490.54
Group One	1004072871	Sep-2009	01-Dec-2005	WA	74.14	215,000.00	207,306.45	01-May-2008	16	8.625%	27,274.26
Group One	1004094731	Oct-2008	01-Dec-2005	GA	80.00	95,200.00	91,858.49	01-Mar-2009	6	8.375%	5,072.36
Group One	1004114014	Aug-2007	01-Dec-2005	OH	80.00	74,000.00	71,696.57	01-Jul-2009	2	8.900%	2,011.55
Group One	1004124156	Nov-2009	01-Dec-2005	PA	79.49	155,000.00	148,881.11	01-Feb-2009	7	8.375%	9,392.79
Group One	1004126332	Jul-2007	01-Dec-2005	PA	75.00	138,750.00	134,685.09	01-May-2009	4	9.100%	5,807.22
Group One	1004132708	Oct-2007	01-Dec-2005	PA	75.00	108,000.00	104,530.56	01-May-2009	4	8.700%	4,298.27
Group One	1004142895	Nov-2009	01-Dec-2005	NY	85.00	73,100.00	71,043.52	01-Jul-2008	14	9.350%	8,620.98
Group One	1004173147	Oct-2009	01-Dec-2005	MD	95.00	454,100.00	467,129.10	01-Jul-2009	2	5.375%	7,554.62
Group One	1004191706	Nov-2009	01-Dec-2005	TX	80.00	93,120.00	89,628.98	01-Jan-2009	8	8.375%	6,360.25
Group One	1004215833	Jun-2009	01-Dec-2005	CA	80.00	303,920.00	311,424.64	01-Nov-2009	(1)	6.350%	1,520.11
Group One	1004217207	Nov-2009	01-Dec-2005	TX	80.00	185,600.00	178,897.59	01-Jul-2009	2	8.375%	4,706.48
Group One	1004236650	Oct-2007	01-Dec-2005	AL	74.69	90,000.00	88,826.63	01-Jun-2008	15	9.475%	11,497.77
Group One	1004239407	Jun-2009	01-Dec-2005	NJ	90.00	423,000.00	423,000.00	01-Jun-2009	3	7.738%	12,757.00
Group One	1004318571	Jul-2007	01-Dec-2005	GA	90.00	154,800.00	153,206.77	01-Jul-2009	2	9.650%	4,675.81

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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 Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Group One	1004327366	Nov-2009	01-Dec-2005	IL	80.00	168,000.00	160,300.44	01-Jun-2009	3	7.625%	4,773.30
Group One	1004359189	May-2009	01-Dec-2005	CA	95.00	470,250.00	469,404.87	01-Jan-2009	8	8.375%	33,151.64
Group One	1004364645	May-2009	01-Dec-2005	CA	82.07	595,000.00	594,543.79	01-Aug-2009	1	6.725%	9,252.57
Group One	1004367483	May-2006	01-Dec-2005	TX	80.00	57,600.00	55,834.32	01-Oct-2009	0	8.840%	777.06
Group One	1004383624	Oct-2007	01-Dec-2005	IL	60.00	135,000.00	130,191.51	01-Aug-2009	1	8.375%	2,567.72
Group One	1004423485	Nov-2009	01-Jan-2006	CA	84.81	114,500.00	114,298.94	01-Jul-2009	2	7.875%	2,809.88
Group One	1004442071	Jul-2009	01-Dec-2005	OH	84.92	79,400.00	79,998.19	01-Mar-2009	6	6.500%	3,217.42
Group One	1004531661	Aug-2007	01-Dec-2005	TN	80.00	80,000.00	76,947.76	01-Jun-2009	3	8.375%	2,531.56
Group Two	0002158695	Jul-2007	01-Nov-2005	NY	85.00	173,400.00	165,809.75	01-Dec-2008	9	7.350%	10,477.18
Group Two	0002173776	Oct-2009	01-Dec-2005	LA	95.00	77,900.00	75,079.47	01-Nov-2008	10	8.300%	5,889.90
Group Two	0002196049	Oct-2006	01-Nov-2005	GA	88.10	237,000.00	228,189.88	01-Sep-2009	0	8.225%	2,942.01
Group Two	0002203349	May-2007	01-Nov-2005	AZ	80.00	136,000.00	130,827.38	01-Jun-2009	3	8.100%	4,154.51
Group Two	0002211912	Aug-2009	01-Nov-2005	TX	80.00	76,000.00	51,977.22	01-Jul-2007	26	7.950%	10,395.18
Group Two	0002231810	Nov-2009	01-Dec-2005	AZ	87.23	187,540.00	182,756.85	01-Oct-2009	0	6.250%	1,753.03
Group Two	0002233061	Jun-2009	01-Nov-2005	TX	70.00	50,400.00	48,804.36	01-Jun-2008	15	9.100%	5,986.86
Group Two	0002237727	Sep-2007	01-Nov-2005	OH	60.00	120,000.00	104,526.00	01-Oct-2009	0	7.475%	1,218.32
Group Two	0002239621	Oct-2008	01-Dec-2005	TX	63.79	185,000.00	177,327.83	01-Sep-2009	0	7.490%	2,069.09
Group Two	0002249591	Oct-2009	01-Dec-2005	CA	70.00	168,000.00	159,262.23	01-Oct-2009	0	6.250%	1,529.19
Group Two	0002251156	Oct-2008	01-Dec-2005	NV	20.00	38,000.00	37,112.22	01-Oct-2009	0	10.550%	622.20
Group Two	1003339836	Apr-2009	01-Nov-2005	NY	90.00	110,106.00	107,072.56	01-Sep-2009	0	9.825%	1,665.83
Group Two	1003341333	Jun-2009	01-Nov-2005	WA	90.00	175,500.00	172,625.51	01-Oct-2009	0	5.125%	1,333.72
Group Two	1003356692	May-2009	01-Nov-2005	NY	80.00	128,000.00	122,354.79	01-May-2008	16	7.300%	12,604.20
Group Two	1003514245	Dec-2008	01-Nov-2005	IL	93.61	337,000.00	320,680.69	01-Feb-2009	7	6.750%	15,119.61
Group Two	1003622324	May-2008	01-Nov-2005	TX	78.28	113,500.00	108,857.65	01-Sep-2009	0	7.800%	1,326.41
Group Two	1003855199	Aug-2008	01-Nov-2005	NE	90.00	68,400.00	66,117.51	01-Nov-2009	(1)	8.850%	460.45
Group Two	1003860094	Apr-2009	01-Dec-2005	MI	47.34	80,000.00	76,135.72	01-Feb-2009	7	6.675%	3,546.78
Group Two	1003861878	Apr-2009	01-Nov-2005	MS	90.00	71,820.00	73,297.77	01-Jun-2008	15	8.775%	8,655.16
Group Two	1003864036	Oct-2009	01-Nov-2005	WA	94.92	280,000.00	267,005.99	01-Jun-2009	3	7.100%	7,367.23
Group Two	1003956482	Aug-2007	01-Dec-2005	MI	90.00	315,000.00	309,339.74	01-Apr-2009	5	7.850%	13,285.02
Group Two	1004043635	Nov-2008	01-Dec-2005	NV	57.86	162,000.00	150,911.18	01-Nov-2009	(1)	6.675%	778.85
Group Two	1004096454	Jul-2008	01-Dec-2005	NY	100.00	475,000.00	453,385.80	01-Apr-2009	5	6.990%	17,241.23
Group Two	1004096597	Jun-2008	01-Dec-2005	TX	80.00	68,000.00	65,254.30	01-Oct-2009	0	8.025%	819.69
Group Two	1004161212	Oct-2009	01-Dec-2005	DE	90.00	195,300.00	185,734.86	01-Oct-2009	0	6.550%	1,876.24
Group Two	1004255629	Feb-2007	01-Dec-2005	PA	75.00	183,000.00	177,085.93	01-Dec-2009	(2)	8.850%	0.00
Group Two	1004302560	Oct-2008	01-Dec-2005	LA	82.82	67,500.00	58,744.93	01-Mar-2009	6	7.700%	2,856.79
Group Two	1004304666	Aug-2006	01-Dec-2005	TN	76.72	65,900.00	63,952.45	01-Oct-2009	0	9.325%	941.69
Group Two	1004394863	Oct-2006	01-Dec-2005	OK	80.00	91,120.00	88,005.91	01-Mar-2009	6	8.550%	4,741.11
Group Two	1004478559	Oct-2009	01-Dec-2005	CA	20.00	136,000.00	132,194.02	01-Jul-2009	2	10.000%	4,193.31

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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 One	70	16,634,518.25	3,786,214.44	1.873 %	0	0.00	0.00	0.000 %	70	16,634,518.25	3,786,214.44	1.873 %
Group Two	11	1,601,992.66	488,728.78	0.518 %	0	0.00	0.00	0.000 %	11	1,601,992.66	488,728.78	0.518 %
Total	81	18,236,510.91	4,274,943.22	1.442 %	0	0.00	0.00	0.000 %	81	18,236,510.91	4,274,943.22	1.442 %

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 One	0002227669	101,250.00	9.875%	OH	75.00	360	99,043.93	06/18/2009	(696.00)	102,275.87
Group One	0002233610	132,800.00	8.375%	FL	80.00	360	128,251.30	08/07/2009	171.24	104,715.77
Group One	0002247420	94,500.00	10.400%	OH	90.00	360	92,832.33	04/29/2008	(256.87)	95,084.35
Group One	1003540396	661,500.00	9.125%	CA	90.00	360	651,013.37	10/16/2009	391,637.47	391,637.47
Group One	1003579853	58,500.00	8.875%	MI	65.00	360	56,720.68	09/04/2009	(434.69)	55,144.36
Group One	1003637336	272,871.00	8.825%	FL	90.00	360	267,894.53	02/22/2008	(12.39)	196,254.30
Group One	1003730127	405,000.00	7.875%	FL	90.00	360	404,495.20	10/29/2009	346,595.50	346,595.50
Group One	1003785915	168,000.00	9.125%	CT	80.00	360	162,834.91	09/21/2009	(1,393.24)	66,296.69
Group One	1003797314	292,000.00	8.375%	FL	80.00	360	280,471.61	06/04/2009	(77.39)	201,473.05
Group One	1003835229	187,000.00	8.625%	FL	81.30	360	180,603.67	10/21/2009	130,282.32	130,282.32
Group One	1003859845	140,400.00	8.375%	AZ	65.00	360	135,770.63	08/14/2009	(195.85)	93,536.43
Group One	1003894432	111,960.00	7.150%	CA	80.00	360	106,435.50	10/16/2009	84,497.70	84,497.70
Group One	1003925266	160,000.00	8.150%	AZ	71.11	360	154,280.71	10/29/2009	87,251.05	87,251.05
Group One	1003928281	59,500.00	9.050%	OH	85.00	360	57,923.63	06/30/2009	(336.00)	59,827.56
Group One	1003931641	174,800.00	8.375%	OH	95.00	360	169,574.63	06/18/2009	(1,217.00)	133,764.79
Group One	1003937627	149,150.00	9.000%	FL	95.00	360	145,699.42	05/29/2008	(13.30)	82,582.69
Group One	1003938181	124,000.00	8.950%	MI	80.00	360	120,650.07	10/23/2009	129,365.40	129,365.40
Group One	1003941382	255,000.00	8.375%	WA	85.00	360	245,910.63	06/19/2009	(1,055.00)	113,148.94
Group One	1003945869	327,750.00	8.375%	CA	95.00	360	327,750.00	05/27/2009	(443.39)	329,424.02
Group One	1003955410	120,000.00	8.375%	FL	80.00	360	115,280.66	10/02/2009	77,667.63	77,667.63
Group One	1003958408	316,000.00	8.625%	CA	80.00	360	303,030.47	07/16/2009	(791.47)	210,826.65
Group One	1003958612	117,920.00	9.100%	FL	80.00	360	114,645.01	08/26/2009	(896.30)	104,189.92
Group One	1003960878	102,000.00	8.950%	MN	73.91	360	99,290.29	06/18/2009	(764.96)	92,041.66
Group One	1003961993	189,520.00	8.150%	MT	80.00	360	182,913.17	10/07/2009	59,174.95	59,174.95
Group One	1003985085	340,000.00	6.990%	CA	80.00	360	333,483.07	08/05/2009	98.38	212,773.67
Group One	1003985094	150,400.00	8.625%	AZ	80.00	360	150,303.20	10/16/2009	115,970.02	115,970.02
Group One	1003995644	272,000.00	8.375%	HI	80.00	360	271,999.98	08/31/2009	17.97	70,808.84
Group One	1004010493	719,840.00	8.375%	WA	80.00	360	687,760.44	10/15/2009	187,210.22	187,210.22

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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 One	1004010509	162,400.00	9.875%	NV	80.00	360	162,386.15	03/09/2009	(214.17)	147,951.31
Group One	1004016139	284,000.00	8.875%	CA	80.00	360	284,000.00	06/23/2009	(548.00)	205,889.12
Group One	1004016488	74,900.00	9.225%	WY	74.97	360	72,833.77	09/14/2009	(1,285.70)	14,772.80
Group One	1004023853	300,000.00	8.375%	CT	80.00	360	287,651.46	08/28/2009	(491.36)	227,513.26
Group One	1004025227	117,749.00	8.375%	FL	80.00	360	113,231.74	10/23/2009	143,927.70	143,927.70
Group One	1004027813	86,400.00	8.625%	AZ	80.00	360	86,354.12	10/16/2009	63,168.48	63,168.48
Group One	1004027975	128,000.00	7.875%	MA	80.00	360	126,116.44	08/20/2009	419.00	157,337.81
Group One	1004035635	212,251.00	9.150%	NV	90.00	360	206,280.99	09/10/2009	98.08	178,818.43
Group One	1004045447	285,600.00	8.375%	CA	85.00	360	274,436.07	08/31/2009	(198.00)	219,474.68
Group One	1004070668	271,600.00	8.375%	CA	80.00	360	259,859.92	09/17/2009	801.10	246,534.76
Group One	1004116548	636,000.00	9.050%	FL	80.00	360	621,854.85	03/24/2008	(72.10)	344,997.34
Group One	1004139890	175,500.00	8.375%	AZ	90.00	360	175,457.18	09/17/2009	(140.15)	117,977.80
Group One	1004144134	437,000.00	8.375%	GA	95.00	360	421,415.73	10/15/2009	212,118.89	212,118.89
Group One	1004149567	356,250.00	8.375%	CA	95.00	360	356,250.00	08/31/2009	(1,516.88)	246,302.56
Group One	1004159314	302,000.00	8.625%	CA	66.23	360	290,995.39	10/23/2009	194,853.38	194,853.38
Group One	1004189513	191,400.00	7.625%	FL	93.37	360	184,608.30	08/10/2009	(747.75)	182,521.20
Group One	1004193241	317,240.00	8.625%	CA	80.00	360	310,555.00	06/15/2009	(115.37)	305,082.35
Group One	1004197265	328,500.00	8.625%	CA	90.00	360	328,500.00	10/27/2009	322,813.14	322,813.14
Group One	1004211695	254,800.00	8.625%	CA	80.00	360	254,800.00	08/11/2009	(941.44)	171,635.16
Group One	1004218769	286,200.00	8.625%	AZ	90.00	360	275,964.74	08/05/2009	(1,615.78)	223,393.30
Group One	1004236570	231,800.00	7.625%	MN	95.00	360	227,630.75	06/23/2009	(189.38)	135,406.46
Group One	1004241733	148,750.00	8.875%	FL	85.00	360	144,257.22	08/18/2009	(173.26)	109,572.93
Group One	1004264343	117,200.00	8.375%	GA	80.00	360	113,489.45	08/20/2009	(653.12)	106,179.73
Group One	1004309019	368,000.00	8.375%	CA	80.00	360	367,997.97	08/25/2009	(1,315.00)	330,217.84
Group One	1004311943	270,000.00	7.875%	CA	90.00	360	269,999.21	10/16/2009	237,177.55	237,177.55
Group One	1004341135	528,000.00	10.125%	CA	80.00	360	527,847.57	03/30/2009	(1,193.00)	306,254.36
Group One	1004356565	111,200.00	8.375%	FL	80.00	360	111,199.43	10/27/2009	97,903.83	97,903.83
Group One	1004359250	270,500.00	8.625%	CA	67.29	360	270,499.96	10/06/2009	184,478.45	184,478.45
Group One	1004377114	492,000.00	8.375%	NV	80.00	360	472,827.17	10/22/2009	284,936.32	284,936.32
Group One	1004377294	136,000.00	8.375%	AZ	80.00	360	135,956.64	06/16/2009	(91.00)	131,981.78
Group One	1004394220	309,600.00	8.375%	CA	80.00	360	309,600.00	06/29/2009	(942.00)	237,087.45
Group One	1004399234	199,380.00	8.375%	NV	88.03	360	199,314.78	09/03/2009	54.94	178,696.11
Group One	1004400730	175,500.00	8.625%	FL	90.00	360	169,673.43	08/17/2009	(1,022.01)	146,612.38
Group One	1004420120	270,000.00	8.325%	IL	90.00	360	270,000.00	08/10/2009	(3,375.00)	249,650.30
Group One	1004420460	242,000.00	8.375%	AZ	73.33	360	232,326.81	06/22/2009	(2,508.00)	124,611.34
Group One	1004424439	284,000.00	8.375%	FL	80.00	360	275,565.17	10/08/2009	247,428.45	247,428.45
Group One	1004450310	379,999.05	8.700%	PA	95.00	360	368,528.91	09/18/2009	30.19	245,878.69
Group One	1004460620	136,000.00	8.625%	FL	80.00	360	131,611.56	06/06/2008	(17.53)	86,344.29
Group One	1004467062	162,000.00	8.375%	CA	90.00	360	155,743.97	10/23/2009	151,777.77	151,777.77
Group One	1004500551	315,000.00	7.875%	CA	73.09	360	315,000.00	09/10/2009	2,349.08	199,616.06

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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 One	1004558543	375,000.00	8.625%	CA	75.00	360	375,000.00	09/15/2009	79.66	207,636.63
Group One	1004577531	52,200.00	8.375%	IN	90.00	360	50,033.36	10/21/2009	59,808.43	59,808.43
Group Two	1003701168	216,000.00	10.125%	CA	90.00	360	210,462.10	06/08/2009	(623.07)	196,203.93
Group Two	1003826382	267,300.00	6.725%	FL	90.00	360	255,202.59	10/23/2009	226,159.08	226,159.08
Group Two	1003844683	80,750.00	8.350%	MI	95.00	360	78,326.02	10/06/2009	90,016.21	90,016.21
Group Two	1003872410	67,500.00	8.950%	FL	90.00	360	65,567.85	08/21/2009	(527.24)	79,034.65
Group Two	1003985682	146,192.00	10.325%	GA	80.00	360	145,056.90	06/18/2009	(586.00)	120,601.00
Group Two	1004025021	100,720.00	7.900%	TX	80.00	360	96,678.12	10/13/2009	31,334.82	31,334.82
Group Two	1004206807	195,000.00	7.950%	NY	75.00	360	192,340.16	06/25/2009	(1,777.00)	218,258.57
Group Two	1004264815	23,000.00	9.800%	TX	25.00	360	22,514.27	10/09/2009	23,855.75	23,855.75
Group Two	1004292795	350,000.00	6.925%	CA	79.55	360	334,330.95	09/02/2009	185.00	159,018.57
Group Two	1004376990	187,850.00	6.700%	AZ	85.00	360	178,887.60	10/08/2009	120,901.42	120,901.42
Group Two	1004553566	22,780.00	11.150%	OK	20.00	360	22,626.10	08/23/2007	(210.19)	21,956.06

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.

NOTE: To see a list of loans that have liquidated in the last 6 months and have not yet had a loss passed to the Trust, please see the supplemental report posted on CTSLink

**MASTR Asset Backed Securities
Mortgage Pass-Through Certificates
Series 2006-NC1**

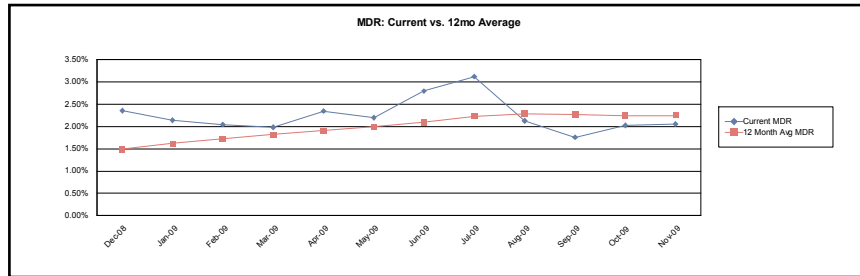
Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

Realized Loss Report - Collateral

Summary

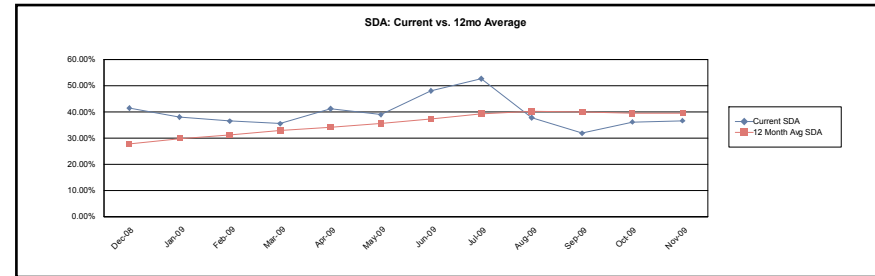
MDR

Current Month 2.056%
3 Month Average 1.946%
12 Month Average 2.246%



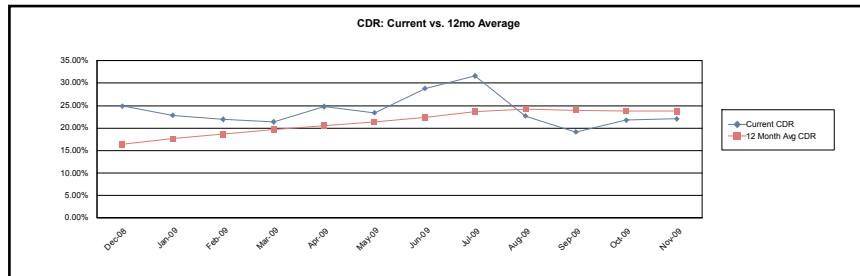
SDA

Current Month 36.769%
3 Month Average 35.000%
12 Month Average 39.657%



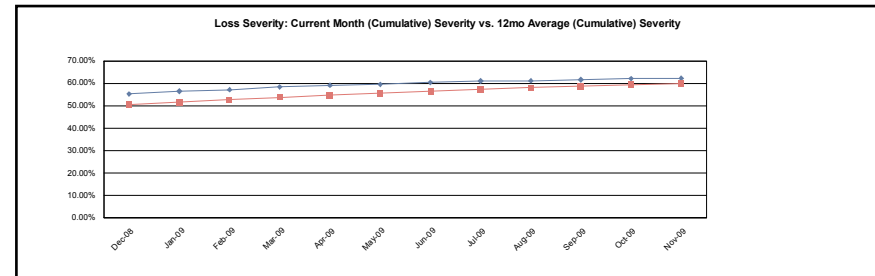
CDR

Current Month 22.061%
3 Month Average 21.000%
12 Month Average 23.794%



Loss Severity

Current Month (Cumulative) 62.364%
3 Month Average (Cumulative) 62.083%
12 Month Average (Cumulative) 59.601%



MASTR Asset Backed Securities
Mortgage Pass-Through Certificates
Series 2006-NC1

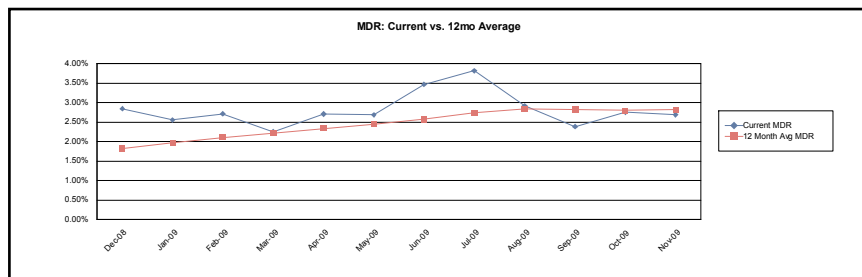
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Realized Loss Report - Collateral

Group One

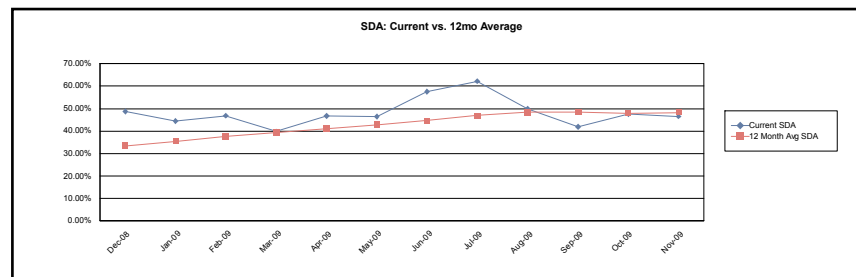
MDR

Current Month 2.696%
3 Month Average 2.614%
12 Month Average 2.817%



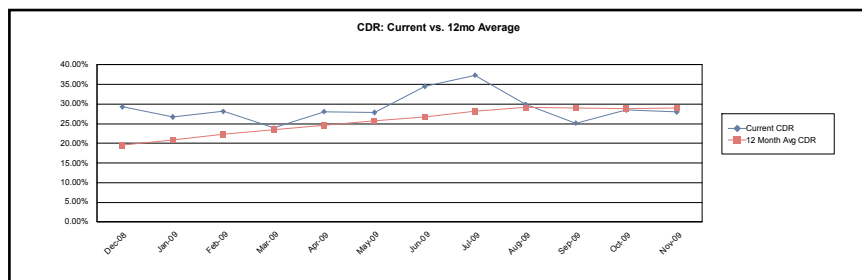
SDA

Current Month 46.600%
3 Month Average 45.352%
12 Month Average 48.242%



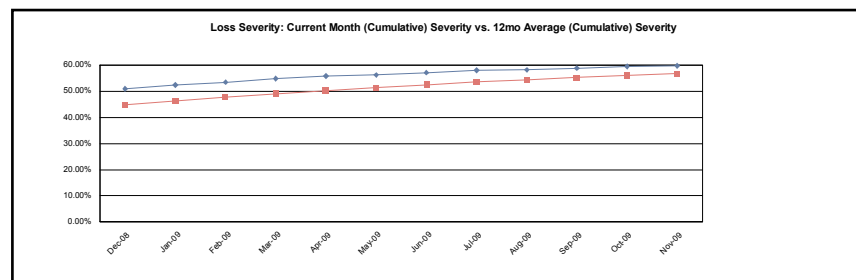
CDR

Current Month 27.960%
3 Month Average 27.211%
12 Month Average 28.945%



Loss Severity

Current Month (Cumulative) 59.708%
3 Month Average (Cumulative) 59.321%
12 Month Average (Cumulative) 56.227%



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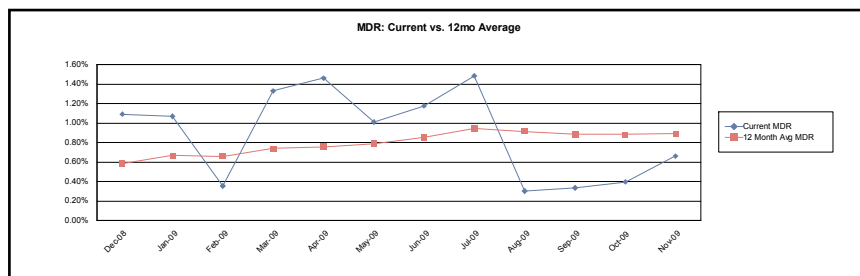
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Realized Loss Report - Collateral

Group Two

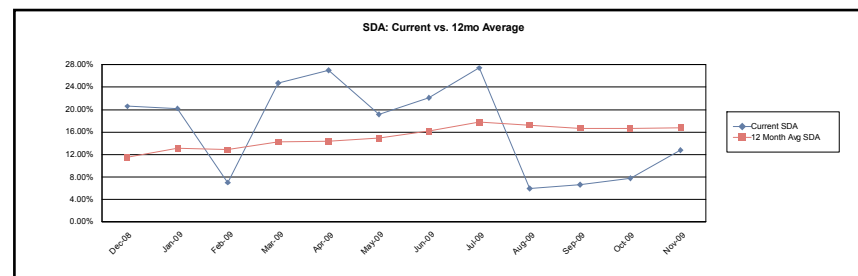
MDR

Current Month 0.662%
3 Month Average 0.466%
12 Month Average 0.891%



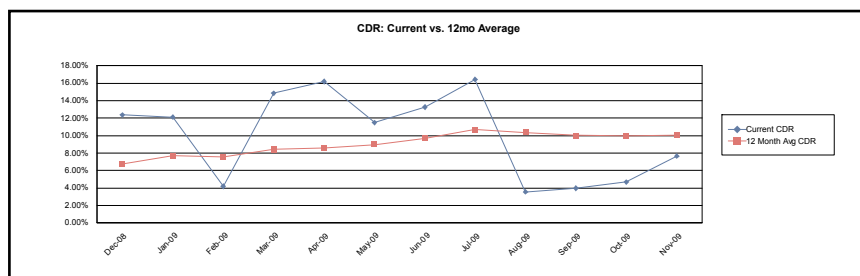
SDA

Current Month 12.770%
3 Month Average 9.064%
12 Month Average 16.780%



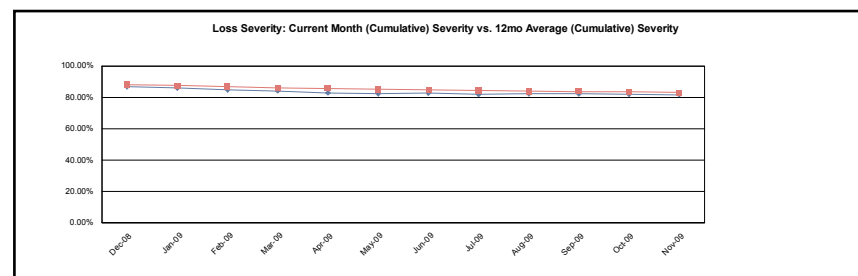
CDR

Current Month 7.662%
3 Month Average 5.438%
12 Month Average 10.068%



Loss Severity

Current Month (Cumulative) 81.729%
3 Month Average (Cumulative) 82.010%
12 Month Average (Cumulative) 83.362%



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 One	1	300,000.00	289,130.39	0	0.00	0.00	0	0.00	0.00	22	5,742,769.00	5,603,577.54	(310,686.02)
Group Two	3	371,000.00	336,559.83	0	0.00	0.00	0	0.00	0.00	5	659,620.00	632,294.49	475.85
Total	4	671,000.00	625,690.22	0	0.00	0.00	0	0.00	0.00	27	6,402,389.00	6,235,872.03	(310,210.17)

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 One	1003540396	CA	90.00	01-Dec-2005	661,500.00	651,013.37	Liquidation	10	9.125%	360	47
Group One	1003730127	FL	90.00	01-Dec-2005	405,000.00	404,495.20	Liquidation	22	7.875%	360	47
Group One	1003835229	FL	81.30	01-Dec-2005	187,000.00	180,603.67	Liquidation	21	8.625%	360	47
Group One	1003894432	CA	80.00	01-Nov-2005	111,960.00	106,435.50	Liquidation	11	7.150%	360	48
Group One	1003925266	AZ	71.11	01-Nov-2005	160,000.00	154,280.71	Liquidation	6	8.150%	360	48
Group One	1003938181	MI	80.00	01-Dec-2005	124,000.00	120,650.07	Liquidation	7	8.950%	360	47
Group One	1003955410	FL	80.00	01-Dec-2005	120,000.00	115,280.66	Liquidation	23	8.375%	360	47
Group One	1003961993	MT	80.00	01-Nov-2005	189,520.00	182,913.17	Liquidation	14	8.150%	360	48
Group One	1003985094	AZ	80.00	01-Dec-2005	150,400.00	150,303.20	Liquidation	5	8.625%	360	47
Group One	1003987083	CA	40.54	01-Dec-2005	300,000.00	288,903.95	Loan Paid in Full	8	9.125%	360	47
Group One	1004010493	WA	80.00	01-Dec-2005	719,840.00	687,760.44	Liquidation	19	8.375%	360	47
Group One	1004025227	FL	80.00	01-Dec-2005	117,749.00	113,231.74	Liquidation	24	8.375%	360	47
Group One	1004027813	AZ	80.00	01-Dec-2005	86,400.00	86,354.12	Liquidation	9	8.625%	360	47
Group One	1004144134	GA	95.00	01-Dec-2005	437,000.00	421,415.73	Liquidation	8	8.375%	360	47
Group One	1004159314	CA	66.23	01-Dec-2005	302,000.00	290,995.39	Liquidation	13	8.625%	360	47
Group One	1004197265	CA	90.00	01-Dec-2005	328,500.00	328,500.00	Liquidation	19	8.625%	360	47
Group One	1004311943	CA	90.00	01-Dec-2005	270,000.00	269,999.21	Liquidation	15	7.875%	360	47
Group One	1004356565	FL	80.00	01-Dec-2005	111,200.00	111,199.43	Liquidation	25	8.375%	360	47
Group One	1004359250	CA	67.29	01-Dec-2005	270,500.00	270,499.96	Liquidation	16	8.625%	360	47
Group One	1004377114	NV	80.00	01-Dec-2005	492,000.00	472,827.17	Liquidation	18	8.375%	360	47
Group One	1004424439	FL	80.00	01-Dec-2005	284,000.00	275,565.17	Liquidation	39	8.375%	360	47
Group One	1004467062	CA	90.00	01-Dec-2005	162,000.00	155,743.97	Liquidation	13	8.375%	360	47
Group One	1004577531	IN	90.00	01-Dec-2005	52,200.00	50,033.36	Liquidation	12	8.375%	360	47
Group Two	0002230005	NC	52.08	01-Dec-2005	50,000.00	48,314.77	Loan Paid in Full	0	8.625%	360	47
Group Two	1003663440	VA	57.69	01-Nov-2005	225,000.00	214,801.66	Loan Paid in Full	0	7.125%	360	48

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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 Two	1003826382	FL	90.00	01-Dec-2005	267,300.00	255,202.59	Liquidation	23	6.725%	360	47
Group Two	1003844683	MI	95.00	01-Dec-2005	80,750.00	78,326.02	Liquidation	27	8.350%	360	47
Group Two	1004025021	TX	80.00	01-Dec-2005	100,720.00	96,678.12	Liquidation	10	7.900%	360	47
Group Two	1004153187	CO	56.47	01-Jan-2006	96,000.00	72,729.51	Loan Paid in Full	0	7.375%	180	46
Group Two	1004264815	TX	25.00	01-Dec-2005	23,000.00	22,514.27	Liquidation	7	9.800%	360	47
Group Two	1004376990	AZ	85.00	01-Dec-2005	187,850.00	178,887.60	Liquidation	4	6.700%	360	47

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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 One	0	0.00	0.00	0.00
Group Two	0	0.00	0.00	0.00
Total	0	0.00	0.00	0.00

Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

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

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Prepayment Rates

Summary

SMM

Current Month 2.160%
3 Month Average 2.024%
12 Month Average 2.950%

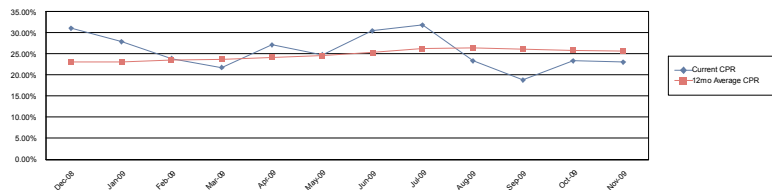
CPR

Current Month 23.051%
3 Month Average 21.730%
12 Month Average 25.595%

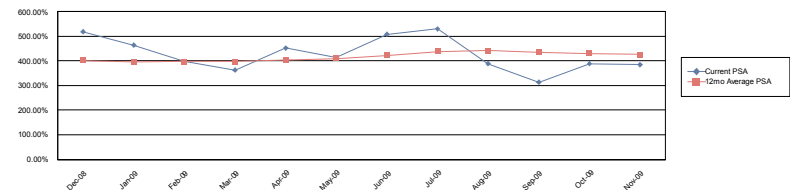
PSA

Current Month 384.180%
3 Month Average 362.162%
12 Month Average 426.579%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Group One

SMM

Current Month 2.686%
3 Month Average 2.583%
12 Month Average 3.573%

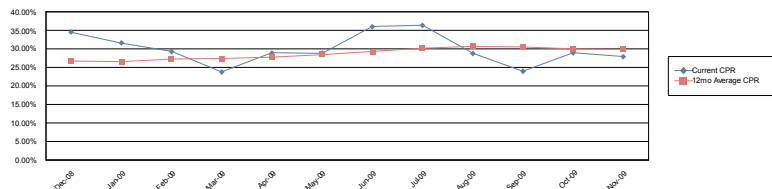
CPR

Current Month 27.869%
3 Month Average 26.922%
12 Month Average 29.890%

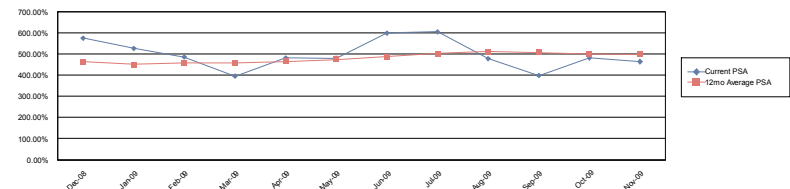
PSA

Current Month 464.486%
3 Month Average 448.701%
12 Month Average 498.165%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Group Two

SMM

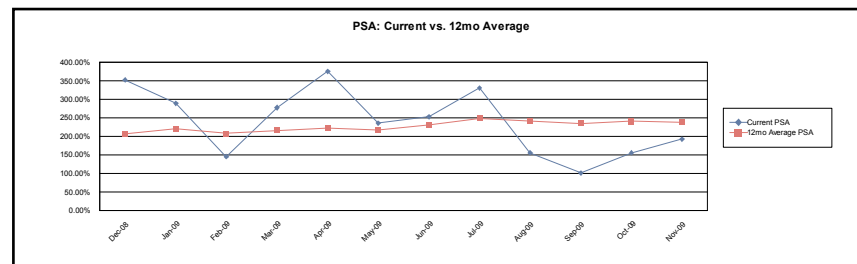
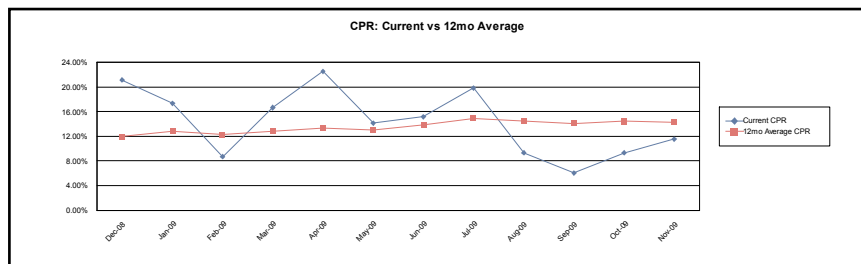
Current Month 1.015%
3 Month Average 0.782%
12 Month Average 1.488%

CPR

Current Month 11.521%
3 Month Average 8.962%
12 Month Average 14.312%

PSA

Current Month 192.012%
3 Month Average 149.360%
12 Month Average 238.530%



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

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Modification Summary

	Loan Count (Numerator)	Loan Count (Denominator)	Loan Count %	Current Scheduled Balance (Numerator)	Current Scheduled Balance (Denominator)	Current Scheduled Balance %
Number of loans modified within the past 12 months that are currently delinquent (against the total number of loans delinquent within the deal)	86	771	11.154%	19,914,306.59	159,454,146.39	12.489%
Number of modified loans that have passed the loan modification performance test (against the total number of modified loans)	188	321	58.567%	43,352,122.64	73,901,070.63	58.662%
Number of loans modified in the current cycle (against the number of loans within the deal)	15	1,661	0.903%	4,175,134.75	296,538,318.82	1.408%
Number of modified loans (against the total number of loans within the deal)	321	1,661	19.326%	73,901,070.63	296,538,318.82	24.921%
Number of loans modified within the last 12 months (against the total number of modified loans within the deal)	253	321	78.816%	59,301,913.74	73,901,070.63	80.245%
Number of loans modified within the last 12 months (against the total number of loans within the deal)	253	1,661	15.232%	59,301,913.74	296,538,318.82	19.998%
Number of modified loans that are not currently delinquent after the modification (against the number of modified loans within the deal)	188	321	58.567%	43,352,122.64	73,901,070.63	58.662%
Number of loans modified in the current cycle that are not currently delinquent (against the number of loans modified in the current cycle)	15	15	100.000%	4,175,134.75	4,175,134.75	100.000%
Number of loans modified in the current cycle that are currently delinquent (against the number of loans modified in the current cycle)	0	15	0.000%	0.00	4,175,134.75	0.000%
Number of modified loans that were not delinquent at the time of the modification (against the number of loans modified within the deal)	27	321	8.411%	7,587,603.65	73,901,070.63	10.267%
Number of modified loans that were delinquent at the time of the modification (against the total number of loans modified within the deal)	294	321	91.589%	66,313,466.98	73,901,070.63	89.733%

Delinquencies are classified based on the logic set forth in the governing documents.

If a loan is modified in the first month of the security it is assumed the loan is delinquent.

This summary excludes inactive loans.

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Modification Detail

Modification Detail Summary												
Groups	Current						Cumulative					
	Loan Count	Original Principal Balance	Current Scheduled Balance	Capitalized Amount	Capitalized Reimbursement Amount	Total Forgiveness	Loan Count	Original Principal Balance	Current Scheduled Balance	Capitalized Amount	Capitalized Reimbursement Amount	Total Forgiveness
Group One	14	3,813,775.00	4,039,046.83	0.00	(108,959.71)	0.00	251	61,378,388.00	62,192,322.61	2,422,145.51	(467,832.35)	0.00
Group Two	1	131,000.00	136,087.92	0.00	(8,045.73)	0.00	75	11,484,841.00	11,708,748.02	458,999.03	(19,118.39)	0.00
Total	15	3,944,775.00	4,175,134.75	0.00	(117,005.44)	0.00	326	72,863,229.00	73,901,070.63	2,881,144.54	(486,950.74)	0.00

Current Month Modification Detail															
Loan Number/ Original Balance	Mod Appr Date/Mod Effective Date	Total Capitalized Amount	Total Capitalized Reimb. Amount	Total Forgiveness	No of Times Loan Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Scheduled Balance
Group One															
0002225844	11/13/2009					Pre Mod	10	No Action	11/01/2008	6.625	1,087.64	10/01/2035	*	*	161,650.40
168,750.00	11/01/2009	*	0.00	*	1	Post Mod	(1)	No Action	12/01/2009	6.750	1,217.83	09/01/2035	*	*	178,591.57
1003647432	11/13/2009					Pre Mod	16	No Action	05/01/2008	7.375	4,809.76	10/01/2035	*	*	666,905.41
700,000.00	10/01/2009	*	(111,892.91)	*	1	Post Mod	0	No Action	11/01/2009	3.900	3,677.03	10/01/2035	153,702.27	10/01/2035	777,288.73
1003705002	11/13/2009					Pre Mod	6	No Action	03/01/2009	7.575	691.69	11/01/2035	*	*	94,287.29
94,000.00	10/01/2009	*	157.57	*	2	Post Mod	0	No Action	11/01/2009	6.575	673.32	09/01/2035	*	*	100,477.72
1003871000	11/13/2009					Pre Mod	8	No Action	01/01/2009	8.625	910.23	11/01/2035	*	*	113,181.34
117,000.00	11/01/2009	*	105.62	*	1	Post Mod	0	No Action	11/01/2009	6.000	808.78	11/01/2035	*	*	127,633.61
1003965276	11/13/2009					Pre Mod	7	No Action	02/01/2009	6.154	1,729.91	11/01/2035	*	*	269,292.30
272,000.00	11/01/2009	*	91.05	*	2	Post Mod	0	No Action	11/01/2009	6.000	1,818.85	10/01/2035	*	*	287,030.45
1004010965	11/13/2009					Pre Mod	8	No Action	01/01/2009	8.625	3,156.05	11/01/2035	*	*	439,102.67
440,000.00	11/01/2009	*	828.77	*	1	Post Mod	0	No Action	11/01/2009	5.625	2,887.06	11/01/2035	*	*	472,739.61
1004042486	11/13/2009					Pre Mod	2	No Action	07/01/2009	8.375	1,944.27	11/01/2035	*	*	246,992.75
256,000.00	11/01/2009	*	50.65	*	1	Post Mod	0	No Action	11/01/2009	7.000	1,769.42	10/01/2035	*	*	253,921.31
1004097916	11/13/2009					Pre Mod	7	No Action	02/01/2009	8.625	4,038.86	11/01/2035	*	*	502,204.49
524,000.00	11/01/2009	*	273.05	*	1	Post Mod	0	No Action	11/01/2009	3.250	2,561.22	11/01/2035	*	*	538,993.54
1004125869	11/13/2009					Pre Mod	5	No Action	04/01/2009	8.375	1,001.47	11/01/2035	*	*	127,223.27
132,000.00	10/01/2009	*	201.82	*	1	Post Mod	0	No Action	11/01/2009	7.000	934.55	10/01/2035	*	*	134,113.01
1004136321	11/13/2009					Pre Mod	10	No Action	11/01/2008	8.375	660.25	11/01/2035	*	*	83,875.92
87,125.00	10/01/2009	*	164.01	*	1	Post Mod	0	No Action	11/01/2009	6.700	620.44	09/01/2035	*	*	91,520.32
1004197381	11/13/2009					Pre Mod	2	No Action	07/01/2009	8.650	899.07	11/01/2035	*	*	111,555.42
116,000.00	11/01/2009	*	30.04	*	1	Post Mod	0	No Action	11/01/2009	5.125	670.90	11/01/2035	*	*	115,528.53

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Current Month Modification Detail															
Loan Number/ Original Balance	Mod Appr Date/Mod Effective Date	Total Capitalized Amount	Total Capitalized Reimb. Amount	Total Forgiveness	No of Times Loan Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Scheduled Balance
Group One															
1004206503	11/13/2009					Pre Mod	3	No Action	06/01/2009	9.050	2,856.17	11/01/2035	*	*	342,660.87
352,750.00	11/01/2009	*	240.14	*	1	Post Mod	0	No Action	11/01/2009	8.000	2,852.15	09/01/2035	*	*	373,401.37
1004331342	11/13/2009					Pre Mod	5	No Action	04/01/2009	8.175	1,717.69	11/01/2035	*	*	221,980.72
217,600.00	09/01/2009	*	765.49	*	2	Post Mod	0	No Action	11/01/2009	5.000	1,327.48	08/01/2035	*	*	231,518.86
1004361149	11/13/2009					Pre Mod	0	No Action	09/01/2009	7.300	2,512.50	11/01/2035	*	*	351,136.13
336,550.00	11/01/2009	*	24.99	*	2	Post Mod	0	No Action	11/01/2009	5.250	2,095.51	10/01/2035	*	*	356,288.20
Group Two															
1004098620	11/13/2009					Pre Mod	6	No Action	03/01/2009	10.750	1,222.87	11/01/2035	*	*	128,339.96
131,000.00	11/01/2009	*	(8,045.73)	*	1	Post Mod	0	No Action	11/01/2009	3.250	645.36	11/01/2035	*	*	136,087.92

All Pre Mod values are from the cycle directly preceding the modification effective date, except for a modification with a prior effective date which will come from the cycle directly preceding the modification approval date.

Total Capitalized Reimbursement Amount is a projected value based upon the adjusted principal at the time of modification.

* This data is currently not provided for reporting.

Historical Modification Detail															
Loan Number/ Original Balance	Mod Appr Date/Mod Effective Date	Total Capitalized Amount	Total Capitalized Reimb. Amount	Total Forgiveness	No of Times Loan Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Scheduled Balance
Group One															
0002229463	07/16/2009					Pre Mod	11	No Action	06/01/2008	9.200	1,107.75	11/01/2035	*	*	131,654.29
135,000.00	07/01/2009	14,180.03	102.55	*	1	Post Mod	0	No Action	07/01/2009	8.000	1,113.25	01/01/2036	*	*	146,801.76
						Current Values	0	No Action	11/01/2009	8.000	1,113.25	01/01/2036	N/A	N/A	146,258.07
0002230164	12/17/2008					Pre Mod	7	No Action	03/01/2008	9.750	1,204.71	10/01/2035	*	*	137,409.49
140,600.00	12/01/2008	12,086.25	110.13	0.00	1	Post Mod	0	No Action	12/01/2008	10.200	1,365.92	10/01/2035	*	*	150,168.51
						Current Values	4	Bankruptcy	06/01/2009	10.200	1,365.92	10/01/2035	N/A	N/A	148,902.39
0002232199	08/18/2009					Pre Mod	12	No Action	06/01/2008	8.600	991.51	11/01/2035	*	*	123,863.49
127,500.00	08/01/2009	16,376.30	88.57	*	1	Post Mod	0	No Action	08/01/2009	6.000	891.88	11/01/2035	*	*	141,305.92
						Current Values	0	No Action	11/01/2009	6.000	891.88	11/01/2035	N/A	N/A	140,747.08
0002232775	12/18/2007					Pre Mod	*	*	*	*	*	*	*	*	*
98,240.00	12/01/2007	*	36.04	*	1	Post Mod	(1)	No Action	01/01/2008	6.050	636.13	*	*	*	102,267.72
						Current Values	0	No Action	11/01/2009	6.050	636.13	11/01/2035	N/A	N/A	99,318.11
0002233171	06/17/2009					Pre Mod	1	No Action	03/01/2009	8.875	1,143.82	11/01/2035	*	*	139,807.45
144,000.00	06/01/2009	4,263.12	1.38	*	1	Post Mod	(1)	No Action	07/01/2009	6.000	907.35	11/01/2035	*	*	143,853.38
						Current Values	0	No Action	11/01/2009	6.000	907.35	11/01/2035	N/A	N/A	142,689.30

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Group One															
0002233894	02/17/2009					Pre Mod	2	No Action	10/01/2008	10.125	1,886.19	11/01/2035	*	*	208,606.76
214,710.00	02/01/2009	*	69.55	*	1	Post Mod	0	No Action	02/01/2009	8.750	1,749.38	11/01/2035	*	*	216,621.41
						Current Values	4	No Action	06/01/2009	8.750	1,749.38	11/01/2035	N/A	N/A	215,047.42
0002239886	02/17/2009					Pre Mod	2	No Action	10/01/2008	9.875	2,107.32	11/01/2035	*	*	237,786.19
246,500.00	02/01/2009	*	53.67	*	1	Post Mod	0	No Action	02/01/2009	5.625	1,467.57	01/01/2036	*	*	243,955.10
						Current Values	0	No Action	11/01/2009	5.625	1,467.57	01/01/2036	N/A	N/A	240,983.54
0002243583	05/14/2009					Pre Mod	7	No Action	08/01/2008	9.875	1,861.57	11/01/2035	*	*	209,653.67
218,000.00	05/01/2009	16,707.43	81.45	*	1	Post Mod	0	No Action	05/01/2009	5.400	1,345.88	11/01/2035	*	*	227,351.73
						Current Values	2	No Action	08/01/2009	5.400	1,345.88	11/01/2035	N/A	N/A	225,393.02
0002243994	12/17/2008					Pre Mod	6	No Action	04/01/2008	10.125	2,024.97	11/01/2035	*	*	248,646.42
256,000.00	12/01/2008	14,724.50	(16,293.37)	0.00	1	Post Mod	0	No Action	12/01/2008	8.700	2,105.88	11/01/2035	24,113.36	11/01/2035	264,636.60
						Current Values	2	No Action	08/01/2009	8.700	2,105.88	11/01/2035	24,113.36	11/01/2035	262,401.24
0002246785	08/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
252,000.00	08/01/2008	*	103.42	*	1	Post Mod	0	No Action	08/01/2008	6.000	1,602.76	*	*	*	257,803.72
						Current Values	3	No Action	07/01/2009	6.000	1,602.76	11/01/2035	N/A	N/A	252,929.26
0002248228	02/17/2009					Pre Mod	11	No Action	01/01/2008	10.125	1,366.48	11/01/2035	*	*	151,128.56
155,550.00	02/01/2009	*	180.12	*	1	Post Mod	0	No Action	02/01/2009	5.375	1,012.16	11/01/2035	*	*	172,141.22
						Current Values	0	No Action	10/01/2009	5.375	1,012.16	11/01/2035	N/A	N/A	169,931.93
0002248872	06/17/2009					Pre Mod	1	No Action	03/01/2009	7.625	1,970.20	11/01/2035	*	*	268,695.28
270,300.00	06/01/2009	6,017.93	26.42	*	1	Post Mod	0	No Action	06/01/2009	4.625	1,504.69	11/01/2035	*	*	274,087.53
						Current Values	0	No Action	11/01/2009	4.625	1,504.69	11/01/2035	N/A	N/A	271,596.13
0002251462	09/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
64,350.00	09/01/2008	*	78.61	*	1	Post Mod	0	No Action	09/01/2008	9.325	612.56	*	*	*	72,507.81
						Current Values	13	No Action	09/01/2008	9.325	612.56	11/01/2035	N/A	N/A	71,784.38
1003040346	11/17/2008					Pre Mod	2	No Action	07/01/2008	8.500	828.74	11/01/2035	*	*	116,998.25
117,000.00	11/01/2008	*	196.81	*	1	Post Mod	0	No Action	11/01/2008	4.550	640.43	11/01/2035	*	*	119,345.30
						Current Values	0	No Action	11/01/2009	4.550	640.43	11/01/2035	N/A	N/A	117,042.73
1003251171	02/17/2009					Pre Mod	3	No Action	09/01/2008	9.875	2,326.20	11/01/2035	*	*	262,484.38
270,000.00	02/01/2009	*	90.78	*	1	Post Mod	0	No Action	02/01/2009	8.625	2,182.85	11/01/2035	*	*	273,219.21
						Current Values	4	No Action	06/01/2009	8.625	2,182.85	11/01/2035	N/A	N/A	271,189.77
1003344679	07/16/2009					Pre Mod	8	No Action	09/01/2008	8.625	2,712.22	11/01/2035	*	*	338,378.54
352,800.00	07/01/2009	36,870.75	163.85	*	1	Post Mod	0	No Action	07/01/2009	5.000	2,147.98	11/01/2035	*	*	376,965.10
						Current Values	0	No Action	11/01/2009	5.000	2,147.98	11/01/2035	N/A	N/A	374,641.46
1003349237	09/14/2009					Pre Mod	2	No Action	05/01/2009	8.125	829.80	11/01/2035	*	*	107,927.58
112,199.00	08/01/2009	2,028.29	123.46	*	1	Post Mod	0	No Action	09/01/2009	7.750	819.70	11/01/2035	*	*	110,087.19
						Current Values	0	No Action	11/01/2009	7.750	819.70	11/01/2035	N/A	N/A	109,868.45

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Group One															
1003354747	02/17/2009					Pre Mod	4	No Action	08/01/2008	11.375	828.36	11/01/2035	*	*	83,198.88
85,000.00	02/01/2009	*	56.74	*	1	Post Mod	0	No Action	02/01/2009	10.000	798.47	11/01/2035	*	*	88,635.42
						Current Values	0	No Action	10/01/2009	10.000	798.47	11/01/2035	N/A	N/A	88,078.54
1003368867	08/18/2009					Pre Mod	4	No Action	02/01/2009	7.750	2,973.60	10/01/2035	*	*	399,826.80
417,500.00	08/01/2009	12,861.03	66.49	*	1	Post Mod	0	No Action	08/01/2009	5.320	2,445.89	10/01/2035	*	*	414,150.30
						Current Values	0	No Action	11/01/2009	5.320	2,445.89	10/01/2035	N/A	N/A	412,312.71
1003405167	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
112,000.00	05/01/2008	*	67.54	*	1	Post Mod	0	No Action	06/01/2008	7.450	856.50	*	*	*	119,539.11
						Current Values	2	No Action	08/01/2009	7.450	856.50	10/01/2035	N/A	N/A	117,495.34
1003419367	06/17/2009					Pre Mod	9	No Action	07/01/2008	8.250	785.79	11/01/2035	*	*	101,360.21
105,000.00	06/01/2009	15,732.69	76.14	*	1	Post Mod	0	No Action	06/01/2009	5.500	705.06	11/01/2035	*	*	117,733.05
						Current Values	2	No Action	08/01/2009	5.500	705.06	11/01/2035	N/A	N/A	116,898.18
1003426750	10/15/2008					Pre Mod	*	*	*	*	*	*	*	*	*
245,000.00	10/01/2008	*	175.64	*		Post Mod	0	No Action	10/01/2008	7.250	1,837.20	*	*	*	260,894.60
1003426750	09/14/2009					Pre Mod	5	No Action	02/01/2009	7.250	1,837.20	10/01/2035	*	*	258,212.88
245,000.00	09/01/2009	12,961.61	90.20	*	2	Post Mod	0	No Action	09/01/2009	6.000	1,725.79	10/01/2035	*	*	272,708.14
						Current Values	0	No Action	10/01/2009	6.000	1,725.79	10/01/2035	N/A	N/A	271,981.83
1003432510	06/17/2009					Pre Mod	1	No Action	03/01/2009	8.625	1,116.70	11/01/2035	*	*	139,435.03
143,800.00	06/01/2009	3,915.03	0.00	*	1	Post Mod	(1)	No Action	07/01/2009	6.000	902.92	11/01/2035	*	*	143,426.66
						Current Values	0	No Action	11/01/2009	6.000	902.92	11/01/2035	N/A	N/A	142,488.38
1003447167	04/16/2009					Pre Mod	2	No Action	12/01/2008	9.250	2,648.76	10/01/2035	*	*	313,956.20
323,900.00	04/01/2009	7,927.79	42.49	*	1	Post Mod	0	No Action	04/01/2009	5.750	1,976.93	10/01/2035	*	*	322,351.08
						Current Values	0	No Action	11/01/2009	5.750	1,976.93	10/01/2035	N/A	N/A	319,280.91
1003554736	02/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
340,400.00	01/01/2008	*	16.01	*	1	Post Mod	0	No Action	02/01/2008	7.000	2,330.67	*	*	*	341,946.47
						Current Values	0	No Action	10/01/2009	7.000	2,330.67	11/01/2035	N/A	N/A	334,463.65
1003610523	05/14/2009					Pre Mod	3	No Action	12/01/2008	10.125	1,908.41	11/01/2035	*	*	210,678.85
216,750.00	05/01/2009	8,914.90	73.19	*	1	Post Mod	0	No Action	05/01/2009	9.125	1,838.75	11/01/2035	*	*	220,067.49
						Current Values	2	No Action	08/01/2009	9.125	1,838.75	11/01/2035	N/A	N/A	219,056.52
1003623109	03/16/2009					Pre Mod	6	No Action	07/01/2008	9.250	2,324.40	10/01/2035	*	*	275,709.08
284,000.00	02/01/2009	20,393.64	412.80	*	1	Post Mod	0	No Action	03/01/2009	8.150	2,282.54	10/01/2035	*	*	297,290.17
						Current Values	2	No Action	08/01/2009	8.150	2,282.54	10/01/2035	N/A	N/A	295,131.85
1003648529	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
224,900.00	05/01/2008	*	357.87	*		Post Mod	0	Loss Mitigation	05/01/2008	7.575	1,754.84	*	*	*	242,924.92
1003648529	09/14/2009					Pre Mod	4	Loss Mitigation	03/01/2009	7.575	1,754.84	10/01/2035	*	*	239,453.45
224,900.00	08/01/2009	8,829.00	459.33	*	2	Post Mod	0	Loss Mitigation	08/01/2009	6.000	1,576.10	10/01/2035	*	*	249,053.73
						Current Values	1	Loss Mitigation	09/01/2009	6.000	1,576.10	10/01/2035	N/A	N/A	248,390.41

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Group One															
1003657368	02/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
429,300.00	02/01/2008	*	(28,149.41)	*	1	Post Mod Current Values	6 12	Loss Mitigation Foreclosure	07/01/2007 10/01/2008	6.425 6.425	2,692.33 2,873.90	* 11/01/2035	* N/A	* N/A	446,258.57 435,316.00
1003661745	09/14/2009					Pre Mod	16	No Action	03/01/2008	9.875	767.57	11/01/2035	*	*	86,217.42
89,000.00	09/01/2009	13,443.75	0.00	*	1	Post Mod Current Values	(1) 0	No Action No Action	10/01/2009 11/01/2009	5.125 5.125	547.56 547.56	08/01/2039 08/01/2039	* N/A	* N/A	100,445.97 100,208.32
1003694988	09/14/2009					Pre Mod	13	No Action	06/01/2008	9.125	1,924.85	11/01/2035	*	*	229,849.18
237,900.00	07/01/2009	38,070.48	(39,579.02)	*	1	Post Mod Current Values	1 3	No Action Foreclosure	07/01/2009 07/01/2009	4.750 4.750	1,497.24 1,497.24	11/01/2035 11/01/2035	* N/A	* N/A	268,840.78 267,972.91
1003705002	08/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
94,000.00	08/01/2008	*	33.16	*	2	Post Mod Current Values	0 0	No Action No Action	08/01/2008 11/01/2009	7.575 6.575	691.69 673.32	* 09/01/2035	* N/A	* N/A	95,576.44 100,477.72
1003706252	07/16/2009					Pre Mod	6	No Action	11/01/2008	8.775	1,342.74	10/01/2035	*	*	165,255.92
170,000.00	07/01/2009	13,404.49	72.26	*	1	Post Mod Current Values	0 0	No Action No Action	07/01/2009 10/01/2009	6.000 6.000	1,132.33 1,132.33	10/01/2035 10/01/2035	* N/A	* N/A	179,402.17 178,453.80
1003712183	01/19/2009					Pre Mod	4	Loss Mitigation	07/01/2008	9.875	1,275.52	11/01/2035	*	*	155,000.00
155,000.00	01/01/2009	7,181.13	51.99	0.00	1	Post Mod Current Values	0 0	No Action No Action	01/01/2009 10/01/2009	8.625 8.625	1,293.67 1,293.67	11/01/2035 11/01/2035	* N/A	* N/A	162,053.14 160,721.37
1003716134	02/17/2009					Pre Mod	6	No Action	06/01/2008	9.875	1,515.92	11/01/2035	*	*	171,053.13
175,500.00	02/01/2009	*	116.16	*	1	Post Mod Current Values	0 1	No Action No Action	02/01/2009 09/01/2009	7.000 7.000	1,275.73 1,275.73	11/01/2035 11/01/2035	* N/A	* N/A	184,890.66 183,073.88
1003724161	03/16/2009					Pre Mod	5	No Action	08/01/2008	10.125	1,092.46	11/01/2035	*	*	120,749.51
124,800.00	03/01/2009	5,528.40	44.87	*	1	Post Mod Current Values	0 0	No Action No Action	03/01/2009 11/01/2009	8.750 8.750	1,024.48 1,024.48	11/01/2035 11/01/2035	* N/A	* N/A	126,759.38 125,937.08
1003733516	07/16/2009					Pre Mod	1	No Action	04/01/2009	7.875	3,041.72	11/01/2035	*	*	463,500.00
463,500.00	07/01/2009	9,878.34	41.33	*	1	Post Mod Current Values	0 0	No Action No Action	07/01/2009 11/01/2009	5.000 5.000	2,693.25 2,693.25	11/01/2035 11/01/2035	* N/A	* N/A	472,657.50 469,743.98
1003739057	09/14/2009					Pre Mod	3	No Action	04/01/2009	8.375	1,807.81	11/01/2035	*	*	230,063.35
240,000.00	09/01/2009	8,596.58	42.71	*	1	Post Mod Current Values	0 0	No Action No Action	09/01/2009 11/01/2009	5.375 5.375	1,420.62 1,420.62	11/01/2035 11/01/2035	* N/A	* N/A	239,209.31 238,372.84
1003741981	06/17/2009					Pre Mod	1	No Action	03/01/2009	8.550	1,190.05	11/01/2035	*	*	149,555.80
153,850.00	06/01/2009	3,895.25	0.00	*	1	Post Mod Current Values	(1) 0	No Action No Action	07/01/2009 11/01/2009	6.000 6.000	964.14 964.14	01/01/2036 01/01/2036	* N/A	* N/A	153,180.42 152,179.26
1003743747	04/16/2009					Pre Mod	5	No Action	09/01/2008	8.250	2,035.00	11/01/2035	*	*	296,000.00
296,000.00	04/01/2009	19,385.33	81.11	*	1	Post Mod Current Values	0 0	No Action No Action	04/01/2009 11/01/2009	5.000 5.000	1,786.27 1,786.27	11/01/2035 11/01/2035	* N/A	* N/A	314,913.17 311,552.48

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Group One															
1003744880	10/13/2009					Pre Mod	2	No Action	06/01/2009	9.650	1,137.88	11/01/2035	*	*	130,056.33
133,500.00	10/01/2009	5,116.08	0.00	*	1	Post Mod Current Values	(1) (1)	No Action No Action	11/01/2009 12/01/2009	6.250 6.250	877.66 877.66	11/01/2035 11/01/2035	* N/A	* N/A	135,296.75 135,123.76
1003745763	06/17/2009					Pre Mod	0	No Action	04/01/2009	8.375	1,446.78	11/01/2035	*	*	184,596.99
191,160.00	06/01/2009	3,042.10	1,582.48	*	1	Post Mod Current Values	(2) (1)	No Action No Action	08/01/2009 12/01/2009	7.000 7.000	1,300.53 1,300.53	11/01/2035 11/01/2035	* N/A	* N/A	186,119.54 185,032.77
1003758623	02/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
612,750.00	02/01/2008	*	230.59	*	1	Post Mod Current Values	0	No Action INACTIVE	02/01/2008	8.550	4,949.81	*	*	*	629,391.13
1003763564	10/13/2009					Pre Mod	4	No Action	04/01/2009	8.875	1,008.93	11/01/2035	*	*	122,928.19
127,400.00	10/01/2009	5,712.96	30.09	*	1	Post Mod Current Values	0 0	No Action No Action	10/01/2009 11/01/2009	5.750 5.750	796.54 796.54	11/01/2035 11/01/2035	* N/A	* N/A	129,001.09 128,822.68
1003770903	12/17/2008					Pre Mod	0	No Action	10/01/2008	9.375	471.30	11/01/2035	*	*	63,126.10
65,000.00	12/01/2008	1,861.53	0.01	0.00	1	Post Mod Current Values	(1) 0	No Action No Action	01/01/2009 11/01/2009	7.875 7.875	485.54 485.54	11/01/2035 11/01/2035	* N/A	* N/A	64,344.49 63,610.84
1003771136	07/16/2009					Pre Mod	0	No Action	05/01/2009	8.125	2,553.89	10/01/2035	*	*	332,409.91
344,250.00	07/01/2009	4,509.50	34.83	*	1	Post Mod Current Values	0 0	No Action No Action	07/01/2009 11/01/2009	8.125 8.125	2,592.66 2,592.66	10/01/2035 10/01/2035	* N/A	* N/A	337,212.04 335,931.74
1003771396	08/18/2009					Pre Mod	8	No Action	10/01/2008	8.875	645.21	11/01/2035	*	*	78,739.30
81,200.00	08/01/2009	8,350.80	59.41	*	1	Post Mod Current Values	0 2	No Action No Action	08/01/2009 08/01/2009	7.990 7.990	664.96 664.96	11/01/2035 11/01/2035	* N/A	* N/A	87,521.98 87,273.70
1003776499	12/17/2008					Pre Mod	3	No Action	07/01/2008	9.000	969.24	11/01/2035	*	*	129,661.04
133,200.00	12/01/2008	6,313.83	45.60	0.00	1	Post Mod Current Values	0 2	No Action No Action	12/01/2008 08/01/2009	7.900 7.900	1,020.68 1,020.68	11/01/2035 11/01/2035	* N/A	* N/A	136,420.01 135,026.35
1003777755	02/17/2009					Pre Mod	1	No Action	11/01/2008	8.750	586.55	11/01/2035	*	*	72,688.32
75,150.00	02/01/2009	*	12.19	*	1	Post Mod Current Values	(1) (1)	No Action No Action	03/01/2009 12/01/2009	7.250 7.250	525.39 525.39	11/01/2035 11/01/2035	* N/A	* N/A	73,737.35 73,000.69
1003777951	12/17/2008					Pre Mod	9	No Action	01/01/2008	9.500	3,034.43	10/01/2035	*	*	353,278.14
363,000.00	11/01/2008	33,003.21	826.70	0.00	1	Post Mod Current Values	0 8	No Action Foreclosure	11/01/2008 02/01/2009	9.225 9.225	3,262.46 3,262.46	09/01/2035 09/01/2035	* N/A	* N/A	388,341.31 384,993.88
1003779968	05/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
212,000.00	05/01/2008	*	27.56	*	1	Post Mod Current Values	0 0	No Action No Action	05/01/2008 11/01/2009	6.250 6.250	1,332.52 1,332.52	* 11/01/2035	* N/A	* N/A	209,769.13 205,252.97
1003780634	06/17/2009					Pre Mod	7	No Action	09/01/2008	8.700	419.47	10/01/2035	*	*	51,998.68
53,550.00	06/01/2009	3,494.67	16.11	*	1	Post Mod Current Values	0 1	No Action No Action	06/01/2009 09/01/2009	5.000 5.000	317.75 317.75	10/01/2035 10/01/2035	* N/A	* N/A	55,764.10 55,333.53

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Group One															
1003780849	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
122,400.00	06/01/2008	*	69.12	*	1	Post Mod Current Values	0	No Action INACTIVE	06/01/2008	9.000	1,060.89	*	*	*	129,255.51
1003780947	03/16/2009					Pre Mod	3	No Action	10/01/2008	8.200	1,625.67	10/01/2035	*	*	210,989.60
220,000.00	03/01/2009	23,951.04	139.86	*		Post Mod	0	No Action	03/01/2009	6.700	1,583.73	10/01/2035	*	*	235,618.01
1003780947	10/13/2009					Pre Mod	5	No Action	03/01/2009	6.700	1,583.73	10/01/2035	*	*	233,986.20
220,000.00	10/01/2009	12,458.76	64.60	*	2	Post Mod Current Values	0 0	No Action No Action	10/01/2009 11/01/2009	5.375 5.375	1,477.02 1,477.02	10/01/2035 10/01/2035	* N/A	* N/A	247,978.83 247,612.55
1003781232	04/16/2009					Pre Mod	3	No Action	11/01/2008	9.875	4,224.29	11/01/2035	*	*	476,055.16
490,450.00	04/01/2009	19,187.49	134.07	*	1	Post Mod Current Values	0 0	No Action No Action	04/01/2009 11/01/2009	7.700 7.700	3,660.68 3,660.68	11/01/2035 11/01/2035	* N/A	* N/A	496,343.04 492,217.04
1003789840	02/17/2009					Pre Mod	6	Loss Mitigation	06/01/2008	9.000	2,696.79	10/01/2035	*	*	326,904.41
339,000.00	02/01/2009	*	184.22	*	1	Post Mod Current Values	0 2	No Action No Action	02/01/2009 08/01/2009	8.875 8.875	2,867.36 2,867.36	10/01/2035 10/01/2035	* N/A	* N/A	351,017.88 348,502.78
1003794362	10/15/2008					Pre Mod	*	*	*	*	*	*	*	*	*
200,000.00	10/01/2008	*	116.53	*	1	Post Mod Current Values	0 2	No Action No Action	10/01/2008 08/01/2009	7.000 7.000	1,437.02 1,437.02	* 11/01/2035	* N/A	* N/A	208,324.17 205,327.71
1003798260	10/13/2009					Pre Mod	4	No Action	04/01/2009	8.125	2,500.91	10/01/2035	*	*	324,678.81
338,000.00	10/01/2009	11,509.12	83.14	*	1	Post Mod Current Values	0 0	No Action No Action	10/01/2009 11/01/2009	7.500 7.500	2,462.10 2,462.10	10/01/2035 10/01/2035	* N/A	* N/A	334,717.25 337,156.00
1003800587	01/19/2009					Pre Mod	4	No Action	07/01/2008	9.000	1,280.95	10/01/2035	*	*	155,392.19
160,000.00	01/01/2009	9,323.32	52.40	0.00	1	Post Mod Current Values	0 3	No Action Foreclosure	01/01/2009 07/01/2009	6.250 6.250	1,056.79 1,056.79	01/01/2036 01/01/2036	* N/A	* N/A	165,205.83 163,195.74
1003802521	05/14/2009					Pre Mod	16	No Action	11/01/2007	10.625	973.98	11/01/2035	*	*	103,392.96
107,000.00	05/01/2009	18,805.01	106.99	*	1	Post Mod Current Values	0 5	No Action Foreclosure	05/01/2009 05/01/2009	6.375 6.375	804.03 804.03	11/01/2035 11/01/2035	* N/A	* N/A	123,277.68 122,371.00
1003803147	04/16/2009					Pre Mod	4	No Action	10/01/2008	9.850	2,265.73	11/01/2035	*	*	255,850.85
256,500.00	04/01/2009	11,991.38	88.57	*	1	Post Mod Current Values	0 3	No Action No Action	04/01/2009 07/01/2009	8.350 8.350	2,096.15 2,096.15	11/01/2035 11/01/2035	* N/A	* N/A	268,263.46 266,623.15
1003806055	09/14/2009					Pre Mod	10	No Action	09/01/2008	7.875	4,016.25	11/01/2035	*	*	612,000.00
612,000.00	09/01/2009	51,293.25	230.78	*	1	Post Mod Current Values	0 0	No Action No Action	09/01/2009 11/01/2009	5.375 5.375	3,933.46 3,933.46	11/01/2035 11/01/2035	* N/A	* N/A	662,330.79 660,392.92
1003816865	06/17/2009					Pre Mod	2	No Action	02/01/2009	7.950	2,581.53	11/01/2035	*	*	341,938.71
342,000.00	06/01/2009	8,317.62	55.47	*	1	Post Mod Current Values	0 0	No Action No Action	06/01/2009 11/01/2009	7.950 7.950	2,644.33 2,644.33	11/01/2035 11/01/2035	* N/A	* N/A	349,932.45 348,280.57

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Group One															
1003822331	02/17/2009					Pre Mod	5	No Action	07/01/2008	10.250	4,272.10	11/01/2035	*	*	467,812.42
479,200.00	12/01/2008	*	1,094.83	*	1	Post Mod	0	No Action	01/01/2009	8.875	3,978.22	11/01/2035	*	*	487,381.79
						Current Values	3	Foreclosure	07/01/2009	8.875	3,978.22	11/01/2035	N/A	N/A	483,917.95
1003839476	10/13/2009					Pre Mod	2	No Action	06/01/2009	7.625	4,435.71	11/01/2035	*	*	698,079.12
700,000.00	10/01/2009	16,728.53	71.75	*	1	Post Mod	0	No Action	10/01/2009	5.125	4,138.42	11/01/2035	*	*	713,722.07
						Current Values	0	No Action	11/01/2009	5.125	4,138.42	11/01/2035	N/A	N/A	712,620.74
1003840419	04/16/2009					Pre Mod	5	No Action	09/01/2008	10.500	2,376.38	10/01/2035	*	*	254,722.34
261,800.00	04/01/2009	16,399.94	113.13	*	1	Post Mod	0	No Action	04/01/2009	7.750	2,016.10	10/01/2035	*	*	271,868.10
						Current Values	1	No Action	09/01/2009	7.750	2,016.10	10/01/2035	N/A	N/A	270,010.41
1003842346	12/18/2007					Pre Mod	*	*	*	*	*	*	*	*	*
345,000.00	12/01/2007	*	439.08	*	1	Post Mod	0	No Action	12/01/2007	6.900	2,422.83	*	*	*	359,631.84
						Current Values	0	No Action	11/01/2009	6.900	2,422.83	11/01/2035	N/A	N/A	348,518.10
1003842863	08/18/2009					Pre Mod	7	No Action	11/01/2008	8.425	648.97	11/01/2035	*	*	82,303.18
85,000.00	08/01/2009	8,206.33	47.53	*	1	Post Mod	0	No Action	08/01/2009	6.500	602.34	11/01/2035	*	*	90,920.66
						Current Values	0	No Action	10/01/2009	6.500	602.34	11/01/2035	N/A	N/A	90,578.25
1003844585	11/17/2008					Pre Mod	5	No Action	04/01/2008	8.625	818.42	11/01/2035	*	*	102,761.79
106,167.00	10/01/2008	*	166.07	*	1	Post Mod	0	No Action	10/01/2008	7.900	803.35	11/01/2035	*	*	107,467.94
						Current Values	3	Foreclosure	07/01/2009	7.900	803.35	11/01/2035	N/A	N/A	106,275.14
1003851870	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
111,920.00	06/01/2008	*	55.82	*	1	Post Mod	0	No Action	06/01/2008	6.600	769.95	*	*	*	116,955.20
						Current Values	4	No Action	06/01/2009	6.600	769.95	11/01/2035	N/A	N/A	114,670.87
1003852441	07/16/2009					Pre Mod	2	No Action	03/01/2009	8.625	1,080.73	11/01/2035	*	*	150,362.53
150,450.00	07/01/2009	4,094.83	23.16	*	1	Post Mod	0	No Action	07/01/2009	6.750	1,045.46	11/01/2035	*	*	154,280.72
						Current Values	0	No Action	11/01/2009	6.750	1,045.46	11/01/2035	N/A	N/A	153,564.18
1003854911	12/17/2008					Pre Mod	2	No Action	08/01/2008	9.000	5,938.78	10/01/2035	*	*	720,963.68
745,500.00	12/01/2008	18,323.79	119.97	0.00	1	Post Mod	0	No Action	12/01/2008	7.000	5,104.87	09/01/2035	*	*	740,630.79
						Current Values	3	No Action	07/01/2009	7.000	5,104.87	09/01/2035	N/A	N/A	731,744.88
1003866677	03/16/2009					Pre Mod	3	No Action	10/01/2008	10.125	2,525.64	11/01/2035	*	*	279,158.66
288,000.00	03/01/2009	10,613.68	76.40	*	1	Post Mod	0	No Action	03/01/2009	7.900	2,178.83	11/01/2035	*	*	290,423.27
						Current Values	1	No Action	09/01/2009	7.900	2,178.83	11/01/2035	N/A	N/A	288,238.42
1003871821	04/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
70,000.00	03/01/2008	*	285.52	*		Post Mod	0	No Action	03/01/2008	9.513	721.56	*	*	*	84,351.45
1003871821	08/18/2009					Pre Mod	4	No Action	02/01/2009	9.513	721.56	11/01/2035	*	*	83,512.94
70,000.00	08/01/2009	5,837.14	49.35	*	2	Post Mod	0	No Action	08/01/2009	8.000	681.46	11/01/2035	*	*	89,613.97
						Current Values	0	No Action	11/01/2009	8.000	681.46	11/01/2035	N/A	N/A	89,360.19

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Group One															
1003877273	06/17/2009					Pre Mod	6	No Action	10/01/2008	8.150	797.39	11/01/2035	*	*	103,763.94
108,000.00	06/01/2009	8,647.81	46.62	*	1	Post Mod Current Values	0 1	No Action No Action	06/01/2009 09/01/2009	6.000 6.000	710.71 710.71	11/01/2035 11/01/2035	* N/A	* N/A	112,895.66 112,157.15
1003878646	08/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
232,500.00	08/01/2008	*	31.50	*	1	Post Mod Current Values	0 0	No Action No Action	08/01/2008 11/01/2009	8.125 8.125	1,755.25 1,755.25	* 11/01/2035	* N/A	* N/A	230,894.01 227,874.92
1003880214	10/01/2006					Pre Mod	*	*	*	*	*	*	*	*	*
213,000.00	09/27/2006	*	0.00	*		Post Mod	0	No Action	10/01/2006	9.500	1,791.02	*	*	*	211,800.79
1003880214	10/15/2008					Pre Mod	*	*	*	*	*	*	*	*	*
213,000.00	10/01/2008	*	150.47	*	2	Post Mod Current Values	0 11	No Action Foreclosure	10/01/2008 11/01/2008	9.500 9.500	1,953.42 1,953.42	* 11/01/2035	* N/A	* N/A	225,531.67 223,241.40
1003882203	12/17/2008					Pre Mod	0	No Action	11/01/2008	8.550	1,586.25	11/01/2035	*	*	270,000.00
270,000.00	12/01/2008	*	0.00	*	1	Post Mod Current Values	0 8	No Action Foreclosure	12/01/2008 02/01/2009	7.050 7.050	1,586.25 1,586.25	11/01/2035 11/01/2035	* N/A	* N/A	270,000.00 270,000.00
1003886780	02/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
403,750.00	02/01/2008	*	316.46	*	1	Post Mod Current Values	0 11	No Action Foreclosure	02/01/2008 11/01/2008	8.550 8.550	3,414.79 3,414.79	* 11/01/2035	* N/A	* N/A	434,205.90 426,960.57
1003891541	08/18/2009					Pre Mod	11	No Action	07/01/2008	8.625	5,370.55	11/01/2035	*	*	747,206.29
750,000.00	08/01/2009	76,199.45	294.82	*	1	Post Mod Current Values	0 0	No Action No Action	08/01/2009 11/01/2009	4.625 4.625	4,496.80 4,496.80	01/01/2036 01/01/2036	* N/A	* N/A	822,082.48 817,997.80
1003897643	12/17/2008					Pre Mod	0	No Action	11/01/2008	7.640	2,421.02	11/01/2035	*	*	473,164.03
474,000.00	12/01/2008	*	0.00	*	1	Post Mod Current Values	0 8	No Action Bankruptcy	12/01/2008 02/01/2009	6.140 6.140	2,421.02 2,421.02	11/01/2035 11/01/2035	* N/A	* N/A	473,164.03 473,164.03
1003900407	09/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
425,700.00	09/01/2008	*	0.00	*	1	Post Mod Current Values	(1) 1	No Action No Action	10/01/2008 09/01/2009	8.750 8.750	3,453.06 3,453.06	* 11/01/2035	* N/A	* N/A	428,811.05 419,701.96
1003915419	10/15/2008					Pre Mod	*	*	*	*	*	*	*	*	*
200,000.00	10/01/2008	*	118.80	*	1	Post Mod Current Values	0 9	No Action Foreclosure	10/01/2008 01/01/2009	9.500 9.500	1,807.53 1,807.53	* 11/01/2035	* N/A	* N/A	210,718.26 208,818.20
1003927479	12/17/2008					Pre Mod	3	No Action	07/01/2008	10.125	1,616.32	11/01/2035	*	*	198,468.22
204,000.00	12/01/2008	7,189.93	58.98	0.00		Post Mod	0	No Action	12/01/2008	8.875	1,666.52	11/01/2036	*	*	206,244.23
1003927479	09/14/2009					Pre Mod	5	No Action	02/01/2009	8.875	1,666.52	11/01/2036	*	*	205,085.18
204,000.00	09/01/2009	7,020.91	46.32	*	2	Post Mod Current Values	0 1	No Action No Action	09/01/2009 09/01/2009	6.875 6.875	1,444.00 1,444.00	11/01/2036 11/01/2036	* N/A	* N/A	212,900.99 212,451.20
1003927512	05/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
437,877.00	03/01/2008	*	(42,549.30)	*	1	Post Mod Current Values	1 18	No Action Foreclosure	03/01/2008 04/01/2008	7.925 7.925	3,508.15 3,508.15	* 11/01/2035	* N/A	* N/A	470,684.66 463,072.18

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Group One															
1003928968	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
132,000.00	06/01/2008	*	32.91	*		Post Mod	0	No Action	06/01/2008	6.125	835.57	*	*	*	133,040.43
					1	Current Values	10	REO	12/01/2008	6.125	835.57	11/01/2035	N/A	N/A	130,268.31
1003929805	09/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
85,000.00	09/01/2008	*	33.51	*		Post Mod	(1)	No Action	10/01/2008	10.400	804.19	*	*	*	87,234.92
					1	Current Values	0	No Action	10/01/2009	10.400	804.19	11/01/2035	N/A	N/A	86,521.44
1003930116	01/19/2009					Pre Mod	7	No Action	04/01/2008	9.875	3,308.13	11/01/2035	*	*	402,000.00
402,000.00	01/01/2009	27,559.16	123.99	0.00		Post Mod	0	No Action	01/01/2009	5.375	2,511.80	01/01/2036	*	*	428,971.43
					1	Current Values	7	No Action	03/01/2009	5.375	2,511.80	01/01/2036	N/A	N/A	422,947.34
1003931464	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
405,000.00	06/01/2008	*	92.08	*		Post Mod	0	No Action	06/01/2008	7.350	2,918.75	*	*	*	412,615.68
					1	Current Values	7	Foreclosure	03/01/2009	7.350	2,918.75	11/01/2035	*	11/01/2035	405,183.81
1003932631	03/16/2009					Pre Mod	1	No Action	12/01/2008	9.930	2,969.85	11/01/2035	*	*	358,894.21
359,000.00	03/01/2009	8,909.55	0.00	*		Post Mod	(1)	No Action	04/01/2009	5.000	2,080.05	11/01/2035	*	*	367,256.23
					1	Current Values	0	No Action	11/01/2009	5.000	2,080.05	11/01/2035	N/A	N/A	362,793.00
1003939082	04/16/2009					Pre Mod	3	No Action	11/01/2008	9.000	1,695.17	11/01/2035	*	*	205,334.28
211,500.00	04/01/2009	8,291.07	0.00	*		Post Mod	(1)	No Action	05/01/2009	7.950	1,615.81	11/01/2035	*	*	214,220.08
					1	Current Values	0	No Action	10/01/2009	7.950	1,615.81	11/01/2035	N/A	N/A	212,816.21
1003943442	03/16/2009					Pre Mod	3	No Action	10/01/2008	11.375	2,597.81	11/01/2035	*	11/01/2035	269,780.21
273,000.00	03/01/2009	10,973.45	52.78	*		Post Mod	0	No Action	03/01/2009	5.625	1,694.86	11/01/2035	*	11/01/2035	280,609.62
					1	Current Values	0	No Action	11/01/2009	5.625	1,694.86	11/01/2035	*	11/01/2035	277,523.33
1003945618	01/19/2009					Pre Mod	1	No Action	10/01/2008	9.875	2,500.03	11/01/2035	*	*	303,801.15
304,000.00	01/01/2009	6,043.50	32.91	0.00		Post Mod	0	No Action	01/01/2009	6.500	2,033.52	10/01/2035	*	*	309,489.46
					1	Current Values	0	No Action	11/01/2009	6.500	2,033.52	10/01/2035	N/A	N/A	305,670.02
1003946387	07/16/2009					Pre Mod	23	No Action	06/01/2007	8.375	1,256.25	11/01/2035	*	*	180,000.00
180,000.00	07/01/2009	44,389.30	148.46	*		Post Mod	0	No Action	07/01/2009	4.000	1,147.58	11/01/2035	*	*	222,707.89
					1	Current Values	0	No Action	11/01/2009	4.000	1,147.58	11/01/2035	N/A	N/A	221,055.42
1003952814	05/14/2009					Pre Mod	1	No Action	02/01/2009	8.550	2,933.84	11/01/2035	*	*	411,767.50
420,000.00	05/01/2009	6,536.44	34.91	*		Post Mod	0	No Action	05/01/2009	6.375	2,724.94	11/01/2035	*	*	417,801.24
					1	Current Values	0	No Action	11/01/2009	6.375	2,724.94	11/01/2035	N/A	N/A	414,420.39
1003954224	03/16/2009					Pre Mod	4	No Action	09/01/2008	10.625	1,781.75	11/01/2035	*	*	189,354.13
195,000.00	03/01/2009	10,592.11	70.49	*		Post Mod	0	No Action	03/01/2009	7.450	1,443.62	11/01/2035	*	*	200,440.34
					1	Current Values	2	No Action	08/01/2009	7.450	1,443.62	11/01/2035	N/A	N/A	198,810.26
1003958890	04/16/2009					Pre Mod	5	No Action	09/01/2008	9.375	3,884.77	12/01/2035	*	*	497,249.97
497,250.00	03/01/2009	19,995.80	719.91	*		Post Mod	0	No Action	03/01/2009	8.250	3,996.12	12/01/2035	*	*	516,362.65
					1	Current Values	2	No Action	08/01/2009	8.250	3,996.12	12/01/2035	N/A	N/A	513,171.89

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Group One															
1003965276	03/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
272,000.00	03/01/2008	*	335.00	*	2	Post Mod Current Values	0 0	No Action No Action	03/01/2008 11/01/2009	6.154 6.000	1,729.91 1,818.85	* 10/01/2035	* N/A	* N/A	275,593.11 287,030.45
1003966694	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
132,600.00	06/01/2008	*	123.67	*	1	Post Mod Current Values	0 8	Loss Mitigation No Action	06/01/2008 02/01/2009	7.850 7.850	1,077.05 1,077.05	* 11/01/2035	* N/A	* N/A	145,374.03 143,115.08
1003971465	01/19/2009					Pre Mod	6	No Action	05/01/2008	10.625	1,221.64	11/01/2035	*	*	129,970.89
133,000.00	01/01/2009	10,070.95	84.49	0.00	1	Post Mod Current Values	0 8	No Action Foreclosure	01/01/2009 02/01/2009	9.375 9.375	1,196.09 1,196.09	10/01/2035 10/01/2035	* N/A	* N/A	140,605.25 139,594.10
1003972295	05/14/2009					Pre Mod	3	No Action	12/01/2008	10.125	1,641.15	11/01/2035	*	11/01/2035	189,642.31
192,000.00	05/01/2009	6,706.94	33.98	*	1	Post Mod Current Values	0 0	No Action No Action	05/01/2009 11/01/2009	5.875 5.875	1,218.94 1,218.94	11/01/2035 11/01/2035	* *	11/01/2035 11/01/2035	196,292.70 194,726.09
1003973490	12/17/2008					Pre Mod	0	No Action	11/01/2008	8.675	2,690.23	11/01/2035	*	*	449,913.19
450,000.00	12/01/2008	*	0.00	*	1	Post Mod Current Values	0 0	No Action No Action	12/01/2008 11/01/2009	7.175 7.175	2,690.05 2,689.44	11/01/2035 11/01/2035	* N/A	* N/A	449,903.30 449,801.29
1003977110	12/17/2008					Pre Mod	2	No Action	08/01/2008	9.875	1,675.23	11/01/2035	*	*	210,179.92
216,000.00	12/01/2008	6,669.80	52.95	0.00	1	Post Mod Current Values	0 2	No Action No Action	12/01/2008 08/01/2009	8.625 8.625	1,733.55 1,733.54	10/01/2035 10/01/2035	* N/A	* N/A	217,326.01 215,280.40
1003978253	07/10/2008					Pre Mod	*	*	*	*	*	*	*	*	*
230,000.00	06/01/2008	*	82.39	*		Post Mod	0	No Action	07/01/2008	9.100	1,952.15	*	*	*	235,799.42
1003978253	09/14/2009					Pre Mod	5	No Action	02/01/2009	9.100	1,952.15	11/01/2035	*	*	233,567.61
230,000.00	09/01/2009	17,570.17	143.27	*	2	Post Mod Current Values	0 0	No Action No Action	09/01/2009 11/01/2009	6.000 6.000	1,592.87 1,592.87	11/01/2035 11/01/2035	* N/A	* N/A	252,035.68 250,640.68
1003978770	10/15/2008					Pre Mod	*	*	*	*	*	*	*	*	*
500,000.00	10/01/2008	*	0.00	*	1	Post Mod Current Values	(1) (1)	No Action No Action	11/01/2008 12/01/2009	7.875 7.875	3,751.51 3,751.51	* 11/01/2035	* N/A	* N/A	503,268.33 491,658.94
1003979350	01/19/2009					Pre Mod	1	No Action	10/01/2008	10.125	2,058.75	11/01/2035	*	*	244,000.00
244,000.00	01/01/2009	3,122.73	14.05	0.00	1	Post Mod Current Values	0 0	No Action No Action	01/01/2009 11/01/2009	5.375 5.375	1,449.00 1,449.00	10/01/2035 10/01/2035	* N/A	* N/A	246,780.63 243,274.24
1003980972	08/18/2009					Pre Mod	4	No Action	02/01/2009	8.625	931.50	11/01/2035	*	*	129,600.00
129,600.00	08/01/2009	5,210.25	26.73	*	1	Post Mod Current Values	0 0	No Action No Action	08/01/2009 11/01/2009	6.125 6.125	860.25 860.25	11/01/2035 11/01/2035	* N/A	* N/A	133,932.76 133,400.15
1003982202	02/17/2009					Pre Mod	10	No Action	02/01/2008	10.125	827.46	11/01/2035	*	*	91,514.99
93,600.00	02/01/2009	*	127.82	*	1	Post Mod Current Values	0 6	No Action No Action	02/01/2009 04/01/2009	10.625 10.625	1,001.88 1,001.87	11/01/2035 11/01/2035	* N/A	* N/A	106,473.30 105,921.82

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Group One															
1003983461	01/19/2009					Pre Mod	2	No Action	09/01/2008	9.875	777.72	11/01/2035	*	*	87,811.71
90,250.00	01/01/2009	2,673.03	19.12	0.00		Post Mod	0	No Action	01/01/2009	7.775	671.30	11/01/2035	*	*	90,442.31
					1	Current Values	0	No Action	11/01/2009	7.775	671.30	11/01/2035	N/A	N/A	89,563.84
1003984111	06/17/2009					Pre Mod	7	No Action	09/01/2008	8.400	1,399.61	11/01/2035	*	11/01/2035	190,525.91
192,800.00	05/01/2009	15,263.15	408.65	*		Post Mod	0	No Action	05/01/2009	7.000	1,426.05	11/01/2035	*	11/01/2035	205,786.67
					1	Current Values	1	No Action	09/01/2009	7.000	1,426.05	11/01/2035	*	11/01/2035	204,644.02
1003986529	10/13/2009					Pre Mod	5	No Action	03/01/2009	8.625	1,856.94	11/01/2035	*	*	231,094.16
240,000.00	10/01/2009	15,024.51	90.40	*		Post Mod	0	No Action	10/01/2009	6.650	1,680.26	03/01/2035	*	*	247,007.44
					1	Current Values	0	No Action	11/01/2009	6.650	1,680.26	03/01/2035	N/A	N/A	246,696.01
1003988616	01/19/2009					Pre Mod	3	No Action	08/01/2008	9.875	1,332.29	11/01/2035	*	*	161,898.62
162,000.00	01/01/2009	12,083.31	73.44	0.00		Post Mod	0	No Action	01/01/2009	7.250	1,226.40	10/01/2035	*	*	173,806.67
					1	Current Values	0	No Action	11/01/2009	7.250	1,226.40	10/01/2035	N/A	N/A	171,960.37
1003990854	08/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
142,400.00	08/01/2008	*	38.52	*		Post Mod	0	No Action	08/01/2008	8.675	1,153.06	*	*	*	144,372.59
					1	Current Values	0	No Action	10/01/2009	8.675	1,153.06	11/01/2035	N/A	N/A	142,592.13
1003991942	07/10/2008					Pre Mod	*	*	*	*	*	*	*	*	*
384,000.00	07/01/2008	*	408.73	*		Post Mod	0	No Action	07/01/2008	7.875	2,928.73	*	*	*	394,061.77
					1	Current Values	10	No Action	12/01/2008	7.875	2,928.73	11/01/2035	N/A	N/A	388,300.25
1003994066	12/17/2008					Pre Mod	5	No Action	05/01/2008	9.875	847.48	11/01/2035	*	*	106,327.69
109,600.00	12/01/2008	6,355.30	49.39	0.00		Post Mod	0	No Action	12/01/2008	8.500	892.90	10/01/2035	*	*	113,160.51
					1	Current Values	3	No Action	07/01/2009	8.500	892.90	10/01/2035	N/A	N/A	112,119.35
1003996368	10/13/2009					Pre Mod	5	No Action	03/01/2009	7.750	594.11	11/01/2035	*	*	91,990.85
92,000.00	07/01/2009	4,034.61	401.76	*		Post Mod	0	No Action	09/01/2009	6.250	618.73	12/01/2035	*	*	95,547.35
					1	Current Values	0	No Action	10/01/2009	6.250	618.73	12/01/2035	N/A	N/A	95,426.26
1003996992	10/15/2008					Pre Mod	*	*	*	*	*	*	*	*	*
308,750.00	10/01/2008	*	385.39	*		Post Mod	0	No Action	10/01/2008	6.400	2,032.06	*	*	*	313,377.82
					1	Current Values	0	No Action	11/01/2009	6.400	2,032.06	11/01/2035	N/A	N/A	308,535.43
1003997063	12/17/2008					Pre Mod	7	Loss Mitigation	03/01/2008	10.375	4,010.09	11/01/2035	*	*	487,178.13
500,000.00	12/01/2008	43,558.57	312.58	0.00		Post Mod	0	Loss Mitigation	12/01/2008	8.000	4,026.00	11/01/2035	*	*	533,286.88
					1	Current Values	1	No Action	09/01/2009	8.000	4,026.00	11/01/2035	N/A	N/A	527,850.13
1003997777	07/16/2009					Pre Mod	13	No Action	04/01/2008	7.500	3,422.11	11/01/2035	*	11/01/2035	511,567.42
520,000.00	07/01/2009	53,497.08	187.69	*		Post Mod	0	No Action	07/01/2009	4.000	2,893.03	01/01/2036	*	11/01/2035	566,685.45
					1	Current Values	0	No Action	10/01/2009	4.000	2,893.03	01/01/2036	*	11/01/2035	562,649.01
1003999837	07/10/2008					Pre Mod	*	*	*	*	*	*	*	*	*
125,800.00	07/01/2008	*	104.80	*		Post Mod	0	No Action	07/01/2008	7.800	1,013.28	*	*	*	137,273.44
					1	Current Values	9	Foreclosure	01/01/2009	7.800	1,013.28	11/01/2035	N/A	N/A	135,240.08

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Group One															
1004004865	08/18/2009					Pre Mod	31	No Action	11/01/2006	8.625	3,460.78	11/01/2035	*	*	481,500.00
481,500.00	06/01/2009	168,128.85	(165,607.63)	*	1	Post Mod Current Values	1 3	No Action No Action	06/01/2009 07/01/2009	6.000 6.000	4,084.36 4,084.36	11/01/2035 11/01/2035	* N/A	* N/A	647,107.63 644,548.41
1004006818	12/18/2007					Pre Mod	*	*	*	*	*	*	*	*	*
152,000.00	12/01/2007	*	43.32	*	1	Post Mod Current Values	0 6	No Action Foreclosure	12/01/2007 04/01/2009	6.250 6.250	987.88 987.88	* 11/01/2035	* N/A	* N/A	156,390.51 152,166.56
1004009593	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
185,725.00	06/01/2008	*	32.75	*	1	Post Mod Current Values	0 16	No Action Foreclosure	06/01/2008 06/01/2008	6.125 6.125	1,164.67 1,164.67	* 11/01/2035	* N/A	* N/A	185,439.78 181,575.79
1004010796	08/18/2009					Pre Mod	1	No Action	05/01/2009	9.575	724.56	11/01/2035	*	*	83,437.73
85,500.00	08/01/2009	2,884.71	0.00	*	1	Post Mod Current Values	(1) 0	No Action No Action	09/01/2009 11/01/2009	5.375 5.375	512.17 512.17	11/01/2035 11/01/2035	* N/A	* N/A	86,365.80 85,988.15
1004011606	06/17/2009					Pre Mod	5	No Action	11/01/2008	11.100	1,176.87	11/01/2035	*	*	120,421.83
122,500.00	06/01/2009	7,106.14	37.75	*	1	Post Mod Current Values	0 4	No Action Foreclosure	06/01/2009 06/01/2009	6.000 6.000	804.35 804.35	11/01/2035 11/01/2035	* N/A	* N/A	127,769.52 126,933.69
1004013463	07/16/2009					Pre Mod	0	No Action	05/01/2009	8.375	1,243.98	11/01/2035	*	*	178,241.68
178,400.00	07/01/2009	3,467.02	22.90	*	1	Post Mod Current Values	0 0	No Action No Action	07/01/2009 11/01/2009	7.875 7.875	1,363.97 1,363.97	11/01/2035 11/01/2035	* N/A	* N/A	181,537.19 180,839.83
1004014499	06/17/2009					Pre Mod	3	No Action	01/01/2009	9.700	706.85	11/01/2035	*	*	80,686.70
82,800.00	06/01/2009	7,009.65	30.36	*	1	Post Mod Current Values	0 0	No Action No Action	06/01/2009 11/01/2009	5.000 5.000	499.59 499.59	11/01/2035 11/01/2035	* N/A	* N/A	87,809.69 87,135.52
1004018896	12/17/2008					Pre Mod	8	Loss Mitigation	02/01/2008	9.875	796.67	11/01/2035	*	*	99,952.59
102,550.00	12/01/2008	9,677.35	75.20	0.00	1	Post Mod Current Values	0 7	No Action No Action	12/01/2008 03/01/2009	9.600 9.600	947.82 947.82	11/01/2036 11/01/2036	* N/A	* N/A	110,267.58 109,515.50
1004024692	08/18/2009					Pre Mod	2	No Action	04/01/2009	8.950	1,152.16	11/01/2035	*	*	139,718.67
143,650.00	08/01/2009	5,501.70	0.00	*	1	Post Mod Current Values	(1) (1)	No Action No Action	09/01/2009 12/01/2009	8.950 8.950	1,200.82 1,200.82	11/01/2035 11/01/2035	* N/A	* N/A	145,504.67 145,155.28
1004027190	03/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
259,231.00	03/01/2008	*	(14,588.15)	*	1	Post Mod Current Values	0 0	No Action No Action	03/01/2008 10/01/2009	8.500 8.500	2,107.78 2,107.78	* 11/01/2035	* N/A	* N/A	269,001.21 264,669.86
1004029429	01/19/2009					Pre Mod	5	No Action	06/01/2008	9.875	2,960.97	11/01/2035	*	*	359,814.66
360,000.00	01/01/2009	18,622.99	0.00	0.00	1	Post Mod Current Values	(1) 0	No Action Bankruptcy	02/01/2009 11/01/2009	6.100 6.100	2,382.19 2,382.19	12/01/2035 12/01/2035	* N/A	* N/A	377,979.18 373,264.37
1004030337	02/17/2009					Pre Mod	8	No Action	04/01/2008	9.875	1,306.26	11/01/2035	*	*	147,395.67
151,680.00	02/01/2009	*	120.69	*	1	Post Mod Current Values	0 3	No Action No Action	02/01/2009 07/01/2009	8.625 8.625	1,292.90 1,292.90	11/01/2035 11/01/2035	* N/A	* N/A	161,828.05 160,626.07

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Loan Number/ Original Balance	Mod Appr Date/Mod Effective Date	Total Capitalized Amount	Total Capitalized Reimb. Amount	Total Forgiveness	No of Times Loan Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Scheduled Balance
Group One															
1004033272	09/14/2009					Pre Mod	8	No Action	11/01/2008	8.375	1,753.74	11/01/2035	*	*	223,181.68
231,200.00	08/01/2009	19,978.72	530.55	*	1	Post Mod	0	No Action	08/01/2009	6.500	1,619.65	11/01/2035	*	*	244,181.76
						Current Values	0	No Action	10/01/2009	6.500	1,619.65	11/01/2035	N/A	N/A	243,586.15
1004043234	04/16/2009					Pre Mod	3	No Action	11/01/2008	9.875	1,570.37	11/01/2035	*	*	176,972.41
183,200.00	04/01/2009	8,142.04	63.18	*	1	Post Mod	0	No Action	04/01/2009	8.625	1,484.81	11/01/2035	*	*	185,549.18
						Current Values	1	No Action	09/01/2009	8.625	1,484.81	11/01/2035	N/A	N/A	184,467.85
1004044769	07/10/2008					Pre Mod	*	*	*	*	*	*	*	*	*
154,960.00	07/01/2008	*	101.97	*	1	Post Mod	0	No Action	07/01/2008	8.150	1,261.98	*	*	*	165,635.17
						Current Values	12	No Action	10/01/2008	8.150	1,261.98	11/01/2035	N/A	N/A	163,327.20
1004045722	05/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
190,400.00	05/01/2008	*	72.54	*		Post Mod	0	No Action	05/01/2008	9.500	1,671.44	*	*	*	195,482.63
1004045722	07/16/2009					Pre Mod	6	Foreclosure	11/01/2008	9.500	1,671.44	11/01/2035	*	*	193,716.21
190,400.00	07/01/2009	14,183.15	121.11	*	2	Post Mod	0	No Action	07/01/2009	4.000	1,064.92	01/01/2036	*	*	208,595.53
						Current Values	0	No Action	11/01/2009	4.000	1,064.92	01/01/2036	N/A	N/A	207,109.72
1004046491	04/16/2009					Pre Mod	10	No Action	04/01/2008	9.875	751.43	11/01/2035	*	*	84,681.66
87,125.00	04/01/2009	5,370.93	48.39	*	1	Post Mod	0	No Action	04/01/2009	9.475	779.58	11/01/2035	*	*	90,699.86
						Current Values	5	No Action	05/01/2009	9.475	779.58	11/01/2035	N/A	N/A	90,245.21
1004050305	04/16/2009					Pre Mod	1	No Action	01/01/2009	9.875	465.15	11/01/2035	*	*	52,420.40
54,000.00	04/01/2009	773.44	4.76	*	1	Post Mod	0	No Action	04/01/2009	6.500	350.98	11/01/2035	*	*	53,231.23
						Current Values	0	No Action	11/01/2009	6.500	350.98	11/01/2035	N/A	N/A	52,785.54
1004050421	07/16/2009					Pre Mod	16	No Action	01/01/2008	8.375	931.55	11/01/2035	*	*	133,475.36
133,520.00	07/01/2009	25,887.22	37.81	*	1	Post Mod	0	No Action	07/01/2009	1.750	628.20	11/01/2035	*	*	158,966.78
						Current Values	0	No Action	11/01/2009	1.750	628.20	11/01/2035	N/A	N/A	157,377.82
1004052517	06/17/2009					Pre Mod	6	Loss Mitigation	10/01/2008	8.650	1,124.75	11/01/2035	*	*	140,139.01
144,000.00	03/01/2009	6,762.35	400.30	*	1	Post Mod	0	No Action	06/01/2009	8.875	1,204.95	11/01/2035	*	*	147,163.37
						Current Values	1	No Action	09/01/2009	8.875	1,204.95	11/01/2035	N/A	N/A	146,571.92
1004053721	09/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
132,200.00	09/01/2008	*	0.00	*		Post Mod	(1)	No Action	10/01/2008	9.675	1,189.54	*	*	*	136,775.24
1004053721	07/16/2009					Pre Mod	7	No Action	10/01/2008	9.675	1,189.54	11/01/2035	*	*	135,968.46
132,200.00	05/01/2009	9,791.88	491.67	*	2	Post Mod	0	No Action	06/01/2009	7.000	1,013.47	11/01/2035	*	*	146,088.85
						Current Values	3	Foreclosure	07/01/2009	7.000	1,013.47	11/01/2035	N/A	N/A	145,438.05
1004056844	05/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
248,000.00	05/01/2008	*	124.11	*	1	Post Mod	0	No Action	05/01/2008	7.500	1,853.70	*	*	*	258,641.15
						Current Values	0	No Action	11/01/2009	7.500	1,853.70	11/01/2035	N/A	N/A	254,137.11
1004062944	05/14/2009					Pre Mod	5	No Action	10/01/2008	9.875	3,285.53	11/01/2035	*	*	370,023.51
383,960.00	05/01/2009	19,227.86	0.00	*	1	Post Mod	(1)	No Action	06/01/2009	5.000	2,217.85	11/01/2035	*	*	390,411.36
						Current Values	0	No Action	10/01/2009	5.000	2,217.85	11/01/2035	N/A	N/A	386,825.96

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Group One															
1004063159	01/19/2009					Pre Mod	6	No Action	05/01/2008	10.125	1,421.45	11/01/2035	*	*	157,301.94
160,650.00	12/01/2008	14,816.77	374.91	0.00	1	Post Mod	0	No Action	12/01/2008	10.800	1,646.67	10/01/2035	*	*	172,744.14
						Current Values	10	Foreclosure	12/01/2008	10.800	1,646.67	10/01/2035	N/A	N/A	171,786.24
1004070748	02/17/2009					Pre Mod	2	No Action	10/01/2008	9.875	5,332.23	11/01/2035	*	*	601,678.22
621,000.00	02/01/2009	*	178.66	*	1	Post Mod	0	No Action	02/01/2009	6.430	4,067.49	11/01/2035	*	*	622,544.70
						Current Values	0	No Action	10/01/2009	6.430	4,067.49	11/01/2035	N/A	N/A	615,816.58
1004071694	08/18/2009					Pre Mod	12	Foreclosure	06/01/2008	8.375	1,593.19	11/01/2035	*	*	203,102.31
210,400.00	08/01/2009	32,208.73	(34,244.65)	*	1	Post Mod	0	No Action	08/01/2009	5.250	1,386.81	11/01/2035	*	*	236,848.72
						Current Values	1	No Action	09/01/2009	5.250	1,386.81	11/01/2035	N/A	N/A	235,792.32
1004081781	02/17/2009					Pre Mod	3	No Action	09/01/2008	9.875	649.52	11/01/2035	*	*	73,290.86
75,600.00	02/01/2009	*	28.74	*	1	Post Mod	0	No Action	02/01/2009	8.625	612.92	11/01/2035	*	*	76,559.45
						Current Values	1	No Action	09/01/2009	8.625	612.92	11/01/2035	N/A	N/A	75,979.13
1004083440	02/17/2009					Pre Mod	10	No Action	02/01/2008	9.875	545.04	11/01/2035	*	*	61,501.09
63,600.00	02/01/2009	*	93.74	*	1	Post Mod	0	No Action	02/01/2009	6.700	487.85	11/01/2035	*	*	72,748.24
						Current Values	5	Foreclosure	05/01/2009	6.700	487.85	11/01/2035	N/A	N/A	71,996.55
1004084270	12/17/2008					Pre Mod	0	No Action	11/01/2008	9.250	537.31	11/01/2035	*	*	72,862.31
75,000.00	12/01/2008	*	0.00	*	1	Post Mod	0	No Action	12/01/2008	7.750	537.31	10/01/2035	*	*	72,795.57
						Current Values	0	No Action	10/01/2009	7.750	537.31	10/01/2035	N/A	N/A	72,029.23
1004084680	12/17/2008					Pre Mod	5	No Action	05/01/2008	9.875	740.77	11/01/2035	*	*	92,939.81
95,920.00	12/01/2008	7,166.40	43.37	0.00	1	Post Mod	0	No Action	12/01/2008	6.750	675.67	11/01/2035	*	*	100,496.46
						Current Values	3	No Action	07/01/2009	6.750	675.67	11/01/2035	N/A	N/A	99,247.57
1004096267	04/16/2009					Pre Mod	6	No Action	08/01/2008	9.875	435.40	11/01/2035	*	*	49,067.33
50,400.00	04/01/2009	4,605.32	35.92	*	1	Post Mod	0	No Action	04/01/2009	8.775	436.91	11/01/2035	*	*	53,495.38
						Current Values	0	No Action	11/01/2009	8.775	436.91	11/01/2035	N/A	N/A	53,134.16
1004099291	04/16/2009					Pre Mod	2	No Action	12/01/2008	9.875	1,625.42	11/01/2035	*	*	183,175.62
190,400.00	03/01/2009	4,515.77	217.37	*	1	Post Mod	0	No Action	04/01/2009	7.375	1,341.81	01/01/2036	*	*	187,781.92
						Current Values	0	No Action	11/01/2009	7.375	1,341.81	01/01/2036	N/A	N/A	186,443.31
1004099816	08/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
260,000.00	08/01/2008	*	321.45	*	1	Post Mod	0	No Action	08/01/2008	6.800	1,792.77	*	*	*	266,514.67
						Current Values	2	No Action	08/01/2009	6.800	1,792.77	11/01/2035	N/A	N/A	262,104.57
1004100671	06/17/2009					Pre Mod	2	No Action	02/01/2009	8.375	933.64	11/01/2035	*	*	119,124.61
123,000.00	06/01/2009	5,369.02	34.50	*	1	Post Mod	0	No Action	06/01/2009	7.250	884.22	11/01/2035	*	*	124,669.62
						Current Values	0	No Action	11/01/2009	7.250	884.22	11/01/2035	N/A	N/A	124,006.61
1004101652	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
346,410.00	05/01/2008	*	707.21	*	1	Post Mod	0	No Action	05/01/2008	8.125	2,905.10	*	*	*	382,779.13
						Current Values	0	No Action	11/01/2009	8.125	2,905.10	11/01/2035	N/A	N/A	376,742.01

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Group One															
1004105685	01/19/2009					Pre Mod	18	No Action	05/01/2007	9.875	450.18	11/01/2035	*	*	50,829.45
52,000.00	12/01/2008	15,114.49	167.73	0.00		Post Mod	0	No Action	01/01/2009	8.900	543.48	10/01/2035	*	*	66,491.52
					1	Current Values	0	No Action	10/01/2009	8.900	543.48	10/01/2035	N/A	N/A	65,971.04
1004109217	05/14/2009					Pre Mod	1	No Action	02/01/2009	8.950	916.77	11/01/2035	*	11/01/2035	118,209.77
120,000.00	05/01/2009	2,799.36	13.98	*		Post Mod	0	No Action	05/01/2009	5.750	741.78	11/01/2035	*	11/01/2035	120,951.49
					1	Current Values	0	No Action	11/01/2009	5.750	741.78	11/01/2035	*	11/01/2035	119,966.44
1004113774	07/16/2009					Pre Mod	5	No Action	12/01/2008	10.200	636.16	11/01/2035	*	*	69,727.41
71,250.00	07/01/2009	5,010.19	26.66	*		Post Mod	0	No Action	07/01/2009	6.000	472.35	11/01/2035	*	*	74,934.73
					1	Current Values	1	No Action	09/01/2009	6.000	472.35	11/01/2035	N/A	N/A	74,541.08
1004123451	08/18/2009					Pre Mod	5	No Action	01/01/2009	8.625	3,998.43	11/01/2035	*	11/01/2035	531,801.38
540,000.00	08/01/2009	33,374.73	291.76	*		Post Mod	0	No Action	08/01/2009	10.125	5,137.53	11/01/2035	*	11/01/2035	565,729.83
					1	Current Values	0	No Action	11/01/2009	10.125	5,137.53	11/01/2035	*	11/01/2035	559,771.41
1004125477	07/16/2009					Pre Mod	18	Foreclosure	11/01/2007	8.625	3,395.12	11/01/2035	*	*	423,577.21
440,000.00	07/01/2009	86,929.20	370.85	*		Post Mod	0	No Action	07/01/2009	4.750	2,864.98	11/01/2035	*	*	516,076.40
					1	Current Values	0	No Action	10/01/2009	4.750	2,864.98	11/01/2035	N/A	N/A	512,768.11
1004130951	05/14/2009					Pre Mod	0	No Action	03/01/2009	8.400	1,257.50	11/01/2035	*	11/01/2035	171,239.49
174,250.00	05/01/2009	1,835.08	8.99	*		Post Mod	(1)	No Action	06/01/2009	5.500	1,031.45	01/01/2036	*	11/01/2035	171,803.22
					1	Current Values	(1)	No Action	12/01/2009	5.500	1,031.45	01/01/2036	*	11/01/2035	170,204.50
1004132888	05/14/2009					Pre Mod	1	No Action	02/01/2009	10.375	1,841.94	11/01/2035	*	*	199,371.57
204,000.00	05/01/2009	4,799.96	33.46	*		Post Mod	0	No Action	05/01/2009	7.750	1,515.22	11/01/2035	*	*	203,503.92
					1	Current Values	0	No Action	11/01/2009	7.750	1,515.22	11/01/2035	N/A	N/A	202,278.75
1004133486	09/14/2009					Pre Mod	9	No Action	10/01/2008	8.375	4,378.44	11/01/2035	*	*	557,203.26
576,000.00	07/01/2009	39,725.54	(42,520.46)	*		Post Mod	1	No Action	07/01/2009	5.000	3,421.52	11/01/2035	*	*	598,623.88
					1	Current Values	2	No Action	08/01/2009	5.000	3,421.52	11/01/2035	N/A	N/A	596,765.51
1004133707	05/14/2009					Pre Mod	0	No Action	03/01/2009	9.350	1,369.38	11/01/2035	*	*	175,749.70
175,750.00	05/01/2009	2,738.76	11.46	*		Post Mod	0	No Action	05/01/2009	5.000	1,012.43	11/01/2035	*	*	178,219.73
					1	Current Values	0	No Action	11/01/2009	5.000	1,012.43	11/01/2035	N/A	N/A	176,583.68
1004134225	12/17/2008					Pre Mod	0	No Action	11/01/2008	8.150	1,001.58	11/01/2035	*	11/01/2035	165,191.29
168,000.00	12/01/2008	*	(0.04)	*		Post Mod	0	No Action	11/01/2008	6.650	1,001.58	11/01/2035	87,579.95	11/01/2035	165,105.19
					1	Current Values	0	No Action	11/01/2009	6.650	1,001.54	11/01/2035	87,579.95	11/01/2035	164,125.95
1004136866	07/16/2009					Pre Mod	7	No Action	10/01/2008	8.625	650.21	11/01/2035	*	*	81,120.71
84,000.00	07/01/2009	7,100.62	38.11	*		Post Mod	0	No Action	07/01/2009	6.000	558.43	11/01/2035	*	*	88,590.05
					1	Current Values	0	No Action	10/01/2009	6.000	558.43	11/01/2035	N/A	N/A	88,124.65
1004138105	10/15/2008					Pre Mod	*	*	*	*	*	*	*	*	*
216,000.00	10/01/2008	*	174.05	*		Post Mod	0	No Action	10/01/2008	8.700	1,862.86	*	*	*	232,386.44
					1	Current Values	5	Foreclosure	05/01/2009	8.700	1,862.86	11/01/2035	N/A	N/A	229,966.93

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Mortgage Pass-Through Certificates
Series 2006-NC1

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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20-Nov-2009 7:13:46PM

Historical Modification Detail															
Loan Number/ Original Balance	Mod Appr Date/Mod Effective Date	Total Capitalized Amount	Total Capitalized Reimb. Amount	Total Forgiveness	No of Times Loan Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Scheduled Balance
Group One															
1004145473	02/17/2009					Pre Mod	6	No Action	06/01/2008	10.375	468.24	11/01/2035	*	*	50,770.70
52,000.00	02/01/2009	*	30.09	*	1	Post Mod	0	No Action	02/01/2009	9.000	447.00	11/01/2035	*	*	54,185.16
						Current Values	0	No Action	11/01/2009	9.000	447.00	11/01/2035	N/A	N/A	53,808.51
1004146016	08/18/2009					Pre Mod	6	No Action	12/01/2008	8.625	994.80	11/01/2035	*	*	124,009.54
128,000.00	08/01/2009	8,103.38	73.62	*	1	Post Mod	0	No Action	08/01/2009	10.000	1,193.08	11/01/2035	*	*	132,549.99
						Current Values	0	No Action	11/01/2009	10.000	1,193.08	11/01/2035	N/A	N/A	132,282.28
1004157414	06/17/2009					Pre Mod	5	No Action	11/01/2008	8.375	3,096.42	11/01/2035	*	*	395,076.12
400,000.00	06/01/2009	25,545.18	98.83	*	1	Post Mod	0	No Action	06/01/2009	4.625	2,297.11	11/01/2035	*	*	419,945.33
						Current Values	0	No Action	11/01/2009	4.625	2,297.11	11/01/2035	N/A	N/A	415,134.89
1004167458	03/16/2009					Pre Mod	3	No Action	10/01/2008	10.375	1,180.05	11/01/2035	*	*	127,878.38
132,300.00	02/01/2009	8,604.94	203.18	*	1	Post Mod	0	No Action	03/01/2009	6.750	921.36	11/01/2035	*	*	136,584.51
						Current Values	0	No Action	11/01/2009	6.750	921.36	11/01/2035	N/A	N/A	135,335.55
1004169385	03/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
400,000.00	02/01/2008	*	392.51	*	1	Post Mod	0	No Action	02/01/2008	7.150	2,924.71	*	*	*	422,564.04
						Current Values	13	No Action	09/01/2008	7.150	2,924.71	11/01/2035	*	11/01/2035	413,947.81
1004173147	12/17/2008					Pre Mod	1	No Action	09/01/2008	9.425	2,998.95	11/01/2035	*	*	454,099.96
454,100.00	12/01/2008	*	0.00	*		Post Mod	1	No Action	10/01/2008	7.925	2,998.95	11/01/2035	*	*	454,099.96
1004173147	08/18/2009					Pre Mod	3	Loss Mitigation	03/01/2009	7.925	2,998.95	11/01/2035	*	*	454,099.96
454,100.00	08/01/2009	15,758.41	70.90	*	2	Post Mod	0	Loss Mitigation	08/01/2009	5.375	2,782.33	11/01/2035	*	*	469,180.63
						Current Values	2	Bankruptcy	08/01/2009	5.375	2,782.33	11/01/2035	N/A	N/A	467,129.10
1004173511	07/10/2008					Pre Mod	*	*	*	*	*	*	*	*	*
340,000.00	06/01/2008	*	295.13	*	1	Post Mod	0	No Action	06/01/2008	7.725	2,572.99	*	*	*	350,974.51
						Current Values	15	Foreclosure	07/01/2008	7.725	2,572.99	11/01/2035	N/A	N/A	344,458.89
1004173904	04/16/2009					Pre Mod	3	No Action	11/01/2008	9.875	1,536.36	11/01/2035	*	*	173,139.06
178,500.00	04/01/2009	7,642.85	41.28	*	1	Post Mod	0	No Action	04/01/2009	6.000	1,137.31	11/01/2035	*	*	181,123.55
						Current Values	3	Foreclosure	07/01/2009	6.000	1,137.31	11/01/2035	N/A	N/A	179,477.18
1004181334	09/14/2009					Pre Mod	13	No Action	06/01/2008	9.100	726.43	12/01/2035	*	*	86,991.44
89,370.00	08/01/2009	9,177.66	225.40	*	1	Post Mod	0	No Action	08/01/2009	7.000	672.71	12/01/2035	*	*	96,863.03
						Current Values	0	No Action	10/01/2009	7.000	672.71	12/01/2035	N/A	N/A	96,647.05
1004181575	12/17/2008					Pre Mod	0	No Action	10/01/2008	9.000	1,398.41	11/01/2035	*	11/01/2035	209,672.37
212,500.00	12/01/2008	*	(0.01)	*	1	Post Mod	0	No Action	11/01/2008	7.500	1,398.41	11/01/2035	117,795.07	11/01/2035	209,584.42
						Current Values	1	No Action	09/01/2009	7.500	1,398.40	11/01/2035	117,795.07	11/01/2035	208,579.94
1004182654	09/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
241,408.00	09/01/2008	*	48.86	*	1	Post Mod	0	No Action	09/01/2008	5.421	1,421.18	*	*	*	242,217.59
						Current Values		INACTIVE							

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Group One															
1004183813	01/19/2009					Pre Mod	7	No Action	04/01/2008	10.125	3,954.37	11/01/2035	*	*	437,603.71
448,000.00	01/01/2009	35,498.99	324.68	0.00	1	Post Mod Current Values	0 9	No Action No Action	01/01/2009 01/01/2009	10.200 10.200	4,324.93 4,324.93	10/01/2035 10/01/2035	* N/A	* N/A	475,478.70 472,404.04
1004189504	07/16/2009					Pre Mod	3	No Action	02/01/2009	8.625	594.30	11/01/2035	*	*	74,145.30
76,500.00	07/01/2009	3,500.94	24.34	*	1	Post Mod Current Values	0 0	No Action No Action	07/01/2009 10/01/2009	7.750 7.750	578.16 578.16	11/01/2035 11/01/2035	* N/A	* N/A	77,814.15 77,508.77
1004190752	02/17/2009					Pre Mod	3	No Action	09/01/2008	10.125	2,657.81	11/01/2035	*	*	293,945.50
303,000.00	02/01/2009	*	106.30	*	1	Post Mod Current Values	0 0	No Action No Action	02/01/2009 10/01/2009	7.200 7.200	2,152.41 2,152.41	11/01/2035 11/01/2035	* N/A	* N/A	306,154.99 303,246.57
1004191270	03/16/2009					Pre Mod	6	No Action	07/01/2008	9.875	2,564.91	11/01/2035	*	11/01/2035	303,288.51
306,000.00	02/01/2009	27,709.12	461.90	*	1	Post Mod Current Values	0 0	No Action No Action	03/01/2009 10/01/2009	9.025 9.025	2,739.43 2,739.43	11/01/2035 11/01/2035	* *	11/01/2035 11/01/2035	331,124.56 329,078.52
1004191813	07/16/2009					Pre Mod	14	No Action	03/01/2008	8.375	2,618.28	11/01/2035	*	*	333,782.86
348,000.00	06/01/2009	37,373.73	758.17	*	1	Post Mod Current Values	0 0	No Action No Action	07/01/2009 11/01/2009	4.750 4.750	2,076.41 2,076.41	11/01/2035 11/01/2035	* N/A	* N/A	374,004.85 371,606.77
1004192420	02/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
81,652.00	02/01/2008	*	39.34	*	1	Post Mod Current Values	0	No Action INACTIVE	02/01/2008	8.325	661.07	*	*	*	85,756.47
1004192929	11/17/2008					Pre Mod	5	No Action	04/01/2008	8.625	775.74	11/01/2035	*	*	97,403.01
100,000.00	11/01/2008	*	48.20	*	1	Post Mod Current Values	0 7	No Action Foreclosure	11/01/2008 03/01/2009	9.200 9.200	870.52 870.52	11/01/2035 11/01/2035	* N/A	* N/A	103,985.73 103,068.14
1004196756	04/16/2009					Pre Mod	14	Loss Mitigation	12/01/2007	10.625	845.58	11/01/2035	*	*	89,813.21
93,000.00	04/01/2009	19,999.99	115.90	*	1	Post Mod Current Values	0 0	Loss Mitigation No Action	04/01/2009 10/01/2009	6.625 6.625	737.81 737.81	11/01/2035 11/01/2035	* N/A	* N/A	110,563.89 109,657.14
1004199012	12/17/2008					Pre Mod	4	No Action	06/01/2008	10.125	1,170.75	11/01/2035	*	*	145,308.10
149,150.00	12/01/2008	9,691.95	50.88	0.00	1	Post Mod Current Values	0 1	No Action No Action	12/01/2008 09/01/2009	5.875 5.875	959.13 959.13	10/01/2035 10/01/2035	* N/A	* N/A	155,453.53 153,220.79
1004204916	11/17/2008					Pre Mod	7	No Action	02/01/2008	8.625	868.26	11/01/2035	*	*	109,019.22
112,000.00	11/01/2008	*	91.11	*	1	Post Mod Current Values	0 3	No Action Foreclosure	11/01/2008 07/01/2009	5.830 5.830	745.17 745.17	11/01/2035 11/01/2035	* N/A	* N/A	121,479.42 119,569.12
1004209403	10/13/2009					Pre Mod	3	No Action	05/01/2009	8.375	1,094.47	11/01/2035	*	*	139,160.98
144,000.00	10/01/2009	4,868.97	27.70	*	1	Post Mod Current Values	0 0	No Action No Action	10/01/2009 11/01/2009	6.075 6.075	920.63 920.63	11/01/2035 11/01/2035	* N/A	* N/A	144,233.87 144,043.42
1004209699	04/16/2009					Pre Mod	2	No Action	12/01/2008	9.875	939.76	11/01/2035	*	*	105,906.23
109,200.00	04/01/2009	5,016.15	34.34	*	1	Post Mod Current Values	0 2	No Action No Action	04/01/2009 08/01/2009	7.750 7.750	822.99 822.99	11/01/2035 11/01/2035	* N/A	* N/A	111,084.91 110,331.47

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Group One															
1004215833	06/17/2009					Pre Mod	3	No Action	01/01/2009	7.625	2,227.64	11/01/2035	*	*	303,804.69
303,920.00	06/01/2009	9,936.95	65.34	*	1	Post Mod Current Values	0 (1)	Bankruptcy Bankruptcy	06/01/2009 12/01/2009	6.350 6.350	2,041.31 2,041.31	11/01/2035 11/01/2035	* N/A	* N/A	313,360.57 311,424.64
1004218322	02/17/2009					Pre Mod	9	No Action	03/01/2008	9.875	893.39	11/01/2035	*	*	100,808.12
104,000.00	01/01/2009	*	298.59	*	1	Post Mod Current Values	0 7	No Action No Action	01/01/2009 03/01/2009	7.625 7.625	820.19 820.19	11/01/2035 11/01/2035	* N/A	* N/A	112,180.66 111,189.35
1004219081	08/18/2009					Pre Mod	4	No Action	02/01/2009	8.875	1,964.22	11/01/2035	*	*	239,705.76
248,000.00	08/01/2009	14,118.98	91.54	*	1	Post Mod Current Values	0 2	No Action No Action	08/01/2009 08/01/2009	7.250 7.250	1,808.83 1,808.83	11/01/2035 11/01/2035	* N/A	* N/A	254,496.15 253,677.47
1004220051	08/18/2009					Pre Mod	15	No Action	03/01/2008	8.375	3,608.23	11/01/2035	*	*	517,000.00
517,000.00	06/01/2009	58,873.41	1,602.72	*	1	Post Mod Current Values	0 0	No Action No Action	08/01/2009 10/01/2009	7.050 7.050	4,004.99 4,004.99	11/01/2035 11/01/2035	* N/A	* N/A	573,965.80 572,055.80
1004222157	05/14/2009					Pre Mod	4	No Action	11/01/2008	9.625	920.03	11/01/2035	*	*	105,734.42
110,000.00	05/01/2009	5,666.40	30.67	*	1	Post Mod Current Values	0 0	No Action No Action	05/01/2009 11/01/2009	6.000 6.000	702.25 702.25	11/01/2035 11/01/2035	* N/A	* N/A	111,202.16 110,313.68
1004224663	08/18/2009					Pre Mod	4	No Action	02/01/2009	8.375	623.52	11/01/2035	*	*	89,340.71
89,352.00	08/01/2009	3,227.79	18.67	*	1	Post Mod Current Values	0 0	No Action No Action	08/01/2009 11/01/2009	6.900 6.900	636.20 636.20	11/01/2035 11/01/2035	* N/A	* N/A	92,464.57 92,146.77
1004235544	04/16/2009					Pre Mod	2	No Action	12/01/2008	10.125	2,952.98	11/01/2035	*	*	326,194.48
336,000.00	03/01/2009	8,818.60	419.29	*	1	Post Mod Current Values	0 1	No Action No Action	04/01/2009 09/01/2009	6.950 6.950	2,306.08 2,306.08	11/01/2035 11/01/2035	* N/A	* N/A	335,027.48 332,422.58
1004238417	06/17/2009					Pre Mod	4	No Action	12/01/2008	7.625	2,740.06	11/01/2035	*	*	373,687.44
391,200.00	06/01/2009	15,060.58	86.70	*	1	Post Mod Current Values	0 0	No Action No Action	06/01/2009 11/01/2009	6.000 6.000	2,457.93 2,457.93	11/01/2035 11/01/2035	* N/A	* N/A	390,437.91 387,883.80
1004246015	12/17/2008					Pre Mod	0	No Action	10/01/2008	8.200	3,149.00	11/01/2035	*	*	564,000.00
564,000.00	12/01/2008	*	0.00	*	1	Post Mod Current Values	1 2	No Action Loss Mitigation	10/01/2008 08/01/2009	6.700 6.700	3,149.00 3,149.00	11/01/2035 11/01/2035	* N/A	* N/A	564,000.00 564,000.00
1004251375	10/15/2008					Pre Mod	*	*	*	*	*	*	*	*	*
80,400.00	10/01/2008	*	54.08	*	1	Post Mod Current Values	0 4	No Action Foreclosure	10/01/2008 06/01/2009	7.050 7.050	600.71 600.71	* 11/01/2035	* N/A	* N/A	87,013.58 85,808.10
1004259689	08/18/2009					Pre Mod	4	No Action	02/01/2009	8.625	3,006.68	11/01/2035	*	*	418,320.11
420,000.00	08/01/2009	19,794.87	74.51	*	1	Post Mod Current Values	0 0	No Action No Action	08/01/2009 11/01/2009	4.500 4.500	2,368.79 2,368.79	11/01/2035 11/01/2035	* N/A	* N/A	433,289.07 431,048.81
1004264664	06/17/2009					Pre Mod	4	No Action	12/01/2008	8.375	463.68	11/01/2035	*	*	59,162.05
61,056.00	06/01/2009	8,753.53	36.63	*	1	Post Mod Current Values	0 1	No Action No Action	06/01/2009 09/01/2009	4.875 4.875	382.08 382.08	11/01/2035 11/01/2035	* N/A	* N/A	68,036.60 67,503.89

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Group One															
1004266500	01/19/2009					Pre Mod	3	No Action	08/01/2008	9.875	1,706.07	11/01/2035	*	*	192,630.25
198,000.00	01/01/2009	8,388.77	65.89	0.00	1	Post Mod Current Values	0	No Action INACTIVE	01/01/2009	8.625	1,609.16	10/01/2035	*	*	201,345.98
1004274216	07/10/2008					Pre Mod	*	*	*	*	*	*	*	*	*
532,000.00	07/01/2008	*	721.79	*	1	Post Mod Current Values	0 15	No Action No Action	07/01/2008 07/01/2008	6.625 6.625	3,658.51 3,658.51	* 11/01/2035	* N/A	* N/A	553,773.88 543,745.64
1004276232	12/17/2008					Pre Mod	0	No Action	10/01/2008	8.700	2,364.00	11/01/2035	*	*	394,000.00
394,000.00	12/01/2008	*	0.00	*	1	Post Mod Current Values	0 9	No Action Foreclosure	11/01/2008 01/01/2009	7.200 7.200	2,364.00 2,364.00	11/01/2035 11/01/2035	* N/A	* N/A	394,000.00 394,000.00
1004280842	09/14/2009					Pre Mod	11	No Action	08/01/2008	8.375	2,317.78	11/01/2035	*	*	332,100.00
332,100.00	08/01/2009	30,580.90	697.24	*	1	Post Mod Current Values	0 0	No Action No Action	08/01/2009 11/01/2009	4.875 4.875	1,919.34 1,919.34	07/01/2039 07/01/2039	* N/A	* N/A	361,787.19 360,886.20
1004281397	12/17/2008					Pre Mod	1	No Action	09/01/2008	10.375	1,123.02	11/01/2035	*	*	136,433.22
140,000.00	12/01/2008	5,077.99	0.00	0.00	1	Post Mod Current Values	(1) 0	No Action No Action	01/01/2009 11/01/2009	5.875 5.875	873.82 873.82	10/01/2035 10/01/2035	* N/A	* N/A	141,626.53 139,489.76
1004293730	05/14/2009					Pre Mod	2	No Action	01/01/2009	10.125	1,063.70	11/01/2035	*	11/01/2035	122,914.93
124,200.00	05/01/2009	3,528.97	19.79	*	1	Post Mod Current Values	0 0	No Action No Action	05/01/2009 10/01/2009	6.500 6.500	834.40 834.40	11/01/2035 11/01/2035	* *	11/01/2035 11/01/2035	126,399.18 125,488.50
1004303426	08/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
480,250.00	08/01/2008	*	632.61	*		Post Mod	0	No Action	08/01/2008	6.000	3,033.86	*	*	*	487,997.27
1004303426	09/14/2009					Pre Mod	0	No Action	07/01/2009	6.000	2,406.49	11/01/2035	*	*	480,671.51
480,250.00	09/01/2009	4,819.24	30.49	*	2	Post Mod Current Values	0 0	No Action No Action	09/01/2009 11/01/2009	5.250 5.250	2,850.01 2,850.01	11/01/2035 11/01/2035	* N/A	* N/A	486,021.85 484,571.36
1004306405	01/19/2009					Pre Mod	1	No Action	10/01/2008	10.125	2,213.84	11/01/2035	*	*	262,380.96
262,381.00	01/01/2009	3,213.85	17.84	0.00	1	Post Mod Current Values	0 2	No Action No Action	01/01/2009 08/01/2009	6.625 6.625	1,764.34 1,764.34	10/01/2035 10/01/2035	* N/A	* N/A	265,296.79 262,224.42
1004308074	05/14/2009					Pre Mod	0	No Action	03/01/2009	9.875	5,438.57	11/01/2035	*	*	658,894.83
663,000.00	05/01/2009	10,844.32	63.63	*	1	Post Mod Current Values	0 0	No Action No Action	05/01/2009 11/01/2009	7.000 7.000	4,631.04 4,631.04	11/01/2035 11/01/2035	* N/A	* N/A	669,014.92 664,579.96
1004322227	07/16/2009					Pre Mod	2	No Action	03/01/2009	8.625	1,906.12	11/01/2035	*	*	265,199.95
265,200.00	06/01/2009	6,712.86	315.73	*	1	Post Mod Current Values	0 0	No Action No Action	07/01/2009 11/01/2009	7.500 7.500	1,971.27 1,971.27	11/01/2035 11/01/2035	* N/A	* N/A	271,367.49 270,253.16
1004328285	04/16/2009					Pre Mod	2	No Action	12/01/2008	9.875	4,177.13	11/01/2035	*	*	507,600.00
507,600.00	04/01/2009	13,831.17	73.88	*	1	Post Mod Current Values	0 0	No Action No Action	04/01/2009 11/01/2009	6.375 6.375	3,392.69 3,392.69	11/01/2035 11/01/2035	* N/A	* N/A	520,808.58 516,205.54

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Mortgage Pass-Through Certificates
Series 2006-NC1

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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20-Nov-2009 7:13:46PM

Historical Modification Detail															
Loan Number/ Original Balance	Mod Appr Date/Mod Effective Date	Total Capitalized Amount	Total Capitalized Reimb. Amount	Total Forgiveness	No of Times Loan Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Scheduled Balance
Group One															
1004331342	10/15/2008					Pre Mod	*	*	*	*	*	*	*	*	*
217,600.00	10/01/2008	*	97.57	*	2	Post Mod Current Values	0 0	No Action No Action	10/01/2008 11/01/2009	8.175 5.000	1,717.69 1,327.48	* 08/01/2035	* N/A	* N/A	224,382.77 231,518.86
1004343008	11/17/2008					Pre Mod	3	No Action	06/01/2008	7.700	1,105.09	11/01/2035	*	*	150,678.98
155,000.00	11/01/2008	*	(8,493.06)	*		Post Mod	0	No Action	11/01/2008	7.700	1,166.98	11/01/2035	*	*	158,971.92
1004343008	09/14/2009					Pre Mod	1	No Action	06/01/2009	7.700	1,212.08	11/01/2035	*	*	157,615.28
155,000.00	09/01/2009	3,042.96	22.58	*	2	Post Mod Current Values	0 0	No Action No Action	09/01/2009 11/01/2009	5.000 5.000	919.48 919.48	11/01/2035 11/01/2035	* N/A	* N/A	160,871.01 160,371.61
1004353452	08/18/2009					Pre Mod	11	No Action	07/01/2008	9.150	4,035.15	11/01/2035	*	*	529,200.00
529,200.00	08/01/2009	51,751.56	303.65	*	1	Post Mod Current Values	0 0	No Action No Action	08/01/2009 11/01/2009	7.000 7.000	4,030.25 4,030.25	11/01/2035 11/01/2035	* N/A	* N/A	580,310.19 578,363.55
1004355003	01/19/2009					Pre Mod	2	No Action	09/01/2008	10.125	1,273.74	11/01/2035	*	*	140,955.85
144,000.00	01/01/2009	6,741.49	55.13	0.00	1	Post Mod Current Values	0 0	No Action No Action	01/01/2009 10/01/2009	9.225 9.225	1,243.09 1,243.09	10/01/2035 10/01/2035	* N/A	* N/A	147,544.87 146,418.03
1004360934	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
116,250.00	06/01/2008	*	71.62	*	1	Post Mod Current Values	0 6	Loss Mitigation Loss Mitigation	06/01/2008 04/01/2009	8.350 8.350	939.85 939.85	* 11/01/2035	* N/A	* N/A	121,272.20 119,546.15
1004361149	02/17/2009					Pre Mod	4	No Action	08/01/2008	8.800	2,468.03	11/01/2035	*	*	336,550.00
336,550.00	02/01/2009	*	465.15	*	2	Post Mod Current Values	0 0	No Action No Action	02/01/2009 11/01/2009	7.300 5.250	2,512.50 2,095.51	11/01/2035 10/01/2035	* N/A	* N/A	354,066.71 356,288.20
1004364645	12/17/2008					Pre Mod	0	No Action	11/01/2008	8.225	3,332.44	11/01/2035	*	*	594,636.35
595,000.00	12/01/2008	*	0.00	*	1	Post Mod Current Values	0 1	No Action Bankruptcy	12/01/2008 09/01/2009	6.725 6.725	3,332.44 3,331.92	11/01/2035 11/01/2035	* N/A	* N/A	594,636.35 594,543.79
1004365298	11/17/2008					Pre Mod	8	Loss Mitigation	01/01/2008	7.850	2,314.68	11/01/2035	*	*	311,055.17
320,000.00	11/01/2008	*	0.00	*	1	Post Mod Current Values	(1) 2	No Action No Action	12/01/2008 08/01/2009	7.850 7.850	2,473.67 2,473.67	11/01/2035 11/01/2035	* N/A	* N/A	332,414.95 328,693.48
1004365948	06/17/2009					Pre Mod	4	No Action	12/01/2008	8.375	2,933.85	11/01/2035	*	*	374,334.48
374,400.00	06/01/2009	26,420.57	107.77	*	1	Post Mod Current Values	0 0	No Action No Action	06/01/2009 11/01/2009	4.875 4.875	2,247.08 2,247.08	11/01/2035 11/01/2035	* N/A	* N/A	400,136.04 397,003.05
1004370601	12/17/2008					Pre Mod	5	No Action	05/01/2008	8.975	864.91	11/01/2035	*	*	120,279.88
124,000.00	12/01/2008	8,043.75	55.37	0.00	1	Post Mod Current Values	0 0	No Action No Action	12/01/2008 11/01/2009	7.475 7.475	928.42 928.42	10/01/2035 10/01/2035	* N/A	* N/A	128,989.35 127,571.59
1004374411	05/14/2009					Pre Mod	0	No Action	03/01/2009	9.875	1,289.92	11/01/2035	*	*	156,749.97
156,750.00	05/01/2009	2,579.84	0.00	*	1	Post Mod Current Values	(1) (1)	No Action No Action	06/01/2009 12/01/2009	4.875 4.875	892.01 892.01	11/01/2035 11/01/2035	* N/A	* N/A	159,085.08 157,595.66

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Historical Modification Detail															
Loan Number/ Original Balance	Mod Appr Date/Mod Effective Date	Total Capitalized Amount	Total Capitalized Reimb. Amount	Total Forgiveness	No of Times Loan Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Scheduled Balance
Group One															
1004375036	05/14/2009					Pre Mod	8	No Action	07/01/2008	8.830	1,695.56	11/01/2035	*	*	208,202.76
215,650.00	05/01/2009	19,620.56	131.72	*	1	Post Mod	0	No Action	05/01/2009	7.330	1,579.00	04/01/2039	*	*	229,459.19
						Current Values	0	No Action	11/01/2009	7.330	1,579.00	04/01/2039	N/A	N/A	228,378.48
1004378202	05/14/2009					Pre Mod	8	No Action	07/01/2008	9.875	3,192.01	11/01/2035	*	*	359,490.14
373,500.00	05/01/2009	31,599.40	0.00	*	1	Post Mod	(1)	No Action	06/01/2009	6.100	2,496.08	11/01/2035	*	*	393,116.35
						Current Values	0	No Action	11/01/2009	6.100	2,496.08	11/01/2035	N/A	N/A	390,091.67
1004379078	06/17/2009					Pre Mod	3	No Action	01/01/2009	8.000	2,620.88	11/01/2035	*	*	345,611.17
345,950.00	06/01/2009	12,562.77	84.31	*	1	Post Mod	0	No Action	06/01/2009	8.000	2,716.15	11/01/2035	*	*	357,845.62
						Current Values	2	No Action	08/01/2009	8.000	2,716.15	11/01/2035	N/A	N/A	356,170.88
1004382830	12/17/2008					Pre Mod	0	No Action	11/01/2008	8.700	763.64	11/01/2035	*	*	107,438.26
112,500.00	12/01/2008	*	0.00	*	1	Post Mod	0	No Action	12/01/2008	7.200	753.04	11/01/2035	*	*	107,293.27
						Current Values	0	No Action	11/01/2009	7.200	751.09	11/01/2035	N/A	N/A	105,520.92
1004385329	09/14/2009					Pre Mod	6	No Action	01/01/2009	8.850	984.20	11/01/2035	*	*	120,264.64
123,750.00	09/01/2009	13,549.79	66.98	*	1	Post Mod	0	No Action	09/01/2009	5.625	817.88	11/01/2035	*	*	134,300.23
						Current Values	0	No Action	10/01/2009	5.625	817.88	11/01/2035	N/A	N/A	133,922.65
1004391036	07/16/2009					Pre Mod	6	No Action	11/01/2008	8.375	1,392.01	11/01/2035	*	*	177,456.55
184,000.00	07/01/2009	15,728.45	97.98	*	1	Post Mod	0	No Action	07/01/2009	7.000	1,345.44	11/01/2035	*	*	193,942.41
						Current Values	3	Foreclosure	07/01/2009	7.000	1,345.44	11/01/2035	N/A	N/A	193,078.45
1004392641	05/14/2009					Pre Mod	2	No Action	01/01/2009	10.125	2,050.31	11/01/2035	*	*	243,000.00
243,000.00	05/01/2009	7,471.72	31.26	*	1	Post Mod	0	No Action	05/01/2009	5.000	1,416.50	01/01/2036	*	*	250,098.85
						Current Values	0	No Action	10/01/2009	5.000	1,416.50	01/01/2036	N/A	N/A	247,828.79
1004414351	03/16/2009					Pre Mod	6	No Action	07/01/2008	9.875	625.50	11/01/2035	*	*	70,535.42
72,250.00	03/01/2009	6,982.60	0.00	*	1	Post Mod	(1)	No Action	04/01/2009	8.975	641.32	11/01/2035	*	*	77,846.14
						Current Values	2	No Action	08/01/2009	8.975	641.32	11/01/2035	N/A	N/A	77,360.81
1004415001	12/17/2008					Pre Mod	0	No Action	10/01/2008	9.450	2,800.49	11/01/2035	*	*	422,715.97
422,800.00	12/01/2008	*	0.00	*	1	Post Mod	0	No Action	11/01/2008	7.950	2,800.49	11/01/2035	*	*	422,715.97
						Current Values	9	Foreclosure	01/01/2009	7.950	2,800.49	11/01/2035	N/A	N/A	422,715.97
1004430020	08/18/2009					Pre Mod	2	No Action	04/01/2009	8.625	3,542.27	11/01/2035	*	*	492,836.98
493,000.00	08/01/2009	30,619.87	128.11	*	1	Post Mod	0	No Action	08/01/2009	5.000	2,982.71	11/01/2035	*	*	522,655.21
						Current Values	0	No Action	11/01/2009	5.000	2,982.71	11/01/2035	N/A	N/A	520,230.20
1004440974	06/17/2009					Pre Mod	6	No Action	10/01/2008	7.900	1,873.98	12/01/2035	*	*	284,655.54
284,750.00	06/01/2009	18,547.87	71.76	*	1	Post Mod	0	No Action	06/01/2009	4.625	1,558.89	05/01/2039	*	*	302,813.14
						Current Values	0	No Action	10/01/2009	4.625	1,558.89	05/01/2039	N/A	N/A	300,838.99
1004442071	05/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
79,400.00	05/01/2008	*	31.61	*	1	Post Mod	0	No Action	05/01/2008	6.500	532.16	*	*	*	81,720.68
						Current Values	6	Bankruptcy	04/01/2009	6.500	532.16	11/01/2035	N/A	N/A	79,998.19

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1004443267	08/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
102,000.00	08/01/2008	*	77.68	*	1	Post Mod Current Values	0 1	No Action No Action	08/01/2008 09/01/2009	6.550 6.550	719.99 719.99	* 11/01/2035	* N/A	* N/A	109,661.91 106,793.78
1004458857	03/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
387,000.00	03/01/2008	*	108.61	*	1	Post Mod Current Values	0 13	No Action REO	03/01/2008 09/01/2008	6.000 6.000	2,427.35 2,427.35	* 11/01/2035	* N/A	* N/A	392,780.59 383,057.89
1004476310	04/16/2009					Pre Mod	1	No Action	01/01/2009	9.000	3,434.88	11/01/2035	*	*	457,984.18
470,250.00	04/01/2009	11,176.16	47.94	*	1	Post Mod Current Values	0 0	No Action No Action	04/01/2009 11/01/2009	5.125 5.125	2,692.06 2,692.06	11/01/2035 11/01/2035	* N/A	* N/A	468,472.01 463,463.89
1004496664	10/13/2009					Pre Mod	12	No Action	08/01/2008	9.350	536.36	11/01/2035	*	*	62,820.69
64,770.00	10/01/2009	8,529.94	53.58	*	1	Post Mod Current Values	0 0	No Action No Action	10/01/2009 10/01/2009	7.000 7.000	500.26 500.26	11/01/2035 11/01/2035	* N/A	* N/A	71,868.55 71,787.52
1004511736	12/15/2008					Pre Mod	0	No Action	11/01/2008	7.500	1,050.00	11/01/2035	*	*	210,000.00
210,000.00	12/01/2008	*	0.00	*	1	Post Mod Current Values	0 6	No Action Loss Mitigation	11/01/2008 04/01/2009	6.000 6.000	1,050.00 1,050.00	11/01/2035 11/01/2035	* N/A	* N/A	210,000.00 210,000.00
Group Two															
0002198039	05/14/2009					Pre Mod	5	No Action	10/01/2008	7.250	2,906.08	10/01/2035	*	*	410,165.56
426,000.00	05/01/2009	18,808.15	132.10	*	1	Post Mod Current Values	0 3	No Action No Action	05/01/2009 07/01/2009	7.250 7.250	3,060.05 3,060.05	10/01/2035 10/01/2035	* N/A	* N/A	429,588.40 426,758.23
0002203404	07/16/2009					Pre Mod	1	No Action	04/01/2009	5.990	2,916.69	10/01/2035	*	*	462,826.83
487,000.00	07/01/2009	6,957.81	34.81	*	1	Post Mod Current Values	0 0	No Action No Action	07/01/2009 11/01/2009	4.750 4.750	2,617.99 2,617.99	10/01/2035 10/01/2035	* N/A	* N/A	470,834.56 467,732.38
0002207581	01/19/2009					Pre Mod	5	No Action	06/01/2008	7.850	650.93	10/01/2035	*	*	87,314.49
89,990.00	01/01/2009	4,955.64	36.21	0.00	1	Post Mod Current Values	0 3	No Action No Action	01/01/2009 07/01/2009	7.850 7.850	691.93 691.93	09/01/2035 09/01/2035	* N/A	* N/A	92,729.26 90,662.16
0002207731	10/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
66,600.00	10/01/2008	*	23.98	*	1	Post Mod Current Values	0 0	No Action No Action	10/01/2008 11/01/2009	8.775 8.775	550.90 550.90	* 10/01/2035	* N/A	* N/A	68,196.17 67,486.77
0002213204	02/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
58,400.00	02/01/2008	*	72.02	*	1	Post Mod Current Values	0 9	No Action No Action	02/01/2008 01/01/2009	8.950 8.950	467.81 505.25	* 10/01/2035	* N/A	* N/A	61,995.98 60,915.38
0002230861	04/16/2009					Pre Mod	0	No Action	03/01/2009	9.340	563.86	10/01/2035	*	*	70,197.49
68,000.00	03/01/2009	*	0.00	*	1	Post Mod Current Values	0 1	No Action No Action	03/01/2009 09/01/2009	9.340 9.340	596.68 596.68	10/01/2026 10/01/2026	43,731.35 43,731.35	10/01/2026 10/01/2026	70,147.18 69,783.87
0002231812	12/17/2008					Pre Mod	3	No Action	07/01/2008	9.340	546.27	11/01/2020	*	*	47,157.22
52,800.00	12/01/2008	6,990.08	61.69	0.00	1	Post Mod Current Values	0 3	No Action No Action	12/01/2008 07/01/2009	9.340 9.340	636.76 636.76	11/01/2020 11/01/2020	* N/A	* N/A	53,977.57 51,498.71

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Group Two															
0002232970	11/17/2008					Pre Mod	1	No Action	08/01/2008	8.450	568.29	10/01/2035	*	*	72,395.26
74,250.00	11/01/2008	*	16.29	*		Post Mod	0	No Action	11/01/2008	8.450	586.33	10/01/2035	*	*	74,184.57
					1	Current Values	0	No Action	11/01/2009	8.450	586.33	10/01/2035	N/A	N/A	73,386.75
0002236265	10/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
80,000.00	10/01/2008	*	0.00	*		Post Mod	(1)	No Action	11/01/2008	7.900	598.94	*	*	*	80,194.74
					1	Current Values	4	No Action	06/01/2009	7.900	598.94	11/01/2035	N/A	N/A	79,234.50
0002237279	06/17/2009					Pre Mod	10	No Action	06/01/2008	8.690	669.76	11/01/2035	*	*	83,162.12
85,600.00	06/01/2009	16,011.60	98.48	*		Post Mod	0	No Action	06/01/2009	7.000	691.85	11/01/2035	*	*	99,736.76
					1	Current Values	0	No Action	10/01/2009	7.000	691.85	11/01/2035	N/A	N/A	99,144.76
0002248208	08/12/2008					Pre Mod	*	*	*	*	*	*	*	*	*
63,000.00	08/01/2008	*	24.17	*		Post Mod	0	No Action	08/01/2008	7.000	452.86	*	*	*	66,045.02
					1	Current Values	2	No Action	08/01/2009	7.000	452.86	11/01/2035	N/A	N/A	65,061.91
0002248300	10/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
72,500.00	10/01/2008	*	0.00	*		Post Mod	(1)	No Action	11/01/2008	7.200	506.46	*	*	*	72,330.11
					1	Current Values	0	No Action	11/01/2009	7.200	506.46	11/01/2035	N/A	N/A	71,353.21
0002248741	10/13/2009					Pre Mod	5	No Action	03/01/2009	8.690	507.01	11/01/2035	*	*	62,748.01
64,800.00	09/01/2009	7,868.26	142.91	*		Post Mod	0	No Action	10/01/2009	5.125	410.29	11/01/2035	*	*	70,759.30
					1	Current Values	0	No Action	11/01/2009	5.125	410.29	11/01/2035	N/A	N/A	70,651.21
0002249452	05/14/2009					Pre Mod	3	No Action	12/01/2008	12.350	659.77	11/01/2035	*	*	60,956.04
62,500.00	05/01/2009	3,141.60	22.68	*		Post Mod	0	No Action	05/01/2009	8.350	501.59	11/01/2035	*	*	64,136.62
					1	Current Values	1	No Action	09/01/2009	8.350	501.59	11/01/2035	N/A	N/A	63,798.95
0002250108	01/19/2009					Pre Mod	3	No Action	08/01/2008	9.265	645.83	11/01/2035	*	*	76,651.95
78,400.00	01/01/2009	5,495.89	44.81	0.00		Post Mod	0	No Action	01/01/2009	9.265	694.17	11/01/2035	*	*	82,353.91
					1	Current Values	0	No Action	11/01/2009	9.265	694.17	11/01/2035	N/A	N/A	81,749.93
1002952987	07/16/2009					Pre Mod	1	No Action	04/01/2009	7.550	488.34	10/01/2035	*	*	66,920.40
69,500.00	07/01/2009	1,815.88	8.01	*		Post Mod	0	No Action	07/01/2009	4.750	382.69	10/01/2035	*	*	68,225.79
					1	Current Values	0	No Action	11/01/2009	4.750	382.69	10/01/2035	N/A	N/A	67,772.59
1003124345	04/16/2009					Pre Mod	2	No Action	12/01/2008	6.025	1,046.02	10/01/2035	*	*	165,517.65
174,000.00	04/01/2009	4,695.28	27.98	*		Post Mod	0	No Action	04/01/2009	6.025	1,076.79	10/01/2035	*	*	170,844.25
					1	Current Values	4	No Action	06/01/2009	6.025	1,076.79	10/01/2035	N/A	N/A	169,287.91
1003341333	03/16/2009					Pre Mod	3	No Action	10/01/2008	7.050	1,173.51	10/01/2035	*	*	169,098.03
175,500.00	03/01/2009	4,993.25	25.21	*		Post Mod	0	No Action	03/01/2009	5.125	1,004.02	10/01/2035	*	*	174,719.19
					1	Current Values	0	Bankruptcy	11/01/2009	5.125	1,004.02	10/01/2035	N/A	N/A	172,625.51
1003404122	04/16/2009					Pre Mod	3	No Action	11/01/2008	7.750	1,341.13	10/01/2035	*	*	180,957.40
187,200.00	04/01/2009	7,595.59	54.87	*		Post Mod	0	No Action	04/01/2009	7.750	1,403.19	10/01/2035	*	*	189,218.76
					1	Current Values	2	No Action	08/01/2009	7.750	1,403.19	10/01/2035	N/A	N/A	187,925.86

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Historical Modification Detail															
Loan Number/ Original Balance	Mod Appr Date/Mod Effective Date	Total Capitalized Amount	Total Capitalized Reimb. Amount	Total Forgiveness	No of Times Loan Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Scheduled Balance
Group Two															
1003430585	06/17/2009					Pre Mod	4	No Action	12/01/2008	11.850	227.83	10/01/2035	*	*	22,033.27
22,400.00	06/01/2009	2,143.81	0.00	*	1	Post Mod	(1)	No Action	07/01/2009	6.000	152.58	10/01/2035	*	*	23,997.02
						Current Values	0	No Action	11/01/2009	6.000	152.58	10/01/2035	N/A	N/A	23,825.15
1003440235	05/14/2009					Pre Mod	7	No Action	08/01/2008	7.550	1,208.55	10/01/2035	*	*	165,867.54
172,000.00	05/01/2009	12,236.55	86.58	*	1	Post Mod	0	No Action	05/01/2009	7.550	1,307.56	10/01/2035	*	*	179,306.14
						Current Values	2	No Action	08/01/2009	7.550	1,307.56	10/01/2035	N/A	N/A	178,189.83
1003524573	07/16/2009					Pre Mod	5	No Action	12/01/2008	6.250	1,637.81	10/01/2035	*	*	253,555.38
266,000.00	07/01/2009	*	45.66	*	1	Post Mod	0	No Action	07/01/2009	4.750	1,471.38	10/01/2035	*	*	264,622.34
						Current Values	0	No Action	10/01/2009	4.750	1,471.38	10/01/2035	N/A	N/A	262,909.45
1003592534	07/16/2009					Pre Mod	3	No Action	02/01/2009	8.500	645.99	10/01/2020	*	*	55,796.08
65,600.00	07/01/2009	6,197.14	52.96	*	1	Post Mod	0	No Action	07/01/2009	8.500	725.70	10/01/2020	*	*	62,184.80
						Current Values	0	No Action	10/01/2009	8.500	725.70	10/01/2020	N/A	N/A	61,811.59
1003596353	01/19/2009					Pre Mod	9	No Action	02/01/2008	7.750	756.54	10/01/2035	*	*	102,401.25
105,600.00	01/01/2009	11,911.37	83.97	0.00	1	Post Mod	0	No Action	01/01/2009	7.750	851.97	10/01/2035	*	*	115,213.14
						Current Values	9	No Action	01/01/2009	7.750	851.97	10/01/2035	N/A	N/A	114,102.39
1003629568	09/14/2009					Pre Mod	5	No Action	02/01/2009	8.550	617.97	10/01/2035	*	*	77,304.35
80,000.00	08/01/2009	4,048.72	164.24	*	1	Post Mod	0	No Action	08/01/2009	5.000	466.88	10/01/2035	*	*	81,557.65
						Current Values	0	No Action	11/01/2009	5.000	466.88	10/01/2035	N/A	N/A	81,303.00
1003641777	05/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
96,000.00	05/01/2008	*	65.85	*	1	Post Mod	(1)	No Action	06/01/2008	7.350	661.42	*	*	*	102,068.60
						Current Values	0	No Action	11/01/2009	7.350	727.27	10/01/2035	N/A	N/A	99,805.77
1003643356	09/14/2009					Pre Mod	5	No Action	02/01/2009	8.050	596.89	10/01/2035	*	*	78,072.43
80,960.00	08/01/2009	3,505.56	109.56	*	1	Post Mod	0	No Action	09/01/2009	7.500	596.83	10/01/2035	*	*	81,908.37
						Current Values	0	No Action	11/01/2009	7.500	596.83	10/01/2035	N/A	N/A	81,738.04
1003644792	08/18/2009					Pre Mod	4	No Action	02/01/2009	8.300	984.24	10/01/2035	*	*	126,072.44
130,400.00	08/01/2009	6,798.56	33.55	*	1	Post Mod	0	No Action	08/01/2009	5.375	791.85	10/01/2035	*	*	133,334.68
						Current Values	(1)	No Action	12/01/2009	5.375	791.85	10/01/2035	N/A	N/A	132,455.91
1003652540	05/14/2009					Pre Mod	6	No Action	09/01/2008	10.350	513.22	10/01/2035	*	*	55,588.97
56,800.00	05/01/2009	4,818.20	0.00	*	1	Post Mod	(1)	No Action	06/01/2009	9.000	501.61	10/01/2035	*	*	60,620.51
						Current Values	0	No Action	10/01/2009	9.000	501.61	10/01/2035	N/A	N/A	60,333.44
1003730886	10/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
300,000.00	10/01/2008	*	44.49	*	1	Post Mod	0	No Action	10/01/2008	6.625	1,974.05	*	*	*	297,496.00
						Current Values	1	No Action	09/01/2009	6.625	1,974.05	10/01/2035	N/A	N/A	293,039.16
1003764572	11/17/2008					Pre Mod	6	Loss Mitigation	03/01/2008	7.500	1,195.66	11/01/2035	*	*	166,052.10
171,000.00	11/01/2008	*	97.92	*	1	Post Mod	0	No Action	11/01/2008	7.500	1,307.77	11/01/2035	*	*	181,449.99
						Current Values	8	Foreclosure	02/01/2009	7.500	1,307.77	11/01/2035	N/A	N/A	179,292.33

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Group Two															
1003844870	08/18/2009					Pre Mod	3	No Action	03/01/2009	8.075	1,330.20	11/01/2035	*	*	173,932.45
180,000.00	08/01/2009	5,774.61	0.00	*	1	Post Mod Current Values	(1) 0	No Action No Action	09/01/2009 11/01/2009	5.500 5.500	1,024.80 1,024.80	07/01/2039 07/01/2039	* N/A	* N/A	179,788.29 179,183.22
1003850210	07/16/2009					Pre Mod	5	No Action	12/01/2008	8.425	1,489.03	11/01/2035	*	*	189,002.48
195,000.00	07/01/2009	11,244.13	(0.01)	*	1	Post Mod Current Values	(1) 0	No Action No Action	08/01/2009 11/01/2009	6.875 6.875	1,379.04 1,379.03	11/01/2035 11/01/2035	* N/A	* N/A	200,992.95 200,075.07
1003852058	10/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
103,500.00	10/01/2008	*	77.39	*	1	Post Mod Current Values	0 0	No Action No Action	10/01/2008 11/01/2009	7.950 7.950	842.90 842.90	* 10/01/2035	* N/A	* N/A	112,252.34 110,909.84
1003861878	10/17/2007					Pre Mod	*	*	*	*	*	*	*	*	*
71,820.00	10/01/2007	*	29.23	*	1	Post Mod Current Values	0 15	Loss Mitigation Bankruptcy	10/01/2007 07/01/2008	8.775 8.775	598.03 598.03	* 10/01/2035	* N/A	* N/A	74,710.56 73,297.77
1003862859	04/16/2009					Pre Mod	3	No Action	11/01/2008	8.750	2,674.79	10/01/2035	*	*	330,690.80
340,000.00	04/01/2009	14,702.91	(0.01)	*	1	Post Mod Current Values	(1) 0	No Action No Action	05/01/2009 11/01/2009	8.000 8.000	2,619.57 2,619.56	01/01/2036 01/01/2036	* N/A	* N/A	346,374.55 344,157.82
1003863493	02/17/2009					Pre Mod	1	No Action	11/01/2008	8.750	534.33	10/01/2035	*	*	66,164.43
67,920.00	02/01/2009	*	11.78	*	1	Post Mod Current Values	0 (1)	No Action No Action	02/01/2009 12/01/2009	8.750 8.750	547.28 547.28	10/01/2035 10/01/2035	* N/A	* N/A	67,715.42 67,219.44
1003869380	10/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
136,320.00	10/01/2008	*	79.07	*	1	Post Mod Current Values	0 9	No Action No Action	10/01/2008 01/01/2009	8.350 8.350	1,121.46 1,121.46	* 10/01/2035	* N/A	* N/A	144,124.74 142,517.00
1003984558	11/17/2008					Pre Mod	5	No Action	04/01/2008	6.800	1,630.47	11/01/2035	*	*	241,870.84
250,100.00	11/01/2008	*	65.16	*		Post Mod	0	No Action	11/01/2008	6.800	1,707.54	11/01/2035	*	*	253,032.32
1003984558	09/14/2009					Pre Mod	4	No Action	03/01/2009	6.800	1,707.54	11/01/2035	*	*	250,512.53
250,100.00	09/01/2009	10,595.68	49.36	*	2	Post Mod Current Values	0 0	No Action No Action	09/01/2009 11/01/2009	4.800 4.800	1,468.92 1,468.92	11/01/2035 11/01/2035	* N/A	* N/A	262,384.56 261,448.36
1003994306	05/14/2009					Pre Mod	3	No Action	12/01/2008	9.050	796.91	11/01/2035	*	*	96,050.27
98,600.00	05/01/2009	3,775.52	24.23	*	1	Post Mod Current Values	0 2	No Action No Action	05/01/2009 08/01/2009	7.000 7.000	692.72 692.72	11/01/2035 11/01/2035	* N/A	* N/A	100,072.05 99,408.65
1004018280	04/16/2009					Pre Mod	5	No Action	09/01/2008	7.750	1,108.31	11/01/2035	*	11/01/2035	161,485.94
163,800.00	04/01/2009	8,014.17	37.18	*	1	Post Mod Current Values	0 1	No Action No Action	04/01/2009 09/01/2009	5.250 5.250	987.86 987.86	11/01/2035 11/01/2035	* *	11/01/2035 11/01/2035	169,701.77 167,959.60
1004021472	02/17/2009					Pre Mod	6	No Action	06/01/2008	9.400	600.17	11/01/2035	*	*	70,369.78
72,000.00	02/01/2009	*	34.47	*	1	Post Mod Current Values	0 0	No Action No Action	02/01/2009 10/01/2009	9.400 9.400	637.08 637.08	11/01/2035 11/01/2035	* N/A	* N/A	74,684.58 74,201.18

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Group Two															
1004055505	06/17/2009					Pre Mod	5	No Action	11/01/2008	7.800	1,205.79	11/01/2035	*	*	161,868.78
167,500.00	04/01/2009	5,294.80	359.18	*	1	Post Mod	0	No Action	06/01/2009	7.800	1,250.68	11/01/2035	*	*	167,736.67
						Current Values	0	No Action	11/01/2009	7.800	1,250.68	11/01/2035	N/A	N/A	166,923.95
1004060848	08/18/2009					Pre Mod	7	No Action	11/01/2008	7.990	897.28	11/01/2035	*	*	118,208.59
122,400.00	06/01/2009	6,450.14	(7,226.12)	*	1	Post Mod	1	No Action	06/01/2009	7.990	951.76	11/01/2035	*	*	125,270.02
						Current Values	3	No Action	07/01/2009	7.990	951.76	11/01/2035	N/A	N/A	124,914.66
1004062169	08/18/2009					Pre Mod	3	No Action	03/01/2009	9.800	172.57	11/01/2035	*	*	19,471.90
20,000.00	08/01/2009	971.08	0.00	*	1	Post Mod	(1)	No Action	09/01/2009	5.625	124.55	11/01/2035	*	*	20,480.69
						Current Values	0	No Action	11/01/2009	5.625	124.55	11/01/2035	N/A	N/A	20,394.64
1004070533	08/18/2009					Pre Mod	1	No Action	05/01/2009	7.450	1,697.74	11/01/2035	*	*	234,772.43
244,000.00	08/01/2009	4,385.88	22.94	*	1	Post Mod	0	No Action	08/01/2009	5.375	1,420.42	11/01/2035	*	*	239,524.04
						Current Values	0	No Action	10/01/2009	5.375	1,420.42	11/01/2035	N/A	N/A	238,476.71
1004075351	12/17/2008					Pre Mod	11	Loss Mitigation	11/01/2007	7.900	873.90	11/01/2020	*	*	81,143.39
92,000.00	10/01/2008	7,800.63	(11,327.84)	0.00	1	Post Mod	1	Loss Mitigation	10/01/2008	7.900	995.10	10/01/2020	*	*	92,010.32
						Current Values	(1)	No Action	12/01/2009	7.900	995.10	10/01/2020	N/A	N/A	87,192.45
1004085992	10/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
374,850.00	10/01/2008	*	87.53	*	1	Post Mod	0	No Action	10/01/2008	6.950	2,583.52	*	*	*	377,794.84
						Current Values	3	No Action	07/01/2009	6.950	2,583.52	11/01/2035	N/A	N/A	372,373.61
1004092886	10/13/2009					Pre Mod	6	No Action	02/01/2009	7.550	1,105.16	11/01/2035	*	11/01/2035	164,105.57
167,000.00	08/01/2009	8,376.96	432.62	*	1	Post Mod	0	No Action	10/01/2009	7.000	1,197.87	01/01/2036	*	11/01/2035	172,479.16
						Current Values	0	No Action	11/01/2009	7.000	1,197.87	01/01/2036	*	11/01/2035	172,287.42
1004100895	04/16/2009					Pre Mod	0	No Action	02/01/2009	9.600	403.73	11/01/2035	*	*	46,500.59
47,600.00	03/01/2009	392.70	51.54	*	1	Post Mod	0	No Action	04/01/2009	7.100	326.37	01/01/2036	*	*	46,858.60
						Current Values	0	No Action	11/01/2009	7.100	326.37	01/01/2036	N/A	N/A	46,508.58
1004109994	08/18/2009					Pre Mod	3	No Action	03/01/2009	7.800	2,080.43	11/01/2035	*	*	278,752.50
289,000.00	08/01/2009	7,971.93	46.68	*	1	Post Mod	0	No Action	08/01/2009	6.000	1,815.66	11/01/2035	*	*	285,491.24
						Current Values	1	No Action	09/01/2009	6.000	1,815.66	11/01/2035	N/A	N/A	284,320.80
1004116600	09/14/2009					Pre Mod	7	No Action	12/01/2008	7.875	638.07	11/01/2035	*	*	84,824.55
88,000.00	09/01/2009	5,124.09	38.53	*	1	Post Mod	0	No Action	09/01/2009	7.875	681.80	11/01/2035	*	*	90,571.00
						Current Values	0	No Action	11/01/2009	7.875	681.80	11/01/2035	N/A	N/A	90,395.57
1004135876	09/15/2007					Pre Mod	*	*	*	*	*	*	*	*	*
85,850.00	09/01/2007	*	84.32	*	1	Post Mod	(1)	No Action	10/01/2007	7.350	683.75	*	*	*	92,272.95
						Current Values	0	No Action	11/01/2009	7.350	768.07	11/01/2025	N/A	N/A	86,532.59
1004142181	09/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
147,700.00	09/01/2008	*	197.51	*	1	Post Mod	(1)	No Action	10/01/2008	8.850	1,122.28	*	*	*	154,542.88
						Current Values	3	Foreclosure	07/01/2009	8.850	1,256.62	11/01/2035	*	11/01/2035	152,825.96

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Group Two															
1004144269	08/18/2009					Pre Mod	7	No Action	11/01/2008	8.550	590.94	11/01/2035	*	*	74,138.92
76,500.00	06/01/2009	5,287.97	244.13	*		Post Mod	0	No Action	07/01/2009	7.000	553.58	11/01/2035	*	*	79,708.86
					1	Current Values	1	No Action	09/01/2009	7.000	553.58	11/01/2035	N/A	N/A	79,441.47
1004146908	07/16/2009					Pre Mod	12	No Action	05/01/2008	8.150	1,105.21	11/01/2035	*	*	143,620.90
148,500.00	06/01/2009	18,905.48	338.90	*		Post Mod	0	No Action	07/01/2009	4.875	920.99	11/01/2035	*	*	163,745.04
					1	Current Values	0	No Action	10/01/2009	4.875	920.99	11/01/2035	N/A	N/A	162,715.68
1004151250	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
304,000.00	06/01/2008	*	88.53	*		Post Mod	0	No Action	06/01/2008	8.490	2,437.53	*	*	*	310,039.24
					1	Current Values	10	Foreclosure	12/01/2008	8.490	2,437.53	11/01/2035	N/A	N/A	305,647.78
1004157469	08/18/2009					Pre Mod	22	No Action	08/01/2007	7.950	1,787.67	11/01/2035	*	*	236,346.80
244,791.00	07/01/2009	80,359.75	1,314.31	*		Post Mod	0	No Action	07/01/2009	6.500	2,125.59	11/01/2035	*	*	320,845.66
					1	Current Values	0	No Action	11/01/2009	6.500	2,125.58	11/01/2035	N/A	N/A	319,676.34
1004184091	05/14/2009					Pre Mod	7	No Action	08/01/2008	6.990	1,644.97	11/01/2035	*	*	238,116.63
247,500.00	05/01/2009	14,952.67	0.00	*		Post Mod	(1)	No Action	06/01/2009	4.875	1,429.44	11/01/2035	*	*	254,932.39
					1	Current Values	1	No Action	09/01/2009	4.875	1,429.44	11/01/2035	N/A	N/A	252,545.59
1004204550	07/16/2009					Pre Mod	10	No Action	07/01/2008	6.250	2,758.42	11/01/2035	*	*	427,572.05
448,000.00	02/01/2009	18,377.69	2,892.54	*		Post Mod	0	No Action	07/01/2009	6.250	2,899.02	11/01/2035	*	*	447,751.85
					1	Current Values	0	No Action	11/01/2009	6.250	2,899.02	11/01/2035	N/A	N/A	446,544.94
1004224556	08/18/2009					Pre Mod	2	No Action	04/01/2009	6.850	1,376.05	11/01/2035	*	*	201,160.20
210,000.00	08/01/2009	5,524.95	28.90	*		Post Mod	0	No Action	08/01/2009	5.375	1,229.23	11/01/2035	*	*	207,283.90
					1	Current Values	2	No Action	08/01/2009	5.375	1,229.23	11/01/2035	N/A	N/A	206,377.54
1004252221	02/17/2009					Pre Mod	5	No Action	07/01/2008	7.350	1,865.40	11/01/2035	*	*	261,921.11
270,750.00	02/01/2009	*	244.50	*		Post Mod	0	No Action	02/01/2009	7.350	2,147.96	11/01/2035	*	*	301,295.70
					1	Current Values	0	No Action	11/01/2009	7.350	2,147.96	11/01/2035	N/A	N/A	298,505.32
1004262443	06/17/2009					Pre Mod	13	No Action	03/01/2008	6.750	1,791.76	11/01/2035	*	*	265,016.83
276,250.00	06/01/2009	30,977.80	140.26	*		Post Mod	0	No Action	06/01/2009	4.750	1,661.91	11/01/2035	*	*	299,840.18
					1	Current Values	0	No Action	10/01/2009	4.750	1,661.91	11/01/2035	N/A	N/A	297,446.09
1004264049	04/16/2009					Pre Mod	3	No Action	11/01/2008	7.050	625.87	11/01/2035	*	*	89,180.53
93,600.00	04/01/2009	4,640.37	25.83	*		Post Mod	0	No Action	04/01/2009	6.000	590.02	01/01/2036	*	*	94,144.78
					1	Current Values	0	No Action	11/01/2009	6.000	590.02	01/01/2036	N/A	N/A	93,297.08
1004291796	09/14/2009					Pre Mod	6	No Action	01/01/2009	9.325	538.28	11/01/2035	*	*	63,220.81
65,000.00	08/01/2009	5,818.53	153.05	*		Post Mod	0	No Action	08/01/2009	6.000	437.48	11/01/2035	*	*	69,221.15
					1	Current Values	1	No Action	09/01/2009	6.000	437.48	11/01/2035	N/A	N/A	69,037.95
1004328846	06/11/2008					Pre Mod	*	*	*	*	*	*	*	*	*
276,250.00	06/01/2008	*	0.00	*		Post Mod	(1)	No Action	07/01/2008	6.800	1,895.32	*	*	*	282,352.31
					1	Current Values	13	Foreclosure	09/01/2008	6.800	1,895.32	11/01/2035	N/A	N/A	277,097.64

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Historical Modification Detail															
Loan Number/ Original Balance	Mod Appr Date/Mod Effective Date	Total Capitalized Amount	Total Capitalized Reimb. Amount	Total Forgiveness	No of Times Loan Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Scheduled Balance
Group Two															
1004344775	01/19/2009					Pre Mod	4	No Action	07/01/2008	7.900	966.66	11/01/2035	*	*	129,187.01
133,000.00	01/01/2009	4,868.12	36.77	0.00		Post Mod	0	No Action	01/01/2009	7.900	1,008.08	11/01/2035	*	*	134,615.35
					1	Current Values	0	No Action	10/01/2009	7.900	1,008.08	11/01/2035	N/A	N/A	133,359.99
1004348094	09/14/2009					Pre Mod	4	No Action	03/01/2009	6.400	750.61	11/01/2035	*	*	114,221.20
120,000.00	06/01/2009	1,840.86	(2,116.16)	*		Post Mod	2	No Action	06/01/2009	4.625	638.39	11/01/2035	*	*	116,139.20
					1	Current Values	0	No Action	11/01/2009	4.625	638.39	11/01/2035	N/A	N/A	114,994.27
1004367090	07/10/2008					Pre Mod	*	*	*	*	*	*	*	*	*
131,990.00	07/01/2008	*	46.45	*		Post Mod	0	No Action	07/01/2008	6.990	931.44	*	*	*	136,108.41
					1	Current Values	5	Foreclosure	05/01/2009	6.990	931.44	11/01/2035	N/A	N/A	133,543.69
1004394952	02/17/2009					Pre Mod	3	No Action	09/01/2008	7.450	974.12	11/01/2035	*	*	135,517.67
140,000.00	02/01/2009	*	30.48	*		Post Mod	0	No Action	02/01/2009	7.450	1,009.18	11/01/2035	*	*	140,258.74
					1	Current Values	(1)	No Action	12/01/2009	7.450	1,009.18	11/01/2035	N/A	N/A	138,981.69
1004420031	04/16/2009					Pre Mod	8	No Action	06/01/2008	8.475	1,549.63	11/01/2035	*	*	196,259.75
202,000.00	04/01/2009	24,084.69	182.49	*		Post Mod	0	No Action	04/01/2009	8.475	1,751.53	11/01/2035	*	*	221,733.90
					1	Current Values	0	No Action	10/01/2009	8.475	1,751.53	11/01/2035	N/A	N/A	220,407.33
1004435409	09/16/2008					Pre Mod	*	*	*	*	*	*	*	*	*
255,000.00	08/01/2008	*	381.37	*		Post Mod	0	No Action	08/01/2008	6.250	1,618.24	*	*	*	253,571.75
					1	Current Values	14	REO	08/01/2008	6.250	1,618.24	11/01/2035	N/A	N/A	249,262.01
1004454851	02/18/2008					Pre Mod	*	*	*	*	*	*	*	*	*
107,950.00	02/01/2008	*	96.64	*		Post Mod	0	No Action	02/01/2008	7.300	740.08	*	*	*	112,866.41
					1	Current Values	0	No Action	11/01/2009	7.300	791.66	11/01/2035	N/A	N/A	110,520.71
1004539878	04/16/2009					Pre Mod	1	No Action	01/01/2009	10.000	833.70	11/01/2035	*	*	93,014.24
95,000.00	04/01/2009	1,495.98	12.61	*		Post Mod	0	No Action	04/01/2009	9.000	781.67	11/01/2035	*	*	94,611.53
					1	Current Values	0	No Action	11/01/2009	9.000	781.67	11/01/2035	N/A	N/A	94,095.45

All Pre Mod values are from the cycle directly preceding the modification effective date, except for a modification with a prior effective date which will come from the cycle directly preceding the modification approval date.

Total Capitalized Reimbursement Amount is a projected value based upon the adjusted principal at the time of modification.

* This data is currently not provided for reporting.

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Modified Data Elements

CURRENT PERIOD SUMMARY	# of Modifications	% of Modifications	Original Principal Balance	% of Original Principal Balance	Current Scheduled Balance	% of Current Scheduled Balance
Interest Rate, Principal Balance, Maturity Date, Scheduled P&I	9	60.0000 %	1,916,775.00	48.5902 %	2,006,862.81	48.0670 %
Interest Rate, Principal Balance, Scheduled P&I	5	33.3333 %	1,328,000.00	33.6648 %	1,390,983.21	33.3159 %
Interest Rate, Principal Balance, Scheduled P&I, Balloon Date, Balloon Amount	1	6.6667 %	700,000.00	17.7450 %	777,288.73	18.6171 %
Total	15	100.0000 %	3,944,775.00	100.0000 %	4,175,134.75	100.0000 %

CUMULATIVE SUMMARY	# of Modifications	% of Modifications	Original Principal Balance	% of Original Principal Balance	Current Scheduled Balance	% of Current Scheduled Balance
Interest Rate	8	2.9740 %	3,383,900.00	5.5895 %	3,382,616.31	5.3665 %
Interest Rate, Principal Balance, Maturity Date, Scheduled P&I	18	6.6914 %	3,732,425.00	6.1652 %	3,884,805.10	6.1632 %
Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, ARM to Fixed	22	8.1784 %	4,617,050.00	7.6264 %	4,788,875.22	7.5975 %
Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, ARM to Fixed, IO to Fully Amortizing	11	4.0892 %	3,436,231.00	5.6760 %	3,634,653.17	5.7663 %
Interest Rate, Principal Balance, Scheduled P&I	61	22.6766 %	11,901,891.00	19.6595 %	12,586,026.81	19.9676 %
Interest Rate, Principal Balance, Scheduled P&I, Balloon Date, Balloon Amount	1	0.3717 %	700,000.00	1.1563 %	777,288.73	1.2332 %
Interest Rate, Principal Balance, Scheduled P&I, Balloon Date, Balloon Amount, ARM to Fixed	1	0.3717 %	256,000.00	0.4229 %	264,636.60	0.4198 %
Interest Rate, Principal Balance, Scheduled P&I, ARM to Fixed	79	29.3680 %	15,339,310.00	25.3374 %	15,937,533.98	25.2847 %
Interest Rate, Principal Balance, Scheduled P&I, ARM to Fixed, IO to Fully Amortizing	29	10.7807 %	10,350,742.00	17.0973 %	10,819,060.81	17.1643 %
Interest Rate, Maturity Date	1	0.3717 %	75,000.00	0.1239 %	72,795.57	0.1155 %
Interest Rate, Scheduled P&I	6	2.2305 %	997,667.00	1.6479 %	1,009,474.96	1.6015 %
Interest Rate, Balloon Amount	2	0.7435 %	380,500.00	0.6285 %	374,689.61	0.5944 %
Principal Balance, Maturity Date, Scheduled P&I	2	0.7435 %	181,990.00	0.3006 %	184,739.58	0.2931 %
Principal Balance, Maturity Date, Scheduled P&I, Balloon Date, Balloon Amount	1	0.3717 %	68,000.00	0.1123 %	70,147.18	0.1113 %
Principal Balance, Scheduled P&I	18	6.6914 %	2,973,170.00	4.9111 %	3,054,320.20	4.8456 %
Principal Balance, Scheduled P&I, ARM to Fixed	2	0.7435 %	487,900.00	0.8059 %	482,716.71	0.7658 %
Principal Balance, Scheduled P&I, ARM to Fixed, IO to Fully Amortizing	2	0.7435 %	687,950.00	1.1364 %	707,778.07	1.1229 %
Scheduled P&I	5	1.8587 %	970,350.00	1.6028 %	1,000,053.75	1.5866 %

MASTR Asset Backed Securities
Mortgage Pass-Through Certificates
Distribution Date: 25-Nov-2009

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Total	269	100.0000 %	60,540,076.00	100.0000 %	63,032,212.36	100.0000 %
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Current Modified Data Elements Detail															
Loan Number	Modification Approved Date	Modification Effective Date	Original Principal Balance	Current Scheduled Balance	Interest Rate Change	Principal Balance Change	Maturity Date Change	Scheduled P&I Change	Balloon Date Change	Balloon Amt Change	ARM to Fixed Change	Fixed To ARM Change	IO To Fully Amortizing Change	Fully Amortizing To IO Change	Streamlined Modification
Group One															
0002225844	11/13/2009	11/01/2009	168,750.00	178,591.57	X	X	X	X							
1003647432	11/13/2009	10/01/2009	700,000.00	777,288.73	X	X		X	X	X					
1003705002	11/13/2009	10/01/2009	94,000.00	100,477.72	X	X	X	X							
1003871000	11/13/2009	11/01/2009	117,000.00	127,633.61	X	X		X							
1003965276	11/13/2009	11/01/2009	272,000.00	287,030.45	X	X	X	X							
1004010965	11/13/2009	11/01/2009	440,000.00	472,739.61	X	X		X							
1004042486	11/13/2009	11/01/2009	256,000.00	253,921.31	X	X	X	X							
1004097916	11/13/2009	11/01/2009	524,000.00	538,993.54	X	X		X							
1004125869	11/13/2009	10/01/2009	132,000.00	134,113.01	X	X	X	X							
1004136321	11/13/2009	10/01/2009	87,125.00	91,520.32	X	X	X	X							
1004197381	11/13/2009	11/01/2009	116,000.00	115,528.53	X	X		X							
1004206503	11/13/2009	11/01/2009	352,750.00	373,401.37	X	X	X	X							
1004331342	11/13/2009	09/01/2009	217,600.00	231,518.86	X	X	X	X							
1004361149	11/13/2009	11/01/2009	336,550.00	356,288.20	X	X	X	X							
Group Two															
1004098620	11/13/2009	11/01/2009	131,000.00	136,087.92	X	X		X							

For Additional Footnote information, please see bottom of the Historical Modified Data Elements Detail Section.

Historical Modified Data Elements Detail															
Loan Number	Modification Approved Date	Modification Effective Date	Original Principal Balance	Current Scheduled Balance	Interest Rate Change	Principal Balance Change	Maturity Date Change	Scheduled P&I Change	Balloon Date Change	Balloon Amt Change	ARM to Fixed Change	Fixed To ARM Change	IO To Fully Amortizing Change	Fully Amortizing To IO Change	Streamlined Modification
Group One															
0002229463	07/16/2009	07/01/2009	135,000.00	146,801.76	X	X	X	X			X				
0002230164	12/17/2008	12/01/2008	140,600.00	150,168.51	X	X		X			X				
0002232199	08/18/2009	08/01/2009	127,500.00	141,305.92	X	X		X			X				
0002233171	06/17/2009	06/01/2009	144,000.00	143,853.38	X	X		X			X				
0002233894	02/17/2009	02/01/2009	214,710.00	216,621.41	X	X		X							
0002239886	02/17/2009	02/01/2009	246,500.00	243,955.10	X	X	X	X							
0002243583	05/14/2009	05/01/2009	218,000.00	227,351.73	X	X		X			X				
0002243994	12/17/2008	12/01/2008	256,000.00	264,636.60	X	X		X	X	X	X				
0002248228	02/17/2009	02/01/2009	155,550.00	172,141.22	X	X		X							
0002248872	06/17/2009	06/01/2009	270,300.00	274,087.53	X	X		X			X				
1003040346	11/17/2008	11/01/2008	117,000.00	119,345.30	X			X							
1003251171	02/17/2009	02/01/2009	270,000.00	273,219.21	X	X		X							
1003344679	07/16/2009	07/01/2009	352,800.00	376,965.10	X	X		X			X				

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1003349237	09/14/2009	08/01/2009	112,199.00	110,087.19	X	X		X			X				
1003354747	02/17/2009	02/01/2009	85,000.00	88,635.42	X	X		X							
1003368867	08/18/2009	08/01/2009	417,500.00	414,150.30	X	X		X			X				
1003419367	06/17/2009	06/01/2009	105,000.00	117,733.05	X	X		X			X				
1003426750	09/14/2009	09/01/2009	245,000.00	272,708.14	X	X		X							
1003432510	06/17/2009	06/01/2009	143,800.00	143,426.66	X	X		X			X				
1003447167	04/16/2009	04/01/2009	323,900.00	322,351.08	X	X		X			X				
1003610523	05/14/2009	05/01/2009	216,750.00	220,067.49	X	X		X			X				
1003623109	03/16/2009	02/01/2009	284,000.00	297,290.17	X	X		X			X				
1003648529	09/14/2009	08/01/2009	224,900.00	249,053.73	X	X		X							
1003661745	09/14/2009	09/01/2009	89,000.00	100,445.97	X	X	X	X			X				
1003694988	09/14/2009	07/01/2009	237,900.00	268,840.78	X	X		X			X				
1003706252	07/16/2009	07/01/2009	170,000.00	179,402.17	X	X		X			X				
1003712183	01/19/2009	01/01/2009	155,000.00	162,053.14	X	X		X			X		X		
1003716134	02/17/2009	02/01/2009	175,500.00	184,890.66	X	X		X							
1003724161	03/16/2009	03/01/2009	124,800.00	126,759.38	X	X		X			X				
1003733516	07/16/2009	07/01/2009	463,500.00	472,657.50	X	X		X			X		X		
1003739057	09/14/2009	09/01/2009	240,000.00	239,209.31	X	X		X			X				
1003741981	06/17/2009	06/01/2009	153,850.00	153,180.42	X	X	X	X			X				
1003743747	04/16/2009	04/01/2009	296,000.00	314,913.17	X	X		X			X		X		
1003744880	10/13/2009	10/01/2009	133,500.00	135,296.75	X	X		X			X				
1003745763	06/17/2009	06/01/2009	191,160.00	186,119.54	X	X		X			X				
1003763564	10/13/2009	10/01/2009	127,400.00	129,001.09	X	X		X			X				
1003770903	12/17/2008	12/01/2008	65,000.00	64,344.49	X	X		X			X				
1003771136	07/16/2009	07/01/2009	344,250.00	337,212.04		X		X			X				
1003771396	08/18/2009	08/01/2009	81,200.00	87,521.98	X	X		X			X				
1003776499	12/17/2008	12/01/2008	133,200.00	136,420.01	X	X		X			X				
1003777755	02/17/2009	02/01/2009	75,150.00	73,737.35	X	X		X							
1003777951	12/17/2008	11/01/2008	363,000.00	388,341.31	X	X	X	X			X				
1003780634	06/17/2009	06/01/2009	53,550.00	55,764.10	X	X		X			X				
1003780947	03/16/2009	03/01/2009	220,000.00	235,618.01	X	X		X			X				
1003780947	10/13/2009	10/01/2009	220,000.00	247,978.83	X	X		X							
1003781232	04/16/2009	04/01/2009	490,450.00	496,343.04	X	X		X			X				
1003789840	02/17/2009	02/01/2009	339,000.00	351,017.88	X	X		X							
1003798260	10/13/2009	10/01/2009	338,000.00	334,717.25	X	X		X			X				
1003800587	01/19/2009	01/01/2009	160,000.00	165,205.83	X	X	X	X			X				
1003802521	05/14/2009	05/01/2009	107,000.00	123,277.68	X	X		X			X				
1003803147	04/16/2009	04/01/2009	256,500.00	268,263.46	X	X		X			X		X		
1003806055	09/14/2009	09/01/2009	612,000.00	662,330.79	X	X		X			X		X		
1003816865	06/17/2009	06/01/2009	342,000.00	349,932.45		X		X			X		X		
1003822331	02/17/2009	12/01/2008	479,200.00	487,381.79	X	X		X							

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Historical Modified Data Elements Detail															
Loan Number	Modification Approved Date	Modification Effective Date	Original Principal Balance	Current Scheduled Balance	Interest Rate Change	Principal Balance Change	Maturity Date Change	Scheduled P&I Change	Balloon Date Change	Balloon Amt Change	ARM to Fixed Change	Fixed To ARM Change	IO To Fully Amortizing Change	Fully Amortizing To IO Change	Streamlined Modification
1003839476	10/13/2009	10/01/2009	700,000.00	713,722.07	X	X		X			X		X		
1003840419	04/16/2009	04/01/2009	261,800.00	271,868.10	X	X		X			X				
1003842863	08/18/2009	08/01/2009	85,000.00	90,920.66	X	X		X			X				
1003844585	11/17/2008	10/01/2008	106,167.00	107,467.94	X			X							
1003852441	07/16/2009	07/01/2009	150,450.00	154,280.72	X	X		X			X		X		
1003854911	12/17/2008	12/01/2008	745,500.00	740,630.79	X	X	X	X			X				
1003866677	03/16/2009	03/01/2009	288,000.00	290,423.27	X	X		X			X				
1003871821	08/18/2009	08/01/2009	70,000.00	89,613.97	X	X		X							
1003877273	06/17/2009	06/01/2009	108,000.00	112,895.66	X	X		X			X				
1003882203	12/17/2008	12/01/2008	270,000.00	270,000.00	X										
1003891541	08/18/2009	08/01/2009	750,000.00	822,082.48	X	X	X	X			X		X		
1003897643	12/17/2008	12/01/2008	474,000.00	473,164.03	X										
1003927479	12/17/2008	12/01/2008	204,000.00	206,244.23	X	X	X	X			X				
1003927479	09/14/2009	09/01/2009	204,000.00	212,900.99	X	X		X							
1003930116	01/19/2009	01/01/2009	402,000.00	428,971.43	X	X	X	X			X		X		
1003932631	03/16/2009	03/01/2009	359,000.00	367,256.23	X	X		X			X		X		
1003939082	04/16/2009	04/01/2009	211,500.00	214,220.08	X	X		X			X				
1003943442	03/16/2009	03/01/2009	273,000.00	280,609.62	X	X		X			X				
1003945618	01/19/2009	01/01/2009	304,000.00	309,489.46	X	X	X	X			X		X		
1003946387	07/16/2009	07/01/2009	180,000.00	222,707.89	X	X		X			X		X		
1003952814	05/14/2009	05/01/2009	420,000.00	417,801.24	X	X		X			X		X		
1003954224	03/16/2009	03/01/2009	195,000.00	200,440.34	X	X		X			X				
1003958890	04/16/2009	03/01/2009	497,250.00	516,362.65	X	X		X			X		X		
1003971465	01/19/2009	01/01/2009	133,000.00	140,605.25	X	X	X	X			X				
1003972295	05/14/2009	05/01/2009	192,000.00	196,292.70	X	X		X			X				
1003973490	12/17/2008	12/01/2008	450,000.00	449,903.30	X			X							
1003977110	12/17/2008	12/01/2008	216,000.00	217,326.01	X	X	X	X			X				
1003978253	09/14/2009	09/01/2009	230,000.00	252,035.68	X	X		X							
1003979350	01/19/2009	01/01/2009	244,000.00	246,780.63	X	X	X	X			X		X		
1003980972	08/18/2009	08/01/2009	129,600.00	133,932.76	X	X		X			X		X		
1003982202	02/17/2009	02/01/2009	93,600.00	106,473.30	X	X		X							
1003983461	01/19/2009	01/01/2009	90,250.00	90,442.31	X	X		X			X				
1003984111	06/17/2009	05/01/2009	192,800.00	205,786.67	X	X		X			X				
1003986529	10/13/2009	10/01/2009	240,000.00	247,007.44	X	X	X	X			X				
1003988616	01/19/2009	01/01/2009	162,000.00	173,806.67	X	X	X	X			X		X		
1003994066	12/17/2008	12/01/2008	109,600.00	113,160.51	X	X	X	X			X				
1003996368	10/13/2009	07/01/2009	92,000.00	95,547.35	X	X	X	X			X		X		
1003997063	12/17/2008	12/01/2008	500,000.00	533,286.88	X	X		X			X				
1003997777	07/16/2009	07/01/2009	520,000.00	566,685.45	X	X	X	X			X				
1004004865	08/18/2009	06/01/2009	481,500.00	647,107.63	X	X		X							
1004010796	08/18/2009	08/01/2009	85,500.00	86,365.80	X	X		X			X				

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1004011606	06/17/2009	06/01/2009	122,500.00	127,769.52	X	X		X			X				
1004013463	07/16/2009	07/01/2009	178,400.00	181,537.19	X	X		X			X		X		
1004014499	06/17/2009	06/01/2009	82,800.00	87,809.69	X	X		X			X				
1004018896	12/17/2008	12/01/2008	102,550.00	110,267.58	X	X	X	X							
1004024692	08/18/2009	08/01/2009	143,650.00	145,504.67		X		X			X				
1004029429	01/19/2009	01/01/2009	360,000.00	377,979.18	X	X	X	X			X		X		
1004030337	02/17/2009	02/01/2009	151,680.00	161,828.05	X	X		X							
1004033272	09/14/2009	08/01/2009	231,200.00	244,181.76	X	X		X			X				
1004043234	04/16/2009	04/01/2009	183,200.00	185,549.18	X	X		X			X				
1004045722	07/16/2009	07/01/2009	190,400.00	208,595.53	X	X	X	X							
1004046491	04/16/2009	04/01/2009	87,125.00	90,699.86	X	X		X			X				
1004050305	04/16/2009	04/01/2009	54,000.00	53,231.23	X	X		X			X				
1004050421	07/16/2009	07/01/2009	133,520.00	158,966.78	X	X		X			X		X		
1004052517	06/17/2009	03/01/2009	144,000.00	147,163.37	X	X		X			X				
1004053721	07/16/2009	05/01/2009	132,200.00	146,088.85	X	X		X							
1004062944	05/14/2009	05/01/2009	383,960.00	390,411.36	X	X		X			X				
1004063159	01/19/2009	12/01/2008	160,650.00	172,744.14	X	X	X	X			X				
1004070748	02/17/2009	02/01/2009	621,000.00	622,544.70	X	X		X							
1004071694	08/18/2009	08/01/2009	210,400.00	236,848.72	X	X		X							
1004081781	02/17/2009	02/01/2009	75,600.00	76,559.45	X	X		X							
1004083440	02/17/2009	02/01/2009	63,600.00	72,748.24	X	X		X							
1004084270	12/17/2008	12/01/2008	75,000.00	72,795.57	X		X								
1004084680	12/17/2008	12/01/2008	95,920.00	100,496.46	X	X		X			X				
1004096267	04/16/2009	04/01/2009	50,400.00	53,495.38	X	X		X			X				
1004099291	04/16/2009	03/01/2009	190,400.00	187,781.92	X	X	X	X			X				
1004100671	06/17/2009	06/01/2009	123,000.00	124,669.62	X	X		X			X				
1004105685	01/19/2009	12/01/2008	52,000.00	66,491.52	X	X	X	X			X				
1004109217	05/14/2009	05/01/2009	120,000.00	120,951.49	X	X		X			X				
1004113774	07/16/2009	07/01/2009	71,250.00	74,934.73	X	X		X			X				
1004123451	08/18/2009	08/01/2009	540,000.00	565,729.83	X	X		X			X				
1004125477	07/16/2009	07/01/2009	440,000.00	516,076.40	X	X		X			X				
1004130951	05/14/2009	05/01/2009	174,250.00	171,803.22	X	X	X	X			X				
1004132888	05/14/2009	05/01/2009	204,000.00	203,503.92	X	X		X			X				
1004133486	09/14/2009	07/01/2009	576,000.00	598,623.88	X	X		X			X				
1004133707	05/14/2009	05/01/2009	175,750.00	178,219.73	X	X		X			X		X		
1004134225	12/17/2008	12/01/2008	168,000.00	165,105.19	X					X					
1004136866	07/16/2009	07/01/2009	84,000.00	88,590.05	X	X		X			X				
1004145473	02/17/2009	02/01/2009	52,000.00	54,185.16	X	X		X							
1004146016	08/18/2009	08/01/2009	128,000.00	132,549.99	X	X		X			X				
1004157414	06/17/2009	06/01/2009	400,000.00	419,945.33	X	X		X			X		X		
1004167458	03/16/2009	02/01/2009	132,300.00	136,584.51	X	X		X			X				

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1004173147	12/17/2008	12/01/2008	454,100.00	454,099.96	X										
1004173147	08/18/2009	08/01/2009	454,100.00	469,180.63	X	X		X			X		X		
1004173904	04/16/2009	04/01/2009	178,500.00	181,123.55	X	X		X			X				
1004181334	09/14/2009	08/01/2009	89,370.00	96,863.03	X	X		X			X				
1004181575	12/17/2008	12/01/2008	212,500.00	209,584.42	X					X					
1004183813	01/19/2009	01/01/2009	448,000.00	475,478.70	X	X	X	X							
1004189504	07/16/2009	07/01/2009	76,500.00	77,814.15	X	X		X			X				
1004190752	02/17/2009	02/01/2009	303,000.00	306,154.99	X	X		X							
1004191270	03/16/2009	02/01/2009	306,000.00	331,124.56	X	X		X			X				
1004191813	07/16/2009	06/01/2009	348,000.00	374,004.85	X	X		X			X				
1004192929	11/17/2008	11/01/2008	100,000.00	103,985.73	X			X							
1004196756	04/16/2009	04/01/2009	93,000.00	110,563.89	X	X		X			X				
1004199012	12/17/2008	12/01/2008	149,150.00	155,453.53	X	X	X	X			X				
1004204916	11/17/2008	11/01/2008	112,000.00	121,479.42	X			X							
1004209403	10/13/2009	10/01/2009	144,000.00	144,233.87	X	X		X			X				
1004209699	04/16/2009	04/01/2009	109,200.00	111,084.91	X	X		X			X				
1004215833	06/17/2009	06/01/2009	303,920.00	313,360.57	X	X		X			X		X		
1004218322	02/17/2009	01/01/2009	104,000.00	112,180.66	X	X		X							
1004219081	08/18/2009	08/01/2009	248,000.00	254,496.15	X	X		X			X				
1004220051	08/18/2009	06/01/2009	517,000.00	573,965.80	X	X		X			X		X		
1004222157	05/14/2009	05/01/2009	110,000.00	111,202.16	X	X		X			X				
1004224663	08/18/2009	08/01/2009	89,352.00	92,464.57	X	X		X			X		X		
1004235544	04/16/2009	03/01/2009	336,000.00	335,027.48	X	X		X			X				
1004238417	06/17/2009	06/01/2009	391,200.00	390,437.91	X	X		X			X				
1004246015	12/17/2008	12/01/2008	564,000.00	564,000.00	X										
1004259689	08/18/2009	08/01/2009	420,000.00	433,289.07	X	X		X			X		X		
1004264664	06/17/2009	06/01/2009	61,056.00	68,036.60	X	X		X			X				
1004266500	01/19/2009	01/01/2009	198,000.00	201,345.98	X	X	X	X			X				
1004276232	12/17/2008	12/01/2008	394,000.00	394,000.00	X										
1004280842	09/14/2009	08/01/2009	332,100.00	361,787.19	X	X	X	X			X		X		
1004281397	12/17/2008	12/01/2008	140,000.00	141,626.53	X	X	X	X			X				
1004293730	05/14/2009	05/01/2009	124,200.00	126,399.18	X	X		X			X				
1004303426	09/14/2009	09/01/2009	480,250.00	486,021.85	X	X		X							
1004306405	01/19/2009	01/01/2009	262,381.00	265,296.79	X	X	X	X			X		X		
1004308074	05/14/2009	05/01/2009	663,000.00	669,014.92	X	X		X			X		X		
1004322227	07/16/2009	06/01/2009	265,200.00	271,367.49	X	X		X			X		X		
1004328285	04/16/2009	04/01/2009	507,600.00	520,808.58	X	X		X			X		X		
1004343008	11/17/2008	11/01/2008	155,000.00	158,971.92				X							
1004343008	09/14/2009	09/01/2009	155,000.00	160,871.01	X	X		X							
1004353452	08/18/2009	08/01/2009	529,200.00	580,310.19	X	X		X			X		X		
1004355003	01/19/2009	01/01/2009	144,000.00	147,544.87	X	X	X	X			X				

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1004361149	02/17/2009	02/01/2009	336,550.00	354,066.71	X	X		X							
1004364645	12/17/2008	12/01/2008	595,000.00	594,636.35	X										
1004365298	11/17/2008	11/01/2008	320,000.00	332,414.95				X							
1004365948	06/17/2009	06/01/2009	374,400.00	400,136.04	X	X		X			X		X		
1004370601	12/17/2008	12/01/2008	124,000.00	128,989.35	X	X	X	X			X				
1004374411	05/14/2009	05/01/2009	156,750.00	159,085.08	X	X		X			X		X		
1004375036	05/14/2009	05/01/2009	215,650.00	229,459.19	X	X	X	X			X				
1004378202	05/14/2009	05/01/2009	373,500.00	393,116.35	X	X		X			X				
1004379078	06/17/2009	06/01/2009	345,950.00	357,845.62		X		X			X		X		
1004382830	12/17/2008	12/01/2008	112,500.00	107,293.27	X			X							
1004385329	09/14/2009	09/01/2009	123,750.00	134,300.23	X	X		X			X				
1004391036	07/16/2009	07/01/2009	184,000.00	193,942.41	X	X		X			X				
1004392641	05/14/2009	05/01/2009	243,000.00	250,098.85	X	X	X	X			X		X		
1004414351	03/16/2009	03/01/2009	72,250.00	77,846.14	X	X		X			X				
1004415001	12/17/2008	12/01/2008	422,800.00	422,715.97	X										
1004430020	08/18/2009	08/01/2009	493,000.00	522,655.21	X	X		X			X		X		
1004440974	06/17/2009	06/01/2009	284,750.00	302,813.14	X	X	X	X			X		X		
1004476310	04/16/2009	04/01/2009	470,250.00	468,472.01	X	X		X			X		X		
1004496664	10/13/2009	10/01/2009	64,770.00	71,868.55	X	X		X			X				
1004511736	12/15/2008	12/01/2008	210,000.00	210,000.00	X										
Group Two															
0002198039	05/14/2009	05/01/2009	426,000.00	429,588.40		X		X							
0002203404	07/16/2009	07/01/2009	487,000.00	470,834.56	X	X		X							
0002207581	01/19/2009	01/01/2009	89,990.00	92,729.26		X	X	X							
0002230861	04/16/2009	03/01/2009	68,000.00	70,147.18		X	X	X	X	X					
0002231812	12/17/2008	12/01/2008	52,800.00	53,977.57		X		X							
0002232970	11/17/2008	11/01/2008	74,250.00	74,184.57				X							
0002237279	06/17/2009	06/01/2009	85,600.00	99,736.76	X	X		X							
0002248741	10/13/2009	09/01/2009	64,800.00	70,759.30	X	X		X							
0002249452	05/14/2009	05/01/2009	62,500.00	64,136.62	X	X		X							
0002250108	01/19/2009	01/01/2009	78,400.00	82,353.91		X		X							
1002952987	07/16/2009	07/01/2009	69,500.00	68,225.79	X	X		X							
1003124345	04/16/2009	04/01/2009	174,000.00	170,844.25		X		X							
1003341333	03/16/2009	03/01/2009	175,500.00	174,719.19	X	X		X							
1003404122	04/16/2009	04/01/2009	187,200.00	189,218.76		X		X							
1003430585	06/17/2009	06/01/2009	22,400.00	23,997.02	X	X		X							
1003440235	05/14/2009	05/01/2009	172,000.00	179,306.14		X		X							
1003524573	07/16/2009	07/01/2009	266,000.00	264,622.34	X	X		X							
1003592534	07/16/2009	07/01/2009	65,600.00	62,184.80		X		X							
1003596353	01/19/2009	01/01/2009	105,600.00	115,213.14		X		X							
1003629568	09/14/2009	08/01/2009	80,000.00	81,557.65	X	X		X							

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1003643356	09/14/2009	08/01/2009	80,960.00	81,908.37	X	X		X							
1003644792	08/18/2009	08/01/2009	130,400.00	133,334.68	X	X		X							
1003652540	05/14/2009	05/01/2009	56,800.00	60,620.51	X	X		X							
1003764572	11/17/2008	11/01/2008	171,000.00	181,449.99				X							
1003844870	08/18/2009	08/01/2009	180,000.00	179,788.29	X	X	X	X							
1003850210	07/16/2009	07/01/2009	195,000.00	200,992.95	X	X		X							
1003862859	04/16/2009	04/01/2009	340,000.00	346,374.55	X	X	X	X							
1003863493	02/17/2009	02/01/2009	67,920.00	67,715.42		X		X							
1003984558	11/17/2008	11/01/2008	250,100.00	253,032.32				X							
1003984558	09/14/2009	09/01/2009	250,100.00	262,384.56	X	X		X							
1003994306	05/14/2009	05/01/2009	98,600.00	100,072.05	X	X		X							
1004018280	04/16/2009	04/01/2009	163,800.00	169,701.77	X	X		X							
1004021472	02/17/2009	02/01/2009	72,000.00	74,684.58		X		X							
1004055505	06/17/2009	04/01/2009	167,500.00	167,736.67		X		X							
1004060848	08/18/2009	06/01/2009	122,400.00	125,270.02		X		X							
1004062169	08/18/2009	08/01/2009	20,000.00	20,480.69	X	X		X							
1004070533	08/18/2009	08/01/2009	244,000.00	239,524.04	X	X		X							
1004075351	12/17/2008	10/01/2008	92,000.00	92,010.32		X	X	X							
1004092886	10/13/2009	08/01/2009	167,000.00	172,479.16	X	X	X	X							
1004100895	04/16/2009	03/01/2009	47,600.00	46,858.60	X	X	X	X							
1004109994	08/18/2009	08/01/2009	289,000.00	285,491.24	X	X		X							
1004116600	09/14/2009	09/01/2009	88,000.00	90,571.00		X		X							
1004144269	08/18/2009	06/01/2009	76,500.00	79,708.86	X	X		X							
1004146908	07/16/2009	06/01/2009	148,500.00	163,745.04	X	X		X							
1004157469	08/18/2009	07/01/2009	244,791.00	320,845.66	X	X		X							
1004184091	05/14/2009	05/01/2009	247,500.00	254,932.39	X	X		X							
1004204550	07/16/2009	02/01/2009	448,000.00	447,751.85		X		X							
1004224556	08/18/2009	08/01/2009	210,000.00	207,283.90	X	X		X							
1004252221	02/17/2009	02/01/2009	270,750.00	301,295.70		X		X							
1004262443	06/17/2009	06/01/2009	276,250.00	299,840.18	X	X		X							
1004264049	04/16/2009	04/01/2009	93,600.00	94,144.78	X	X	X	X							
1004291796	09/14/2009	08/01/2009	65,000.00	69,221.15	X	X		X							
1004344775	01/19/2009	01/01/2009	133,000.00	134,615.35		X		X							
1004348094	09/14/2009	06/01/2009	120,000.00	116,139.20	X	X		X							
1004394952	02/17/2009	02/01/2009	140,000.00	140,258.74		X		X							
1004420031	04/16/2009	04/01/2009	202,000.00	221,733.90		X		X							
1004539878	04/16/2009	04/01/2009	95,000.00	94,611.53	X	X		X							

If a loan has been modified multiple times, it will be included in the totals for each applicable modification type in the summary sections.

* Loans that are listed in the Modification Detail Section, and are not listed in the Modified Data Elements Section may have been reported prior to November 2008 or incurred one or more ARM Parameter changes.

MASTR Asset Backed Securities
Mortgage Pass-Through Certificates
Distribution Date: 25-Nov-2009

**MASTR Asset Backed Securities
Mortgage Pass-Through Certificates
Series 2006-NC1**

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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Future Modifications

Future Modification Summary			
Groups	Loan Count	Original Principal Balance	Current Scheduled Balance
Group One	0	0.00	0.00
Group Two	0	0.00	0.00
Total	0	0.00	0.00

Future Modification Detail													
Loan Number	Original Principal Balance	Modification Approved Date/ Modification Effective Date	Previously Modified		No of Months Delinq.	Loan Status	Next Due Date	Interest Rate	Payment Amount	Maturity Date	Balloon Amount	Balloon Date	Current Sched Balance/Modified Beginning Balance

No Future Modifications this Period

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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 One			Group Two		
		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		28	8,977,122.51	3.027	19	6,953,470.18	3.440	9	2,023,652.33	2.143
5.000	5.499	37	10,693,002.22	3.606	30	9,623,152.74	4.761	7	1,069,849.48	1.133
5.500	5.999	28	5,507,569.64	1.857	15	3,149,814.26	1.558	13	2,357,755.38	2.497
6.000	6.499	139	31,913,430.72	10.762	42	10,322,769.10	5.107	97	21,590,661.62	22.869
6.500	6.999	143	27,605,541.12	9.309	45	9,441,422.07	4.671	98	18,164,119.05	19.239
7.000	7.499	136	25,531,358.27	8.610	46	11,157,203.46	5.520	90	14,374,154.81	15.225
7.500	7.999	251	51,275,557.44	17.291	136	37,930,003.80	18.765	115	13,345,553.64	14.136
8.000	8.499	332	61,547,463.98	20.755	278	55,400,943.56	27.409	54	6,146,520.42	6.510
8.500	8.999	286	48,576,739.05	16.381	225	42,664,465.84	21.108	61	5,912,273.21	6.262
9.000	9.499	105	11,360,546.14	3.831	58	8,422,380.55	4.167	47	2,938,165.59	3.112
9.500	9.999	96	7,159,473.50	2.414	33	3,930,539.20	1.945	63	3,228,934.30	3.420
10.000	10.499	24	3,122,357.54	1.053	10	1,969,211.73	0.974	14	1,153,145.81	1.221
10.500	10.999	29	1,886,963.43	0.636	5	696,606.23	0.345	24	1,190,357.20	1.261
11.000	11.499	15	888,792.65	0.300	3	411,071.18	0.203	12	477,721.47	0.506
11.500	11.999	6	270,913.65	0.091	1	54,664.93	0.027	5	216,248.72	0.229
12.000	12.499	6	221,486.96	0.075	0	0.00	0.000	6	221,486.96	0.235
12.500	12.999	0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
13.000	13.499	0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
>= 13.500		0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
Total		1,661	296,538,318.82	100.000	946	202,127,718.83	100.000	715	94,410,599.99	100.000

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Supplemental Reporting

Closing Date

February 24, 2006

Determination Date

With respect to any Distribution Date, the 15th day of the calendar month in which such Distribution Date occurs or, if such 15th day is not a Business Day, the Business Day immediately preceding such 15th day.

Distribution Date

The 25th day of any month, or if such 25th day is not a Business Day, the Business Day immediately following such 25th day, commencing in March 2006.

Interest Determination Date

With respect to the Class A Certificates, the Mezzanine Certificates, REMIC II Regular Interest II-LTA1, REMIC II Regular Interest IILTA2, REMIC II Regular Interest II-LTA3, REMIC II Regular Interest II-LTA4, REMIC II Regular Interest II-LTM1, REMIC II Regular Interest II-LTM2, REMIC II Regular Interest IILTM3, REMIC II Regular Interest II-LTM4, REMIC II Regular Interest II-LTM5, REMIC II Regular Interest II-LTM6, REMIC II Regular Interest II-LTM7, REMIC II Regular Interest IILTM8, REMIC II Regular Interest II-LTM9, REMIC II Regular Interest II-LTM10 and REMIC II Regular Interest II-LTM11 and any Accrual Period therefor, the second London Business Day preceding the commencement of such Accrual Period.

Record Date

With respect to each Distribution Date and any Book-Entry Certificate, the Business Day immediately preceding such Distribution Date. With respect to each Distribution Date and any other Certificates, including any Definitive Certificates, the last Business Day of the month immediately preceding the month in which such Distribution Date occurs.

Remittance Date

With respect to any Distribution Date, the 18th day of the calendar month in which such Distribution Date occurs or, if such 18th day is not a Business Day, the Business Day immediately following.

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.