

Distribution Date: 02/25/2009
Determination Date: 02/13/2009

WaMu Asset-Backed Certificates Series 2007-HE2 Trust



CONTACT INFORMATION

| | |
|-------------------|--|
| Depositor | WaMu Asset Acceptance Corp. 1301 Second Avenue Seattle, WA 98101 |
| Seller / Servicer | Washington Mutual Bank 1301 Second Avenue Seattle, WA 98101 |
| Trustee | Citibank, N.A. 388 Greenwich Street, 14th Floor New York, NY 10013 |

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Citibank, N.A.
Agency and Trust
388 Greenwich Street, 14th Floor
New York, NY 10013

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Distribution Summary

DISTRIBUTION IN DOLLARS

| Class (1) | Original Balance (2) | Prior Principal Balance (3) | Pass- Through Rate (4) | Accrual Day Count (5) | Accrual Dates (6) | Interest Distributed (7) | Principal Distributed (8) | Total Distributed (9)=(7+8) | Deferred Interest (10) | Realized Loss (11) | Current Principal Balance (12)=(3-8+10-11) |
|--------------|----------------------------|--------------------------------------|---------------------------------|-----------------------------|-------------------------|--------------------------------|---------------------------------|-----------------------------------|------------------------------|--------------------------|---|
| IA | 491,550,000.00 | 383,966,396.81 | 0.649380% | 30 / 360 | 01/26 - 02/24 | 207,783.42 | 5,039,197.75 | 5,246,981.17 | 0.00 | 0.00 | 378,927,199.06 |
| IIA1 | 357,425,000.00 | 181,845,456.28 | 0.499380% | 30 / 360 | 01/26 - 02/24 | 75,674.99 | 6,722,424.27 | 6,798,099.26 | 0.00 | 0.00 | 175,123,032.01 |
| IIA2 | 125,322,000.00 | 125,322,000.00 | 0.579380% | 30 / 360 | 01/26 - 02/24 | 60,507.55 | 0.00 | 60,507.55 | 0.00 | 0.00 | 125,322,000.00 |
| IIA3 | 199,414,000.00 | 199,414,000.00 | 0.639380% | 30 / 360 | 01/26 - 02/24 | 106,251.10 | 0.00 | 106,251.10 | 0.00 | 0.00 | 199,414,000.00 |
| IIA4 | 117,955,000.00 | 117,955,000.00 | 0.749380% | 30 / 360 | 01/26 - 02/24 | 73,660.93 | 0.00 | 73,660.93 | 0.00 | 0.00 | 117,955,000.00 |
| M1 | 50,997,000.00 | 50,997,000.00 | 0.859380% | 30 / 360 | 01/26 - 02/24 | 36,521.50 | 0.00 | 36,521.50 | 0.00 | 0.00 | 50,997,000.00 |
| M2 | 44,623,000.00 | 44,623,000.00 | 0.939380% | 30 / 360 | 01/26 - 02/24 | 34,931.63 | 0.00 | 34,931.63 | 0.00 | 0.00 | 44,623,000.00 |
| M3 | 27,092,000.00 | 27,092,000.00 | 1.139380% | 30 / 360 | 01/26 - 02/24 | 25,723.40 | 0.00 | 25,723.40 | 0.00 | 0.00 | 27,092,000.00 |
| M4 | 23,905,000.00 | 23,905,000.00 | 1.739380% | 30 / 360 | 01/26 - 02/24 | 34,649.90 | 0.00 | 34,649.90 | 0.00 | 0.00 | 23,905,000.00 |
| M5 | 23,108,000.00 | 23,108,000.00 | 2.089380% | 30 / 360 | 01/26 - 02/24 | 40,234.49 | 0.00 | 40,234.49 | 0.00 | 0.00 | 23,108,000.00 |
| M6 | 21,514,000.00 | 21,514,000.00 | 2.639380% | 30 / 360 | 01/26 - 02/24 | 47,319.68 | 0.00 | 47,319.68 | 0.00 | 0.00 | 21,514,000.00 |
| M7 | 20,718,000.00 | 20,718,000.00 | 2.639380% | 30 / 360 | 01/26 - 02/24 | 45,568.90 | 0.00 | 45,568.90 | 0.00 | 4,718,938.75 | 15,999,061.25 |
| M8 | 12,749,000.00 | 8,908,723.19 | 2.639380% | 30 / 360 | 01/26 - 02/24 | 19,594.59 | 0.00 | 19,594.59 | 0.00 | 8,908,723.19 | 0.00 |
| M9 | 17,531,000.00 | 0.00 | 2.639380% | 30 / 360 | 01/26 - 02/24 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| C | 59,762,058.04 | 0.00 | 0.000000% | 30 / 360 | 01/01 - 01/31 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P | 100.00 | 100.00 | 0.000000% | 30 / 360 | | 38,219.90 | 0.00 | 38,219.90 | 0.00 | 0.00 | 100.00 |
| R | 0.00 | 0.00 | 0.000000% | - | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RCX | 0.00 | 0.00 | 0.000000% | - | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RPX | 0.00 | 0.00 | 0.000000% | - | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | 1,593,665,158.04 | 1,229,368,676.28 | | | | 846,641.98 | 11,761,622.02 | 12,608,264.00 | 0.00 | 13,627,661.94 | 1,203,979,392.32 |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Distribution Summary (Factors)

PER \$1,000 OF ORIGINAL BALANCE

| Class | CUSIP | Record Date | Prior Principal Balance (3/2 x 1000) | Interest Distributed (7/2 x 1000) | Principal Distributed (8/2 x 1000) | Total Distributed (9/2 x 1000) | Deferred Interest (10/2 x 1000) | Realized Loss (11/2 x 1000) | Current Principal Balance (12/2 x 1000) |
|-------|-----------|-------------|---|--------------------------------------|---------------------------------------|-----------------------------------|------------------------------------|--------------------------------|--|
| IA | 92926SAA4 | 02/24/2009 | 781.133958 | 0.422711 | 10.251648 | 10.674359 | 0.000000 | 0.000000 | 770.882309 |
| IIA1 | 92926SAB2 | 02/24/2009 | 508.765353 | 0.211723 | 18.807930 | 19.019652 | 0.000000 | 0.000000 | 489.957423 |
| IIA2 | 92926SAC0 | 02/24/2009 | 1,000.000000 | 0.482817 | 0.000000 | 0.482817 | 0.000000 | 0.000000 | 1,000.000000 |
| IIA3 | 92926SAD8 | 02/24/2009 | 1,000.000000 | 0.532817 | 0.000000 | 0.532817 | 0.000000 | 0.000000 | 1,000.000000 |
| IIA4 | 92926SAE6 | 02/24/2009 | 1,000.000000 | 0.624483 | 0.000000 | 0.624483 | 0.000000 | 0.000000 | 1,000.000000 |
| M1 | 92926SAF3 | 02/24/2009 | 1,000.000000 | 0.716150 | 0.000000 | 0.716150 | 0.000000 | 0.000000 | 1,000.000000 |
| M2 | 92926SAG1 | 02/24/2009 | 1,000.000000 | 0.782817 | 0.000000 | 0.782817 | 0.000000 | 0.000000 | 1,000.000000 |
| M3 | 92926SAH9 | 02/24/2009 | 1,000.000000 | 0.949483 | 0.000000 | 0.949483 | 0.000000 | 0.000000 | 1,000.000000 |
| M4 | 92926SAJ5 | 02/24/2009 | 1,000.000000 | 1.449483 | 0.000000 | 1.449483 | 0.000000 | 0.000000 | 1,000.000000 |
| M5 | 92926SAK2 | 02/24/2009 | 1,000.000000 | 1.741150 | 0.000000 | 1.741150 | 0.000000 | 0.000000 | 1,000.000000 |
| M6 | 92926SAL0 | 02/24/2009 | 1,000.000000 | 2.199483 | 0.000000 | 2.199483 | 0.000000 | 0.000000 | 1,000.000000 |
| M7 | 92926SAM8 | 02/24/2009 | 1,000.000000 | 2.199484 | 0.000000 | 2.199484 | 0.000000 | 227.769995 | 772.230005 |
| M8 | 92926SAN6 | 02/24/2009 | 698.778194 | 1.536951 | 0.000000 | 1.536951 | 0.000000 | 698.778194 | 0.000000 |
| M9 | 92926SAP1 | 02/24/2009 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| C | 92926SAQ9 | 01/30/2009 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| P | 92926SAR7 | 01/30/2009 | 1,000.000000 | 382,199.000000 | 0.000000 | 382,199.000000 | 0.000000 | 0.000000 | 1,000.000000 |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Interest Distribution Detail

DISTRIBUTION IN DOLLARS

| Class (1) | Prior Principal Balance (2) | Pass- Through Rate (3) | Next Pass- Through Rate (4) | Interest Accrual Day Cnt Fraction (5) | Optimal Accrued Interest (6) | Prior Unpaid Interest (7) | Interest on Prior Unpaid Interest (8) | Non-Recov. Interest Shortfall (9) | Interest Due (10)=(6)+(7)+(8)-(9) | Deferred Interest (11) | Interest Distributed (12) | Current Unpaid Interest (13)=(10)-(11)-(12) |
|--------------|--------------------------------------|---------------------------------|--------------------------------------|--|---------------------------------------|------------------------------------|--|--|---|------------------------------|---------------------------------|--|
| IA | 383,966,396.81 | 0.64938% | 0.73375% | 30 / 360 | 207,783.42 | 0.00 | 0.00 | 0.00 | 207,783.42 | 0.00 | 207,783.42 | 0.00 |
| IIA1 | 181,845,456.28 | 0.49938% | 0.58375% | 30 / 360 | 75,674.99 | 0.00 | 0.00 | 0.00 | 75,674.99 | 0.00 | 75,674.99 | 0.00 |
| IIA2 | 125,322,000.00 | 0.57938% | 0.66375% | 30 / 360 | 60,507.55 | 0.00 | 0.00 | 0.00 | 60,507.55 | 0.00 | 60,507.55 | 0.00 |
| IIA3 | 199,414,000.00 | 0.63938% | 0.72375% | 30 / 360 | 106,251.10 | 0.00 | 0.00 | 0.00 | 106,251.10 | 0.00 | 106,251.10 | 0.00 |
| IIA4 | 117,955,000.00 | 0.74938% | 0.83375% | 30 / 360 | 73,660.93 | 0.00 | 0.00 | 0.00 | 73,660.93 | 0.00 | 73,660.93 | 0.00 |
| M1 | 50,997,000.00 | 0.85938% | 0.94375% | 30 / 360 | 36,521.50 | 0.00 | 0.00 | 0.00 | 36,521.50 | 0.00 | 36,521.50 | 0.00 |
| M2 | 44,623,000.00 | 0.93938% | 1.02375% | 30 / 360 | 34,931.63 | 0.00 | 0.00 | 0.00 | 34,931.63 | 0.00 | 34,931.63 | 0.00 |
| M3 | 27,092,000.00 | 1.13938% | 1.22375% | 30 / 360 | 25,723.40 | 0.00 | 0.00 | 0.00 | 25,723.40 | 0.00 | 25,723.40 | 0.00 |
| M4 | 23,905,000.00 | 1.73938% | 1.82375% | 30 / 360 | 34,649.90 | 0.00 | 0.00 | 0.00 | 34,649.90 | 0.00 | 34,649.90 | 0.00 |
| M5 | 23,108,000.00 | 2.08938% | 2.17375% | 30 / 360 | 40,234.49 | 0.00 | 0.00 | 0.00 | 40,234.49 | 0.00 | 40,234.49 | 0.00 |
| M6 | 21,514,000.00 | 2.63938% | 2.72375% | 30 / 360 | 47,319.68 | 0.00 | 0.00 | 0.00 | 47,319.68 | 0.00 | 47,319.68 | 0.00 |
| M7 | 20,718,000.00 | 2.63938% | 2.72375% | 30 / 360 | 45,568.90 | 0.00 | 0.00 | 0.00 | 45,568.90 | 0.00 | 45,568.90 | 0.00 |
| M8 | 8,908,723.19 | 2.63938% | 2.72375% | 30 / 360 | 19,594.59 | 0.00 | 0.00 | 0.00 | 19,594.59 | 0.00 | 19,594.59 | 0.00 |
| M9 | 0.00 | 2.63938% | 2.72375% | 30 / 360 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| C | 0.00 | 0.00000% | 0.00000% | 30 / 360 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P | 100.00 | 0.00000% | 0.00000% | 30 / 360 | 38,219.90 | 0.00 | 0.00 | 0.00 | 38,219.90 | 0.00 | 38,219.90 | 0.00 |
| R | 0.00 | 0.00000% | 0.00000% | - | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RCX | 0.00 | 0.00000% | 0.00000% | - | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| RPX | 0.00 | 0.00000% | 0.00000% | - | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Totals | 1,229,368,676.28 | | | | 846,641.98 | 0.00 | 0.00 | 0.00 | 846,641.98 | 0.00 | 846,641.98 | 0.00 |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Principal Distribution Detail

DISTRIBUTION IN DOLLARS

| Class (1) | Original Balance (2) | Prior Principal Balance (3) | Scheduled Principal Distribution (4) | Unscheduled Principal Distribution (5) | Accreted Principal (6) | Current Realized Losses (7) | Current Principal Recoveries (8) | Current Principal Balance (9)=(3)-(4)-(5)+(6)-(7)+(8) | Cumulative Realized Losses (10) | Original Class (%) (11) | Current Class (%) (12) | Original Credit Support (13) | Current Credit Support (14) |
|--------------|----------------------------|--------------------------------------|---|---|------------------------------|--------------------------------------|---|--|--|----------------------------------|---------------------------------|---------------------------------------|--------------------------------------|
| IA | 491,550,000.00 | 383,966,396.81 | 310,307.60 | 4,728,890.15 | 0.00 | 0.00 | 0.00 | 378,927,199.06 | 0.00 | 30.84% | 31.47% | 18.95% | 17.21% |
| IIA1 | 357,425,000.00 | 181,845,456.28 | 377,838.28 | 6,344,585.99 | 0.00 | 0.00 | 0.00 | 175,123,032.01 | 0.00 | 22.43% | 14.55% | 18.95% | 17.21% |
| IIA2 | 125,322,000.00 | 125,322,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 125,322,000.00 | 0.00 | 7.86% | 10.41% | 18.95% | 17.21% |
| IIA3 | 199,414,000.00 | 199,414,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 199,414,000.00 | 0.00 | 12.51% | 16.56% | 18.95% | 17.21% |
| IIA4 | 117,955,000.00 | 117,955,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 117,955,000.00 | 0.00 | 7.40% | 9.80% | 18.95% | 17.21% |
| M1 | 50,997,000.00 | 50,997,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 50,997,000.00 | 0.00 | 3.20% | 4.24% | 15.75% | 12.98% |
| M2 | 44,623,000.00 | 44,623,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 44,623,000.00 | 0.00 | 2.80% | 3.71% | 12.95% | 9.27% |
| M3 | 27,092,000.00 | 27,092,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 27,092,000.00 | 0.00 | 1.70% | 2.25% | 11.25% | 7.02% |
| M4 | 23,905,000.00 | 23,905,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 23,905,000.00 | 0.00 | 1.50% | 1.99% | 9.75% | 5.04% |
| M5 | 23,108,000.00 | 23,108,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 23,108,000.00 | 0.00 | 1.45% | 1.92% | 8.30% | 3.12% |
| M6 | 21,514,000.00 | 21,514,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 21,514,000.00 | 0.00 | 1.35% | 1.79% | 6.95% | 1.33% |
| M7 | 20,718,000.00 | 20,718,000.00 | 0.00 | 0.00 | 0.00 | 4,718,938.75 | 0.00 | 15,999,061.25 | 4,718,938.75 | 1.30% | 1.33% | 5.65% | 0.00% |
| M8 | 12,749,000.00 | 8,908,723.19 | 0.00 | 0.00 | 0.00 | 8,908,723.19 | 0.00 | 0.00 | 12,749,000.00 | 0.80% | 0.00% | 4.85% | 0.00% |
| M9 | 17,531,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 17,531,000.00 | 1.10% | 0.00% | 3.75% | 0.00% |
| C | 59,762,058.04 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 59,762,443.43 | 3.75% | 0.00% | 0.00% | 0.00% |
| Totals | 1,593,665,058.04 | 1,229,368,576.28 | 688,145.88 | 11,073,476.14 | 0.00 | 13,627,661.94 | 0.00 | 1,203,979,292.32 | 94,761,382.18 | 100% | 100% | | |

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Reconciliation Detail

| SOURCE OF FUNDS | | ALLOCATION OF FUNDS | |
|---|---------------|--|---------------|
| Interest Funds Available | | Scheduled Fees | |
| Scheduled Interest | 7,781,798.90 | PMI Fee | 136,286.35 |
| Uncompensated PPIS | 0.00 | Servicing Fee | 462,057.47 |
| Relief Act Interest Shortfall | 0.00 | Tax Premium | 172.70 |
| Interest Adjustments | 27,535.44 | Total Scheduled Fees: | 598,516.52 |
| Interest Losses | (201,269.42) | Additional Fees, Expenses, etc. | |
| Stop Advance Interest | (837,993.47) | Extraordinary Trust Fund Expenses | 0.00 |
| Total Interest Funds Available: | 6,770,071.45 | Other Expenses | 0.00 |
| Principal Funds Available | | Payment to the Swap Counterparty | 3,157,250.49 |
| Scheduled Principal | 688,145.88 | Total Additional Fees, Expenses, etc.: | 3,157,250.49 |
| Curtailments | (419,567.73) | Distribution to Certificateholders | |
| Prepayments in Full | 3,744,049.48 | Interest Distribution | 846,641.98 |
| Net Liquidation Proceeds | 5,478,419.29 | Principal Distribution | 11,761,622.02 |
| Repurchased Principal | 0.00 | Total Distribution to Certificateholders: | 12,608,264.00 |
| Subsequent Recoveries and Losses | 64,692.74 | Total Funds Allocated | 16,364,031.01 |
| Substitution Principal | 0.00 | | |
| Other Principal | 0.00 | | |
| Total Principal Funds Available: | 9,555,739.66 | | |
| Other Funds Available | | | |
| Swap Contract Amount | 0.00 | | |
| Prepayment Penalties | 38,219.90 | | |
| Other Charges | 0.00 | | |
| Interest Coverage Account | 0.00 | | |
| Supplemental Interest Account | 0.00 | | |
| Reserve Fund | 0.00 | | |
| Total Other Funds Available: | 38,219.90 | | |
| Total Funds Available | 16,364,031.01 | | |

WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Collateral Summary - Group 1

ASSET CHARACTERISTICS

| | <u>Cut-Off</u> | <u>Prior</u> | <u>Current</u> |
|--|----------------|----------------|----------------|
| Aggregate Stated Principal Balance | 606,470,447.62 | 494,602,600.68 | 487,020,657.54 |
| Loan Count | 3,170 | 2,573 | 2,531 |
| Weighted Average Coupon Rate (WAC) | 8.028203% | 7.529001% | N/A |
| Net Weighted Average Coupon Rate (Net WAC) | 7.528203% | 6.869602% | N/A |
| Weighted Average Remaining Term (WART in months) | 362 | 341 | 340 |

AVAILABLE PRINCIPAL

| | |
|----------------------------------|---------------------|
| Scheduled Principal | 310,307.60 |
| Curtailments | (198,435.30) |
| Principal Prepayments | 2,932,989.24 |
| Net Liquidation Proceeds | 1,054,633.21 |
| Repurchased Principal | 0.00 |
| Subsequent Recoveries and Losses | (5,394.32) |
| TOTAL AVAILABLE PRINCIPAL | 4,094,100.43 |
| Current Realized Losses | 3,511,708.31 |
| Current Bankruptcy Losses | 0.00 |
| Subsequent Recoveries and Losses | 5,394.32 |
| Cumulative Realized Losses | 24,747,229.06 |

AVAILABLE INTEREST

| | |
|---------------------------------|---------------------|
| Scheduled Interest | 3,103,219.54 |
| Less: | |
| Servicing Fee | 197,917.54 |
| PMI Fee | 65,699.28 |
| Tax Premium | 101.50 |
| Uncompensated PPIS | 0.00 |
| Relief Act Interest Shortfall | 0.00 |
| Non-Recoverable Advance | 0.00 |
| Net Interest Adjustment | 7,109.21 |
| Stop Advance Interest | 136,102.71 |
| Interest Losses | 29,259.92 |
| TOTAL AVAILABLE INTEREST | 2,667,029.38 |

WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Collateral Summary - Group 2

ASSET CHARACTERISTICS

| | <u>Cut-Off</u> | <u>Prior</u> | <u>Current</u> |
|--|----------------|----------------|----------------|
| Aggregate Stated Principal Balance | 987,194,710.42 | 734,766,075.59 | 716,958,734.78 |
| Loan Count | 3,598 | 2,462 | 2,388 |
| Weighted Average Coupon Rate (WAC) | 8.212286% | 7.640929% | N/A |
| Net Weighted Average Coupon Rate (Net WAC) | 7.712286% | 7.024749% | N/A |
| Weighted Average Remaining Term (WART in months) | 361 | 340 | 339 |

AVAILABLE PRINCIPAL

| | |
|----------------------------------|---------------------|
| Scheduled Principal | 377,838.28 |
| Curtailments | (221,132.43) |
| Principal Prepayments | 811,060.24 |
| Net Liquidation Proceeds | 4,423,786.08 |
| Repurchased Principal | 0.00 |
| Subsequent Recoveries and Losses | 70,087.06 |
| TOTAL AVAILABLE PRINCIPAL | 5,461,639.23 |
| Current Realized Losses | 12,587,798.14 |
| Current Bankruptcy Losses | 0.00 |
| Subsequent Recoveries and Losses | (70,087.06) |
| Cumulative Realized Losses | 113,817,820.36 |

AVAILABLE INTEREST

| | |
|---------------------------------|---------------------|
| Scheduled Interest | 4,678,579.36 |
| Less: Servicing Fee | 264,139.93 |
| PMI Fee | 70,587.07 |
| Tax Premium | 71.20 |
| Uncompensated PPIS | 0.00 |
| Relief Act Interest Shortfall | 0.00 |
| Non-Recoverable Advance | 0.00 |
| Net Interest Adjustment | (34,644.65) |
| Stop Advance Interest | 701,890.76 |
| Interest Losses | 172,009.50 |
| TOTAL AVAILABLE INTEREST | 3,504,525.55 |

WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Collateral Summary - Total

| ASSET CHARACTERISTICS | | | |
|--|------------------|------------------|------------------|
| | <u>Cut-Off</u> | <u>Prior</u> | <u>Current</u> |
| Aggregate Stated Principal Balance | 1,593,665,158.04 | 1,229,368,676.27 | 1,203,979,392.32 |
| Loan Count | 6,768 | 5,035 | 4,919 |
| Weighted Average Coupon Rate (WAC) | 8.142233% | 7.595898% | N/A |
| Net Weighted Average Coupon Rate (WAC) | 7.642233% | 6.962330% | N/A |
| Weighted Average Remaining Term (WART in months) | 361 | 340 | 339 |

| AVAILABLE PRINCIPAL | | AVAILABLE INTEREST | |
|----------------------------------|---------------------|---------------------------------|---------------------|
| Scheduled Principal | 688,145.88 | Scheduled Interest | 7,781,798.90 |
| Curtailments | (419,567.73) | | |
| Principal Prepayments | 3,744,049.48 | Less: Servicing Fee | 462,057.47 |
| Net Liquidation Proceeds | 5,478,419.29 | PMI Fee | 136,286.35 |
| Repurchased Principal | 0.00 | Tax Premium | 172.70 |
| Subsequent Recoveries and Losses | 64,692.74 | Uncompensated PPIS | 0.00 |
| TOTAL AVAILABLE PRINCIPAL | 9,555,739.66 | Relief Act Interest Shortfall | 0.00 |
| | | Non-Recoverable Advance | 0.00 |
| Current Realized Losses | 16,099,506.45 | Net Interest Adjustment | (27,535.44) |
| Current Bankruptcy Losses | 0.00 | Stop Advance Interest | 837,993.47 |
| Subsequent Recoveries and Losses | (64,692.74) | Interest Losses | 201,269.42 |
| Cumulative Realized Losses | 138,565,049.42 | TOTAL AVAILABLE INTEREST | 6,171,554.93 |

Distribution Date: 02/25/2009
Determination Date: 02/13/2009

WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Delinquency Information

| GROUP 1 | | | | | | | | | | | | | | |
|-------------------|-----------------------------|--------------|-------------------|---------------------------|------------|--------------------|-----------------------------|-------------|----------------|----------------------------|-------------|----------------|------------------------------|--------------|
| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
| Days | Balance | Count | Days | Balance | Count | Days | Balance | Count | Days | Balance | Count | Days | Balance | Count |
| | | | < 30 | 1,767,798.20 0.362982% | 16 0.6% | < 30 | 0.00 0.000000% | 0 0.0% | < 30 | 0.00 0.0000% | 0 0.0% | < 30 | 1,767,798.20 0.362982% | 16 0.6% |
| 30-59 | 39,571,020.63 8.125122% | 196 7.7% | 30-59 | 840,104.19 0.172499% | 5 0.2% | 30-59 | 0.00 0.000000% | 0 0.0% | 30-59 | 0.00 0.000000% | 0 0.0% | 30-59 | 40,411,124.82 8.297620% | 201 7.9% |
| 60-89 | 21,039,568.82 4.320057% | 104 4.1% | 60-89 | 45,532.36 0.009349% | 1 0.0% | 60-89 | 0.00 0.000000% | 0 0.0% | 60-89 | 0.00 0.000000% | 0 0.0% | 60-89 | 21,085,101.18 4.329406% | 105 4.1% |
| 90-119 | 15,472,078.50 3.176883% | 70 2.8% | 90-119 | 896,795.58 0.1841 | 4 0.2% | 90-119 | 1,962,365.45 0.402933% | 8 0.3% | 90-119 | 0.00 0.000000% | 0 0.0% | 90-119 | 18,331,239.53 3.763955% | 82 3.2% |
| 120-149 | 6,311,062.24 1.295851% | 28 1.1% | 120-149 | 530,340.79 0.108895% | 4 0.2% | 120-149 | 6,725,391.59 1.380925% | 34 1.3% | 120-149 | 0.00 0.000000% | 0 0.0% | 120-149 | 13,566,794.62 2.785671% | 66 2.6% |
| 150-179 | 4,272,884.70 0.877352% | 18 0.7% | 150-179 | 274375 0.056338% | 2 0.1% | 150-179 | 6946084 1.426240% | 30 1.2% | 150-179 | 543,551.85 0.111608% | 2 0.1% | 150-179 | 12,036,896.20 2.785671% | 52 2.1% |
| 180+ | 12,554,850.68 2.577889% | 54 2.1% | 180+ | 4,899,327.29 1.005979% | 27 1.1% | 180+ | 38,411,557.62 7.887049% | 176 7.0% | 180+ | 28,487,578.17 5.849357% | 118 4.7% | 180+ | 84,353,313.76 17.320274% | 375 14.8% |
| Total | 99,221,465.57 20.373153% | 470 18.6% | Total | 9,254,273.74 1.900181% | 59 2.3% | Total | 54,045,398.98 11.097147% | 248 9.8% | Total | 29,031,130.02 5.960965% | 120 4.7% | Total | 191,552,268.31 39.331446% | 897 35.4% |

Principal and Interest Advances 3,180,984.49

Distribution Date: 02/25/2009
Determination Date: 02/13/2009

WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Delinquency Information

| GROUP 2 | | | | | | | | | | | | | | |
|-------------------|------------------------------|--------------|-------------------|----------------------------|------------|--------------------|------------------------------|--------------|----------------|-----------------------------|-------------|----------------|------------------------------|----------------|
| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
| Days | Balance | Count | Days | Balance | Count | Days | Balance | Count | Days | Balance | Count | Days | Balance | Count |
| | | | < 30 | 566,525.20 0.079018% | 3 0.1% | < 30 | 0.00 0.000000% | 0 0.0% | < 30 | 0.00 0.0000% | 0 0.0% | < 30 | 566,525.20 0.079018% | 3 0.1% |
| 30-59 | 45,670,003.38 6.369963% | 156 6.5% | 30-59 | 1,279,767.28 0.178499% | 3 0.1% | 30-59 | 0.00 0.000000% | 0 0.0% | 30-59 | 0.00 0.000000% | 0 0.0% | 30-59 | 46,949,770.66 6.548462% | 159 6.7% |
| 60-89 | 30,740,532.88 4.287629% | 102 4.3% | 60-89 | 368,238.42 0.051361% | 4 0.2% | 60-89 | 0.00 0.000000% | 0 0.0% | 60-89 | 0.00 0.000000% | 0 0.0% | 60-89 | 31,108,771.30 4.338990% | 106 4.4% |
| 90-119 | 28,012,625.40 3.907146% | 89 3.7% | 90-119 | 446,633.52 0.0623 | 1 0.0% | 90-119 | 1,626,296.69 0.226833% | 6 0.3% | 90-119 | 0.00 0.000000% | 0 0.0% | 90-119 | 30,085,555.61 4.196274% | 96 4.0% |
| 120-149 | 12,216,723.37 1.703965% | 48 2.0% | 120-149 | 34,696.98 0.004839% | 1 0.0% | 120-149 | 13,405,624.26 1.869790% | 40 1.7% | 120-149 | 0.00 0.000000% | 0 0.0% | 120-149 | 25,657,044.61 3.578594% | 89 3.7% |
| 150-179 | 7,567,157.42 1.055452% | 24 1.0% | 150-179 | 808080 0.112709% | 3 0.1% | 150-179 | 11655810 1.625730% | 33 1.4% | 150-179 | 261,274.97 0.036442% | 3 0.1% | 150-179 | 20,292,322.50 3.578594% | 63 2.6% |
| 180+ | 40,413,592.22 5.636809% | 95 4.0% | 180+ | 9,494,932.40 1.324335% | 25 1.0% | 180+ | 92,557,971.21 12.909805% | 268 11.2% | 180+ | 76,722,018.99 10.701037% | 231 9.7% | 180+ | 219,188,514.82 30.571985% | 619 25.9% |
| Total | 164,620,634.67 22.960964% | 514 21.5% | Total | 12,998,874.19 1.813058% | 40 1.7% | Total | 119,245,701.88 16.632157% | 347 14.5% | Total | 76,983,293.96 10.737479% | 234 9.8% | Total | 373,848,504.70 52.143657% | 1,135 47.5% |

Principal and Interest Advances 4,214,653.02

Distribution Date: 02/25/2009
Determination Date: 02/13/2009

WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Delinquency Information

| GROUP TOTALS | | | | | | | | | | | | | | |
|---------------------|----------------|-------|-------------------|---------------|-------|--------------------|----------------|-------|----------------|----------------|-------|----------------|----------------|-------|
| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
| Days | Balance | Count | Days | Balance | Count | Days | Balance | Count | Days | Balance | Count | Days | Balance | Count |
| | | | <u>< 30</u> | 2,334,323.40 | 19 | <u>< 30</u> | 0.00 | 0 | <u>< 30</u> | 0.00 | 0 | <u>< 30</u> | 2,334,323.40 | 19 |
| | | | | 0.193884% | 0.4% | | 0.000000% | 0.0% | | 0.000000% | 0.0% | | 0.193884% | 0.4% |
| <u>30-59</u> | 85,241,024.01 | 352 | <u>30-59</u> | 2,119,871.47 | 8 | <u>30-59</u> | 0.00 | 0 | <u>30-59</u> | 0.00 | 0 | <u>30-59</u> | 87,360,895.48 | 360 |
| | 7.079940% | 7.2% | | 0.176072% | 0.2% | | 0.000000% | 0.0% | | 0.000000% | 0.0% | | 7.256013% | 7.3% |
| <u>60-89</u> | 51,780,101.70 | 206 | <u>60-89</u> | 413,770.78 | 5 | <u>60-89</u> | 0.00 | 0 | <u>60-89</u> | 0.00 | 0 | <u>60-89</u> | 52,193,872.48 | 211 |
| | 4.300747% | 4.2% | | 0.034367% | 0.1% | | 0.000000% | 0.0% | | 0.000000% | 0.0% | | 4.335113% | 4.3% |
| <u>90-119</u> | 43,484,703.90 | 159 | <u>90-119</u> | 1,343,429.10 | 5 | <u>90-119</u> | 3,588,662.14 | 14 | <u>90-119</u> | 0.00 | 0 | <u>90-119</u> | 48,416,795.14 | 178 |
| | 3.611748% | 3.2% | | 0.111582% | 0.1% | | 0.298067% | 0.3% | | 0.000000% | 0.0% | | 4.021397% | 3.6% |
| <u>120-149</u> | 18,527,785.61 | 76 | <u>120-149</u> | 565,037.77 | 5 | <u>120-149</u> | 20,131,015.85 | 74 | <u>120-149</u> | 0.00 | 0 | <u>120-149</u> | 39,223,839.23 | 155 |
| | 1.538879% | 1.5% | | 0.046931% | 0.1% | | 1.672040% | 1.5% | | 0.000000% | 0.0% | | 3.257850% | 3.2% |
| <u>150-179</u> | 11,840,042.12 | 42 | <u>150-179</u> | 1,082,455.72 | 5 | <u>150-179</u> | 18,601,894.04 | 63 | <u>150-179</u> | 804,826.82 | 5 | <u>150-179</u> | 32,329,218.70 | 115 |
| | 0.983409% | 0.9% | | 0.089906% | 0.1% | | 1.545034% | 1.3% | | 0.066847% | 0.1% | | 2.685197% | 2.3% |
| <u>180+</u> | 52,968,442.90 | 149 | <u>180+</u> | 14,394,259.69 | 52 | <u>180+</u> | 130,969,528.83 | 444 | <u>180+</u> | 105,209,597.16 | 349 | <u>180+</u> | 303,541,828.58 | 994 |
| | 4.399448% | 3.0% | | 1.195557% | 1.1% | | 10.878054% | 9.0% | | 8.738488% | 7.1% | | 25.211547% | 20.2% |
| <u>Total</u> | 263,842,100.24 | 984 | <u>Total</u> | 22,253,147.93 | 99 | <u>Total</u> | 173,291,100.86 | 595 | <u>Total</u> | 106,014,423.98 | 354 | <u>Total</u> | 565,400,773.01 | 2,032 |
| | 21.914171% | 20.0% | | 1.848300% | 2.0% | | 14.393195% | 12.1% | | 8.805335% | 7.2% | | 46.961001% | 41.3% |

Principal and Interest Advances 7,395,637.51

Distribution Date: 02/25/2009
Determination Date: 02/13/2009

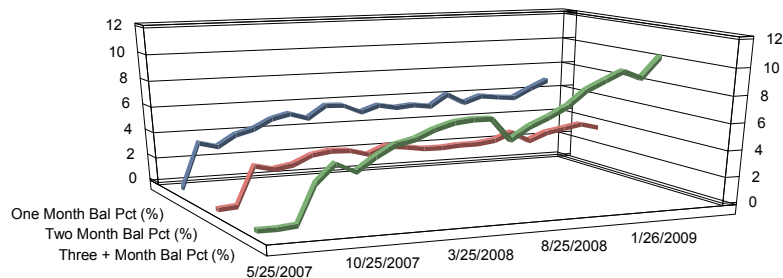
WaMu Asset-Backed Certificates Series 2007-HE2 Trust



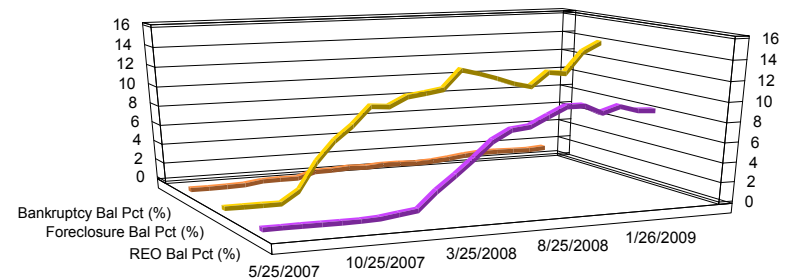
Historical Delinquency Information

| Distribution Date | 1 Month | | 2 Month | | 3 + Month | | Bankruptcy | | Foreclosure | | REO | | Total (2+, BK, FC & REO) | |
|-------------------|---------------|------|---------------|------|----------------|------|---------------|------|----------------|-------|----------------|------|----------------------------|-------|
| | Balance | Cnt | Balance | Cnt | Balance | Cnt | Balance | Cnt | Balance | Cnt | Balance | Cnt | Balance | Cnt |
| 02/25/2009 | 85,241,024.01 | 352 | 51,780,101.70 | 206 | 126,820,974.53 | 426 | 22,253,147.93 | 99 | 173,291,100.86 | 595 | 106,014,423.98 | 354 | 480,159,749.00 | 1,680 |
| | 7.080% | 7.2% | 4.301% | 4.2% | 10.533% | 8.7% | 1.848% | 2.0% | 14.393% | 12.1% | 8.805% | 7.2% | 39.881% | 34.2% |
| 01/26/2009 | 79,795,427.83 | 325 | 57,029,336.03 | 227 | 111,767,563.21 | 380 | 21,252,697.48 | 97 | 165,952,742.78 | 581 | 109,343,102.26 | 365 | 465,345,441.76 | 1,650 |
| | 6.491% | 6.5% | 4.639% | 4.5% | 9.091% | 7.5% | 1.729% | 1.9% | 13.499% | 11.5% | 8.894% | 7.2% | 37.852% | 32.8% |
| 12/26/2008 | 72,762,666.87 | 315 | 55,002,315.33 | 215 | 121,014,465.59 | 432 | 22,025,919.45 | 96 | 143,285,262.68 | 487 | 117,954,830.97 | 387 | 459,282,794.02 | 1,617 |
| | 5.807% | 6.1% | 4.389% | 4.2% | 9.658% | 8.4% | 1.758% | 1.9% | 11.435% | 9.5% | 9.413% | 7.5% | 36.653% | 31.5% |
| 11/25/2008 | 75,566,758.96 | 322 | 52,825,238.99 | 222 | 115,298,728.95 | 424 | 22,748,136.09 | 95 | 148,269,568.82 | 485 | 113,001,461.13 | 363 | 452,143,133.98 | 1,589 |
| | 5.928% | 6.2% | 4.144% | 4.2% | 9.045% | 8.1% | 1.784% | 1.8% | 11.631% | 9.3% | 8.864% | 6.9% | 35.468% | 30.4% |
| 10/27/2008 | 79,026,061.62 | 337 | 46,605,681.43 | 208 | 109,213,590.48 | 385 | 23,136,089.02 | 97 | 133,265,766.95 | 441 | 125,857,983.61 | 401 | 438,079,111.49 | 1,532 |
| | 6.088% | 6.3% | 3.590% | 3.9% | 8.413% | 7.2% | 1.782% | 1.8% | 10.266% | 8.3% | 9.695% | 7.5% | 33.747% | 28.7% |
| 09/25/2008 | 74,156,047.21 | 325 | 57,140,393.48 | 232 | 96,656,254.75 | 342 | 21,231,156.54 | 95 | 140,750,781.01 | 457 | 127,864,139.11 | 406 | 443,642,724.89 | 1,532 |
| | 5.629% | 6.0% | 4.337% | 4.3% | 7.336% | 6.3% | 1.611% | 1.8% | 10.683% | 8.4% | 9.705% | 7.5% | 33.673% | 28.3% |
| 08/25/2008 | 85,005,605.74 | 359 | 50,881,506.46 | 196 | 88,757,980.89 | 324 | 18,475,684.73 | 81 | 151,361,373.32 | 495 | 118,247,735.78 | 377 | 427,724,281.18 | 1,473 |
| | 6.358% | 6.5% | 3.806% | 3.6% | 6.639% | 5.9% | 1.382% | 1.5% | 11.322% | 9.0% | 8.845% | 6.8% | 31.994% | 26.7% |
| 07/25/2008 | 74,345,234.87 | 314 | 48,963,239.47 | 195 | 81,894,356.99 | 297 | 16,110,410.57 | 71 | 160,577,122.79 | 525 | 107,934,802.42 | 345 | 415,479,932.24 | 1,433 |
| | 5.489% | 5.6% | 3.615% | 3.5% | 6.046% | 5.3% | 1.189% | 1.3% | 11.855% | 9.4% | 7.969% | 6.2% | 30.674% | 25.6% |
| 06/25/2008 | 79,061,494.08 | 329 | 50,204,479.70 | 206 | 72,198,512.50 | 258 | 15,491,141.87 | 68 | 171,267,827.30 | 553 | 108,444,670.09 | 348 | 417,606,631.46 | 1,433 |
| | 5.675% | 5.7% | 3.603% | 3.6% | 5.182% | 4.5% | 1.112% | 1.2% | 12.293% | 9.6% | 7.784% | 6.1% | 29.973% | 25.0% |
| 05/27/2008 | 78,290,395.26 | 328 | 49,392,687.89 | 182 | 95,758,569.56 | 331 | 16,584,032.30 | 71 | 147,574,071.77 | 488 | 95,830,825.43 | 303 | 405,140,186.95 | 1,375 |
| | 5.548% | 5.6% | 3.500% | 3.1% | 6.786% | 5.7% | 1.175% | 1.2% | 10.458% | 8.4% | 6.791% | 5.2% | 28.710% | 23.6% |
| 04/25/2008 | 82,896,417.53 | 333 | 50,219,789.05 | 196 | 97,262,180.51 | 341 | 16,969,867.12 | 73 | 145,134,434.31 | 489 | 74,024,422.05 | 239 | 383,610,693.04 | 1,338 |
| | 5.803% | 5.6% | 3.516% | 3.3% | 6.809% | 5.7% | 1.188% | 1.2% | 10.160% | 8.2% | 5.182% | 4.0% | 26.854% | 22.5% |
| 03/25/2008 | 76,982,589.52 | 319 | 53,919,172.84 | 217 | 96,165,438.50 | 342 | 15,143,641.38 | 63 | 143,284,440.94 | 483 | 53,096,823.94 | 175 | 361,609,517.60 | 1,280 |
| | 5.333% | 5.3% | 3.735% | 3.6% | 6.661% | 5.7% | 1.049% | 1.0% | 9.925% | 8.0% | 3.678% | 2.9% | 25.049% | 21.2% |

Historical One, Two and Three Month Trend Chart



Historical BK, FC & REO Trend Chart



Distribution Date: 02/25/2009
Determination Date: 02/13/2009

WaMu Asset-Backed Certificates Series 2007-HE2 Trust



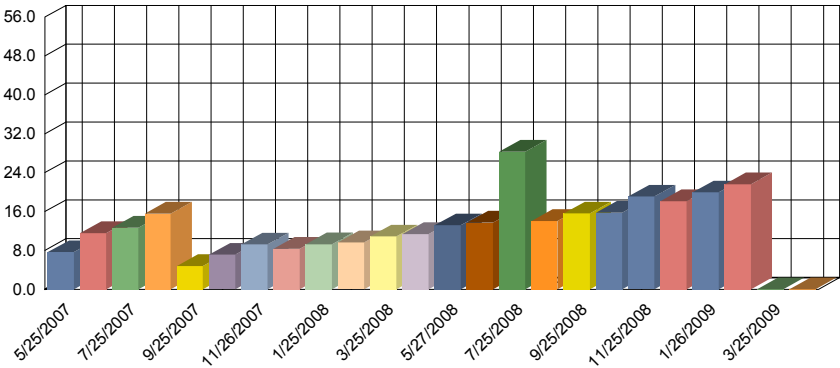
Standard Prepayment and Default Information

| Payment Date | Wtd. Avg. Age (Months) | Current Collateral Balance | Scheduled Principal | Unscheduled Principal | Liquidation Principal | SMM | CPR | PSA | MDR | CDR | SDA |
|---|------------------------|----------------------------|---------------------|-----------------------|-----------------------|--|---------|--------|--------|---------|------|
| 25-Feb-2009 | 24.37 | 1,203,979,392.32 | 688,145.88 | 24,701,138.07 | 1,376,656.32 | 2.010% | 21.628% | 444% | 1.739% | 18.982% | 389% |
| 26-Jan-2009 | 23.37 | 1,229,368,676.27 | 678,854.82 | 22,999,867.09 | 1,334,240.36 | 1.837% | 19.943% | 427% | 1.703% | 18.622% | 398% |
| 26-Dec-2008 | 22.37 | 1,253,047,398.18 | 674,721.05 | 21,070,960.61 | 1,066,559.38 | 1.654% | 18.136% | 405% | 1.621% | 17.809% | 398% |
| 25-Nov-2008 | 21.37 | 1,274,793,079.84 | 665,059.89 | 22,685,701.33 | 1,064,507.23 | 1.748% | 19.077% | 446% | 1.590% | 17.501% | 409% |
| 27-Oct-2008 | 20.38 | 1,298,143,841.06 | 662,885.53 | 18,700,557.84 | 7,970,019.08 | 1.420% | 15.771% | 387% | 1.364% | 15.194% | 373% |
| 25-Sep-2008 | 19.38 | 1,317,507,284.43 | 647,368.91 | 18,738,246.33 | 6,418,532.87 | 1.402% | 15.589% | 402% | 1.228% | 13.782% | 356% |
| 25-Aug-2008 | 18.37 | 1,336,892,899.67 | 646,171.74 | 16,975,866.85 | 4,512,580.34 | 1.254% | 14.051% | 382% | 1.071% | 12.126% | 330% |
| 25-Jul-2008 | 17.37 | 1,354,514,938.26 | 645,197.02 | 38,096,234.15 | 6,571,216.77 | 2.736% | 28.312% | 815% | 1.189% | 13.375% | 385% |
| 25-Jun-2008 | 16.37 | 1,393,256,369.43 | 654,481.88 | 17,238,003.76 | 3,589,572.53 | 1.222% | 13.719% | 419% | 0.963% | 10.963% | 335% |
| 27-May-2008 | 15.37 | 1,411,148,855.07 | 652,226.30 | 16,708,560.90 | 7,583,068.79 | 1.170% | 13.173% | 428% | 0.531% | 6.187% | 201% |
| 25-Apr-2008 | 14.37 | 1,428,509,642.27 | 657,502.66 | 14,456,114.97 | 6,920,157.26 | 1.002% | 11.381% | 396% | 0.479% | 5.603% | 195% |
| 25-Mar-2008 | 13.37 | 1,443,623,259.90 | 662,570.17 | 13,916,160.12 | 5,751,993.00 | 0.955% | 10.874% | 407% | 0.394% | 4.632% | 173% |
| 25-Feb-2008 | 12.37 | 1,458,201,990.19 | 666,761.64 | 12,381,309.31 | 6,660,380.05 | 0.842% | 9.648% | 390% | 0.453% | 5.299% | 214% |
| 25-Jan-2008 | 11.37 | 1,471,250,061.14 | 666,860.89 | 11,968,643.07 | 4,166,441.47 | 0.807% | 9.265% | 407% | 0.281% | 3.318% | 146% |
| 26-Dec-2007 | 10.37 | 1,483,885,565.10 | 678,445.01 | 10,783,357.89 | 4,563,510.82 | 0.721% | 8.322% | 401% | 0.305% | 3.601% | 174% |
| 26-Nov-2007 | 9.37 | 1,495,347,368.00 | 677,195.76 | 12,125,622.36 | 3,145,337.88 | 0.804% | 9.237% | 493% | 0.209% | 2.474% | 132% |
| 25-Oct-2007 | 8.37 | 1,508,150,186.12 | 678,201.13 | 9,329,185.43 | 5,166,845.02 | 0.615% | 7.133% | 426% | 0.340% | 4.008% | 239% |
| 25-Sep-2007 | 7.37 | 1,518,157,572.68 | 675,653.91 | 6,218,264.52 | 0.00 | 0.408% | 4.787% | 325% | 0.000% | 0.000% | 0% |
| 27-Aug-2007 | 6.37 | 1,525,051,491.11 | 682,360.36 | 21,654,350.56 | 0.00 | 1.400% | 15.565% | 1,222% | 0.000% | 0.000% | 0% |
| SMM (Single Month Mortality) = $\text{Unscheduled Principal} / (\text{Beginning Balance} - \text{Scheduled Principal})$ | | | | | | MDR (Monthly Default Rate) = $\text{Beginning Balance of Liquidated Asset} / \text{Total Beginning Balance}$ | | | | | |
| CPR (Constant Prepayment Rate) = $1 - ((1 - \text{SMM})^{12})$ | | | | | | CDR (Conditional Default Rate) = $1 - ((1 - \text{MDR})^{12})$ | | | | | |
| PSA (Public Securities Association) = $\text{CPR} * (\min(.2\% * \text{Age}, 6\%))$ | | | | | | SDA (Standard Default Assumption) = $\text{CDR} * (\min(.2\% * \text{Age}, 6\%))$ | | | | | |

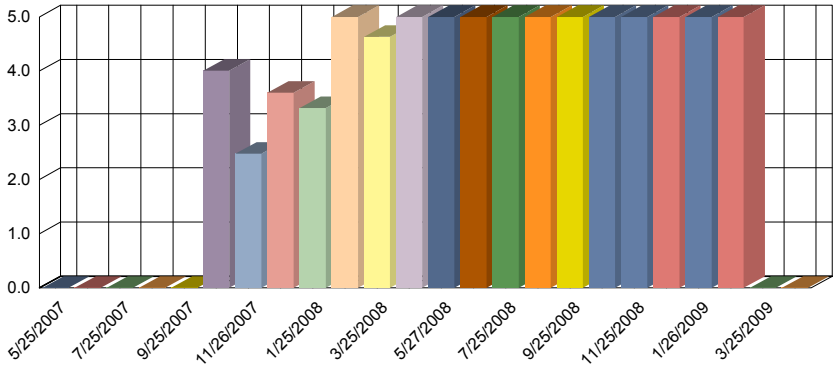
WaMu Asset-Backed Certificates
Series 2007-HE2 Trust



CPR



CDR



Distribution Date: 02/25/2009
Determination Date: 02/13/2009

WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Credit Enhancement

| Overcollateralization and Trigger Information | | | |
|---|---------------|----------------------|-----------------|
| Overcollateralization Target Amount | | 59,762,443.43 | 4.9637% |
| Beginning Overcollateralization Amount | | 0.00 | |
| Overcollateralization Decrease Due to Realized Losses | | (15,833,544.29) | |
| Overcollateralization Deficiency Amount | 59,762,443.43 | | |
| Excess Spread Available for Overcollateralization Increase | 2,205,882.36 | | |
| Overcollateralization Increase Amount | | 2,205,882.36 | |
| Excess Overcollateralization Amount | 0.00 | | |
| Principal Available for Overcollateralization Reduction | 9,555,739.66 | | |
| Overcollateralization Reduction Amount | | 0.00 | |
| Current Overcollateralization | | 0.00 | |
| Current Credit Enhancement Percentage | | | 17.2128% |
| <u>Are Stepdown Principal Distributions Allowed This Month?</u> | | | No |
| <i>(Has the Stepdown Date Occured and Are There No Trigger Events in Effect?)</i> | | | |
| <u>Has the Stepdown Date Occured?</u> | | | No |
| <i>(Has the 3rd Anniversary Distribution Date Occurred and Does the Senior Enhancement Percentage Equal or Exceed the Target Percentage?)</i> | | | |
| 3rd Anniversary Distribution Date | 25-May-2010 | | |
| Credit Enhancement Percentage per Stepdown Date definition | 17.9658% | | |
| Credit Enhancement Target Percentage | 37.9000% | | |
| <u>Is a Trigger Event in Effect?</u> | | | Yes |
| <i>(Is a Delinquency Trigger Event in Effect or Is a Cumulative Realized Loss Trigger in Effect?)</i> | | | |
| <u>Is a Delinquency Trigger Event in Effect?</u> | | | Yes |
| <i>(Does the Delinquency Percentage Exceed the Target Percentage?)</i> | | | |
| Delinquency Percentage | 40.4495% | | |
| Target Percentage (42.00% of the Credit Enhancement Percentage) | 7.5456% | | |
| <u>Is a Cumulative Realized Loss Trigger Event in Effect?</u> | | | No |
| <i>(Does the Cumulative Loss Percentage Exceed the Target Percentage?)</i> | | | |
| Cumulative Loss Percentage | 8.6947% | | |
| Target Percentage | 0.0000% | | |

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Waterfall Detail

| DISTRIBUTIONS | Amount Distributed | Remaining Available Funds |
|---|-------------------------------|--|
| <u>Group I Interest Remittance Funds</u> | | 2,667,029.38 |
| Swap Counterparty, the Group I Net Swap Payment and any unpaid Group I Swap Termination Payment | (1,277,136.65) | 1,389,892.73 |
| Swap Counterparty, the Group II Net Swap Payment and any unpaid Group II Swap Termination Payment | 0.00 | 1,389,892.73 |
| Final Maturity Reserve Trust, the Group I Final Maturity Reserve Amount | 0.00 | 1,389,892.73 |
| Final Maturity Reserve Trust, the Group II Final Maturity Reserve Amount | 0.00 | 1,389,892.73 |
| Class I-A Certificates, the Senior Interest Distribution Amount | (207,783.42) | 1,182,109.31 |
| Class II-A Certificates, Any Remaining Unpaid Senior Interest Distribution Amount | 0.00 | 1,182,109.31 |
| <u>Group II Interest Remittance Funds</u> | | 3,504,525.55 |
| Swap Counterparty, the Group II Net Swap Payment and any unpaid Group II Swap Termination Payment | (1,880,113.84) | 1,624,411.71 |
| Swap Counterparty, the Group I Net Swap Payment and any unpaid Group I Swap Termination Payment | 0.00 | 1,624,411.71 |
| Final Maturity Reserve Trust, the Group II Final Maturity Reserve Amount | 0.00 | 1,624,411.71 |
| Final Maturity Reserve Trust, the Group I Final Maturity Reserve Amount | 0.00 | 1,624,411.71 |
| Class II-A Certificates, the Senior Interest Distribution Amount | (316,094.57) | 1,308,317.14 |
| Class I-A Certificates, Any Remaining Unpaid Senior Interest Distribution Amount | 0.00 | 1,308,317.14 |
| <u>Remaining Group I & II Interest Remittance Funds</u> | | 2,490,426.45 |
| Class M-1 Interest Distribution Amount | (36,521.50) | 2,453,904.95 |
| Class M-2 Interest Distribution Amount | (34,931.63) | 2,418,973.32 |
| Class M-3 Interest Distribution Amount | (25,723.40) | 2,393,249.92 |
| Class M-4 Interest Distribution Amount | (34,649.90) | 2,358,600.02 |
| Class M-5 Interest Distribution Amount | (40,234.49) | 2,318,365.53 |
| Class M-6 Interest Distribution Amount | (47,319.68) | 2,271,045.85 |
| Class M-7 Interest Distribution Amount | (45,568.90) | 2,225,476.95 |
| Class M-8 Interest Distribution Amount | (19,594.59) | 2,205,882.36 |
| Class M-9 Interest Distribution Amount | 0.00 | 2,205,882.36 |
| <u>Group I Principal Remittance Amount Less Any OC Reduction Amount</u> | | 4,094,100.43 |
| Class I-A Certificates | (4,094,100.43) | 0.00 |
| Class II-A1 Certificates | 0.00 | 0.00 |
| Class II-A2 Certificates | 0.00 | 0.00 |
| Class II-A3 Certificates | 0.00 | 0.00 |
| Class II-A4 Certificates | 0.00 | 0.00 |

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Group II Principal Remittance Amount Less Any OC Reduction Amount)

| | | |
|--------------------------|----------------|--------------|
| | | 5,461,639.23 |
| Class II-A1 Certificates | (5,461,639.23) | 0.00 |
| Class II-A2 Certificates | 0.00 | 0.00 |
| Class II-A3 Certificates | 0.00 | 0.00 |
| Class II-A4 Certificates | 0.00 | 0.00 |
| Class I-A Certificates | 0.00 | 0.00 |

Group I & II Remaining Principal Remittance Amount Less Any OC Reduction Amount)

| | | |
|------------------------|------|------|
| | | 0.00 |
| Class M-1 Certificates | 0.00 | 0.00 |
| Class M-2 Certificates | 0.00 | 0.00 |
| Class M-3 Certificates | 0.00 | 0.00 |
| Class M-4 Certificates | 0.00 | 0.00 |
| Class M-5 Certificates | 0.00 | 0.00 |
| Class M-6 Certificates | 0.00 | 0.00 |
| Class M-7 Certificates | 0.00 | 0.00 |
| Class M-8 Certificates | 0.00 | 0.00 |
| Class M-9 Certificates | 0.00 | 0.00 |

Net Monthly Excess Cashflow

| | | |
|---|----------------|--------------|
| | | 2,205,882.36 |
| Class I-A Certificates, as Extra PDA | (945,097.32) | 1,260,785.04 |
| Class II-A1 Certificates, as Extra PDA | (1,260,785.04) | 0.00 |
| Class II-A2 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class II-A3 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class II-A4 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class M-1 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class M-2 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class M-3 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class M-4 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class M-5 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class M-6 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class M-7 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class M-8 Certificates, as Extra PDA | 0.00 | 0.00 |
| Class M-9 Certificates, as Extra PDA | 0.00 | 0.00 |
| To the Senior Certificates, any Interest Carryforward Amounts | 0.00 | 0.00 |
| To the Mezzanine Certificates, any Interest Carryforward Amounts | 0.00 | 0.00 |
| To the Mezzanine Certificates, the related Allocated Realized Loss Amount | 0.00 | 0.00 |
| To the Reserve Fund, any Net Wac Rate Carryover Amounts | 0.00 | 0.00 |

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| | | |
|---|-------------|-----------|
| To the Swap Counterparty, any unpaid Swap Termination Payment | 0.00 | 0.00 |
| To the Final Maturity Reserve Trust, the Supplemental Final Maturity Reserve Amount | 0.00 | 0.00 |
| To the Class C Certificates, the Interest Distribution Amount | 0.00 | 0.00 |
| To the Class C Certificates, the Overcollateralization Reduction Amount | 0.00 | 0.00 |
| To the Class R Certificates, any remaining amounts | 0.00 | 0.00 |
| <u>Prepayment Penalties</u> | | 38,219.90 |
| Class P Prepayment Penalties | (38,219.90) | 0.00 |
| Distribution of Class P outstanding Certificate Principal Balance | 0.00 | 0.00 |

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Other Information

Supplemental Interest Trust Account Information

| | |
|---|--------------|
| Beginning Supplemental Interest Trust Account Balance | 0.00 |
| Deposits | 3,157,250.49 |
| Withdrawals | 3,157,250.49 |
| Ending Supplemental Interest Trust Account Balance | 0.00 |

Interest Coverage Account Information

| | |
|---|------|
| Beginning Interest Coverage Account Balance | 0.00 |
| Ending Interest Coverage Account Balance | 0.00 |

Reserve Fund Information

| | |
|--------------------------------|------|
| Beginning Reserve Fund Balance | 0.00 |
| Deposits | 0.00 |
| Withdrawals | 0.00 |
| Ending Reserve Fund Balance | 0.00 |

Expenses

| | |
|-----------------------------------|------|
| Extraordinary Trust Fund Expenses | 0.00 |
|-----------------------------------|------|

Rate Reset Information

| | |
|---------------|-----------|
| Current LIBOR | 0.389380% |
| Next LIBOR | 0.473750% |

Final Maturity Reserve Amount

| | |
|--|------|
| Group I Final Maturity Reserve Amount | 0.00 |
| Group II Final Maturity Reserve Amount | 0.00 |
| Supplemental Final Maturity Reserve Amount | 0.00 |
| Aggregate Final Maturity Reserve Amount | 0.00 |

Credit Enhancement

| | |
|---------------------------------------|------------|
| Credit Enhancement Percentage per PSA | 17.965784% |
|---------------------------------------|------------|

Delinquency Balance

| | |
|--------------------------------------|----------------|
| Numerator for Delinquency Percentage | 497,273,534.36 |
|--------------------------------------|----------------|

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Liquidation Information

| | |
|--|---------------|
| Group I Current Liquidated Loan Count | 25.00 |
| Group I Cumulative Liquidated Loan Count | 233.00 |
| Group I Current Net Liquidated Proceeds | 1,049,238.89 |
| Group I Cumulative Net Liquidated Loan Proceeds | 13,810,516.55 |
| Group II Current Liquidated Loan Count | 69.00 |
| Group II Cumulative Liquidated Loan Count | 872.00 |
| Group II Current Net Liquidated Proceeds | 4,493,873.14 |
| Group II Cumulative Net Liquidated Loan Proceeds | 53,663,921.17 |

Group I Prepayment and Default Speeds

| | |
|--------------|-----------|
| 3 Mo. CPR | 3.188824% |
| 3 Mo. MDR | 0.805357% |
| 3 Mo. CDR | 9.247496% |
| 12 Mo. CPR | 5.498442% |
| 12 Mo. MDR | 0.601012% |
| 12 Mo. CDR | 6.978458% |
| Lifetime CPR | 6.774174% |
| Lifetime MDR | 0.337177% |
| Lifetime CDR | 3.971922% |

Group II Prepayment and Default Speeds

| | |
|--------------|------------|
| 3 Mo. CPR | 0.735935% |
| 3 Mo. MDR | 2.272788% |
| 3 Mo. CDR | 24.109723% |
| 12 Mo. CPR | 1.704587% |
| 12 Mo. MDR | 1.515355% |
| 12 Mo. CDR | 16.742710% |
| Lifetime CPR | 3.958253% |
| Lifetime MDR | 0.940215% |
| Lifetime CDR | 10.717040% |

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Total Prepayment and Default Speeds

| | |
|--------------|------------|
| 3 Mo. CPR | 1.728290% |
| 3 Mo. MDR | 1.687516% |
| 3 Mo. CDR | 18.472520% |
| 12 Mo. CPR | 3.185826% |
| 12 Mo. MDR | 1.157206% |
| 12 Mo. CDR | 13.035872% |
| Lifetime CPR | 5.052862% |
| Lifetime MDR | 0.704674% |
| Lifetime CDR | 8.135929% |

Swap Payment

| | |
|-----------------------------------|--------------|
| Group I Swap Payment | 1,390,917.18 |
| Group II Swap Payment | 2,047,613.81 |
| Swap Payment | 3,438,530.99 |
| Counterparty Payment | 281,280.50 |
| Group I Net Swap Payment | 1,277,136.65 |
| Group II Net Swap Payment | 1,880,113.84 |
| Net Swap Payment | 3,157,250.49 |
| Net Counterparty Payment | 0.00 |
| Group I Swap Termination Payment | 0.00 |
| Group II Swap Termination Payment | 0.00 |
| Swap Termination Payment | 0.00 |

Net Wac Rate Carryover Amount for Each Class of Certificates

| | |
|-------------------------------------|------|
| I-A Net Wac Rate Carryover Amount | 0.00 |
| II-A1 Net Wac Rate Carryover Amount | 0.00 |
| II-A2 Net Wac Rate Carryover Amount | 0.00 |
| II-A3 Net Wac Rate Carryover Amount | 0.00 |
| II-A4 Net Wac Rate Carryover Amount | 0.00 |
| M-1 Net Wac Rate Carryover Amount | 0.00 |
| M-2 Net Wac Rate Carryover Amount | 0.00 |
| M-3 Net Wac Rate Carryover Amount | 0.00 |

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| | |
|-----------------------------------|----------|
| M-4 Net Wac Rate Carryover Amount | 0.00 |
| M-5 Net Wac Rate Carryover Amount | 0.00 |
| M-6 Net Wac Rate Carryover Amount | 1,207.65 |
| M-7 Net Wac Rate Carryover Amount | 2,187.92 |
| M-8 Net Wac Rate Carryover Amount | 1,346.34 |
| M-9 Net Wac Rate Carryover Amount | 1,851.37 |

Net WAC Rate Carryover Remaining Unpaid on Each Class of Certificates

| | |
|--|----------|
| I-A Unpaid Net WAC Rate Carryover Amount | 0.00 |
| II-A1 Unpaid Net WAC Rate Carryover Amount | 0.00 |
| II-A2 Unpaid Net WAC Rate Carryover Amount | 0.00 |
| II-A3 Unpaid Net WAC Rate Carryover Amount | 0.00 |
| II-A4 Unpaid Net WAC Rate Carryover Amount | 0.00 |
| M-1 Unpaid Net WAC Rate Carryover Amount | 0.00 |
| M-2 Unpaid Net WAC Rate Carryover Amount | 0.00 |
| M-3 Unpaid Net WAC Rate Carryover Amount | 0.00 |
| M-4 Unpaid Net WAC Rate Carryover Amount | 0.00 |
| M-5 Unpaid Net WAC Rate Carryover Amount | 0.00 |
| M-6 Unpaid Net WAC Rate Carryover Amount | 1,207.65 |
| M-7 Unpaid Net WAC Rate Carryover Amount | 2,187.92 |
| M-8 Unpaid Net WAC Rate Carryover Amount | 1,346.34 |
| M-9 Unpaid Net WAC Rate Carryover Amount | 1,851.37 |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



LIQUIDATION LOSS DETAIL

| Loan Number | Prior Loan Status | Next Due Date at Liquidation | Original Principal Balance | Unpaid Principal Balance at Liquidation | Scheduled Principal Balance at Liquidation | Current Realized Loss Amount | Subsequent Loss / (Recovery) Amount | Total Realized Loss Amount | Loss Severity |
|------------------|-------------------------|------------------------------|----------------------------|---|--|------------------------------|-------------------------------------|----------------------------|---------------|
| Group 1 | | | | | | | | | |
| 0000000729844159 | Delinquent | 08/01/2008 | 50,800.00 | 0.00 | 50,386.49 | 52,550.50 | - | 52,550.50 | 104.295% |
| 0000000729893263 | Delinquent | 08/01/2008 | 23,393.00 | 0.00 | 23,143.72 | 24,245.63 | - | 24,245.63 | 104.761% |
| 0000000729903906 | Delinquent | 08/01/2008 | 24,000.00 | 0.00 | 23,744.27 | 24,735.41 | - | 24,735.41 | 104.174% |
| 0000000729909119 | Delinquent | 08/01/2008 | 80,000.00 | 0.00 | 79,409.23 | 82,953.24 | - | 82,953.24 | 104.463% |
| 0000000729918490 | Delinquent | 08/01/2008 | 18,800.00 | 0.00 | 18,609.49 | 19,411.86 | - | 19,411.86 | 104.312% |
| 0000000729926071 | Foreclosure | 08/01/2008 | 46,400.00 | 0.00 | 45,782.07 | 47,772.50 | - | 47,772.50 | 104.348% |
| 0000000729968990 | Foreclosure | 11/01/2007 | 240,000.00 | 0.00 | 236,739.77 | 132,261.03 | - | 132,261.03 | 55.868% |
| 0000000729969246 | Foreclosure | 07/01/2008 | 32,000.00 | 0.00 | 31,754.46 | 33,655.57 | - | 33,655.57 | 105.987% |
| 0000000729732016 | REO | 05/01/2007 | 81,000.00 | 0.00 | 80,673.27 | 68,416.11 | - | 68,416.11 | 84.806% |
| 0000000729839829 | REO | 12/01/2007 | 188,100.00 | 0.00 | 187,092.14 | 152,990.39 | - | 152,990.39 | 81.773% |
| 0000000729849703 | REO | 07/01/2007 | 317,600.00 | 0.00 | 314,999.26 | 251,709.62 | - | 251,709.62 | 79.908% |
| 0000000729864710 | REO | 10/01/2007 | 216,000.00 | 0.00 | 214,535.33 | 159,120.89 | - | 159,120.89 | 74.170% |
| 0000000729876052 | REO | 09/01/2007 | 344,000.00 | 0.00 | 342,721.36 | 232,879.86 | - | 232,879.86 | 67.950% |
| 0000000729895177 | REO | 07/01/2007 | 140,850.00 | 0.00 | 139,051.38 | 102,398.45 | - | 102,398.45 | 73.641% |
| 0000000729901223 | REO | 12/01/2007 | 352,000.00 | 0.00 | 351,901.99 | 270,179.00 | - | 270,179.00 | 76.777% |
| 0000000729904433 | REO | 04/01/2007 | 235,350.00 | 0.00 | 230,961.14 | 168,312.17 | - | 168,312.17 | 72.875% |
| 0000000729904870 | REO | 01/01/2008 | 256,000.00 | 0.00 | 250,850.80 | 225,672.09 | - | 225,672.09 | 89.963% |
| 0000000729928606 | REO | 12/01/2007 | 104,400.00 | 0.00 | 102,714.65 | 63,336.84 | - | 63,336.84 | 61.663% |
| 0000000729934679 | REO | 08/01/2007 | 236,000.00 | 0.00 | 234,915.71 | 108,076.82 | - | 108,076.82 | 46.007% |
| 0000000729936195 | REO | 02/01/2008 | 306,000.00 | 0.00 | 303,486.77 | 252,492.92 | - | 252,492.92 | 83.197% |
| 0000000729937680 | REO | 07/01/2007 | 184,000.00 | 0.00 | 181,290.51 | 194,873.74 | - | 194,873.74 | 107.493% |
| 0000000729939793 | REO | 02/01/2008 | 350,400.00 | 0.00 | 350,399.90 | 203,743.09 | - | 203,743.09 | 58.146% |
| 0000000729972349 | REO | 12/01/2007 | 352,000.00 | 0.00 | 350,345.70 | 245,166.57 | - | 245,166.57 | 69.978% |
| 0000000730009586 | REO | 12/01/2007 | 99,000.00 | 0.00 | 98,049.07 | 99,593.08 | - | 99,593.08 | 101.575% |
| 0000000730069770 | REO | 06/01/2007 | 294,500.00 | 0.00 | 293,523.23 | 295,160.93 | - | 295,160.93 | 100.558% |
| 0000000729840181 | N/A - Prior Liquidation | - | 283,500.00 | - | - | - | (36.90) | (36.90) | - |

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Group 1

| | | | | | | | | | |
|------------------|-------------------------|---|--------------|------|--------------|--------------|------------|--------------|---------|
| 0000000729861054 | N/A - Prior Liquidation | - | 104,000.00 | - | - | - | 187.70 | 187.70 | - |
| 0000000729869917 | N/A - Prior Liquidation | - | 136,800.00 | - | - | - | (27.29) | (27.29) | - |
| 0000000729873877 | N/A - Prior Liquidation | - | 140,000.00 | - | - | - | 2,527.54 | 2,527.54 | - |
| 0000000729874040 | N/A - Prior Liquidation | - | 189,600.00 | - | - | - | 1,877.50 | 1,877.50 | - |
| 0000000729881565 | N/A - Prior Liquidation | - | 299,250.00 | - | - | - | (1.60) | (1.60) | - |
| 0000000729884353 | N/A - Prior Liquidation | - | 28,000.00 | - | - | - | 64.40 | 64.40 | - |
| 0000000729900191 | N/A - Prior Liquidation | - | 251,750.00 | - | - | - | (27.29) | (27.29) | - |
| 0000000729916361 | N/A - Prior Liquidation | - | 317,600.00 | - | - | - | (0.30) | (0.30) | - |
| 0000000729916650 | N/A - Prior Liquidation | - | 141,500.00 | - | - | - | 139.70 | 139.70 | - |
| 0000000729920017 | N/A - Prior Liquidation | - | 204,000.00 | - | - | - | 1,805.39 | 1,805.39 | - |
| 0000000729924308 | N/A - Prior Liquidation | - | 23,300.00 | - | - | - | (882.44) | (882.44) | - |
| 0000000729927202 | N/A - Prior Liquidation | - | 80,100.00 | - | - | - | (1,117.88) | (1,117.88) | - |
| 0000000729933911 | N/A - Prior Liquidation | - | 180,000.00 | - | - | - | 17.50 | 17.50 | - |
| 0000000729944132 | N/A - Prior Liquidation | - | 236,000.00 | - | - | - | 868.29 | 868.29 | - |
| SUBTOTAL | | | 7,187,993.00 | 0.00 | 4,537,081.71 | 3,511,708.31 | 5,394.32 | 3,517,102.63 | 77.400% |

Group 2

| | | | | | | | | | |
|------------------|------------|------------|------------|------|------------|------------|---|------------|----------|
| 0000000729744953 | Delinquent | 08/01/2008 | 92,400.00 | 0.00 | 89,227.43 | 93,297.49 | - | 93,297.49 | 104.561% |
| 0000000729834739 | Delinquent | 05/01/2008 | 428,000.00 | 0.00 | 424,567.38 | 272,303.19 | - | 272,303.19 | 64.137% |
| 0000000729850784 | Delinquent | 08/01/2008 | 102,000.00 | 0.00 | 100,823.31 | 104,540.22 | - | 104,540.22 | 103.687% |
| 0000000729856799 | Delinquent | 08/01/2008 | 110,000.00 | 0.00 | 109,178.99 | 113,859.60 | - | 113,859.60 | 104.287% |
| 0000000729862086 | Delinquent | 08/01/2008 | 52,000.00 | 0.00 | 51,440.62 | 53,603.62 | - | 53,603.62 | 104.205% |
| 0000000729862870 | Delinquent | 08/01/2008 | 83,380.00 | 0.00 | 82,635.81 | 85,997.18 | - | 85,997.18 | 104.068% |
| 0000000729866236 | Delinquent | 08/01/2008 | 89,000.00 | 0.00 | 88,138.00 | 91,698.37 | - | 91,698.37 | 104.040% |
| 0000000729887976 | Delinquent | 08/01/2008 | 130,000.00 | 0.00 | 128,134.54 | 134,085.71 | - | 134,085.71 | 104.644% |
| 0000000729908731 | Delinquent | 08/01/2008 | 50,000.00 | 0.00 | 49,567.42 | 51,653.72 | - | 51,653.72 | 104.209% |
| 0000000729913988 | Delinquent | 01/01/2008 | 246,360.00 | 0.00 | 244,787.13 | 72,708.39 | - | 72,708.39 | 29.703% |
| 0000000729925446 | Delinquent | 08/01/2008 | 43,800.00 | 0.00 | 43,428.86 | 46,063.09 | - | 46,063.09 | 106.066% |
| 0000000729932343 | Delinquent | 08/01/2008 | 50,000.00 | 0.00 | 49,478.60 | 51,393.12 | - | 51,393.12 | 103.869% |
| 0000000729932814 | Delinquent | 08/01/2008 | 103,400.00 | 0.00 | 102,365.44 | 106,266.79 | - | 106,266.79 | 103.811% |
| 0000000729957100 | Delinquent | 08/01/2008 | 162,200.00 | 0.00 | 161,027.33 | 169,674.20 | - | 169,674.20 | 105.370% |

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Group 2

| | | | | | | | | | |
|------------------|-------------|------------|------------|------|------------|------------|---|------------|----------|
| 0000000729959171 | Delinquent | 03/01/2008 | 250,000.00 | 0.00 | 247,378.99 | 161,771.13 | - | 161,771.13 | 65.394% |
| 0000000729964064 | Delinquent | 08/01/2008 | 78,000.00 | 0.00 | 77,404.44 | 80,685.75 | - | 80,685.75 | 104.239% |
| 0000000729970517 | Delinquent | 08/01/2008 | 86,000.00 | 0.00 | 85,165.59 | 88,441.71 | - | 88,441.71 | 103.847% |
| 0000000729980508 | Delinquent | 08/01/2008 | 75,700.00 | 0.00 | 75,151.73 | 78,413.21 | - | 78,413.21 | 104.340% |
| 0000000729980938 | Delinquent | 08/01/2008 | 43,800.00 | 0.00 | 43,438.97 | 45,341.27 | - | 45,341.27 | 104.379% |
| 0000000729985051 | Delinquent | 08/01/2008 | 119,800.00 | 0.00 | 118,567.13 | 124,503.56 | - | 124,503.56 | 105.007% |
| 0000000729998179 | Delinquent | 08/01/2008 | 51,000.00 | 0.00 | 50,617.71 | 52,813.09 | - | 52,813.09 | 104.337% |
| 0000000730015427 | Delinquent | 08/01/2008 | 43,000.00 | 0.00 | 42,707.93 | 44,604.04 | - | 44,604.04 | 104.440% |
| 0000000730015450 | Delinquent | 08/01/2008 | 160,000.00 | 0.00 | 158,925.20 | 165,689.93 | - | 165,689.93 | 104.257% |
| 0000000730018355 | Delinquent | 08/01/2008 | 79,800.00 | 0.00 | 79,257.56 | 82,750.56 | - | 82,750.56 | 104.407% |
| 0000000729755900 | Foreclosure | 08/01/2008 | 50,000.00 | 0.00 | 49,645.57 | 51,854.56 | - | 51,854.56 | 104.450% |
| 0000000729808089 | Foreclosure | 08/01/2008 | 69,600.00 | 0.00 | 67,759.78 | 70,922.00 | - | 70,922.00 | 104.667% |
| 0000000729826107 | Foreclosure | 08/01/2008 | 64,000.00 | 0.00 | 63,591.63 | 68,094.32 | - | 68,094.32 | 107.081% |
| 0000000729920074 | Foreclosure | 08/01/2008 | 115,800.00 | 0.00 | 114,935.56 | 121,090.97 | - | 121,090.97 | 105.356% |
| 0000000729929414 | Foreclosure | 08/01/2007 | 310,400.00 | 0.00 | 309,013.49 | 253,187.24 | - | 253,187.24 | 81.934% |
| 0000000729708719 | REO | 04/01/2007 | 384,000.00 | 0.00 | 382,358.20 | 416,262.61 | - | 416,262.61 | 108.867% |
| 0000000729748004 | REO | 07/01/2007 | 360,000.00 | 0.00 | 358,692.10 | 288,487.38 | - | 288,487.38 | 80.428% |
| 0000000729813535 | REO | 02/01/2008 | 94,500.00 | 0.00 | 93,698.64 | 99,236.11 | - | 99,236.11 | 105.910% |
| 0000000729814707 | REO | 01/01/2008 | 171,192.00 | 0.00 | 170,306.60 | 110,079.15 | - | 110,079.15 | 64.636% |
| 0000000729814970 | REO | 07/01/2007 | 140,800.00 | 0.00 | 140,800.00 | 130,133.58 | - | 130,133.58 | 92.424% |
| 0000000729836858 | REO | 05/01/2007 | 202,500.00 | 0.00 | 200,547.53 | 209,586.55 | - | 209,586.55 | 104.507% |
| 0000000729838268 | REO | 08/01/2007 | 396,000.00 | 0.00 | 392,458.63 | 241,942.14 | - | 241,942.14 | 61.648% |
| 0000000729848267 | REO | 08/01/2007 | 700,000.00 | 0.00 | 698,108.37 | 635,925.90 | - | 635,925.90 | 91.093% |
| 0000000729857771 | REO | 06/01/2007 | 344,000.00 | 0.00 | 344,000.00 | 251,493.99 | - | 251,493.99 | 73.109% |
| 0000000729862946 | REO | 11/01/2007 | 292,500.00 | 0.00 | 291,241.86 | 246,450.00 | - | 246,450.00 | 84.620% |
| 0000000729876730 | REO | 04/01/2007 | 480,000.00 | 0.00 | 480,000.00 | 318,191.49 | - | 318,191.49 | 66.290% |
| 0000000729878116 | REO | 11/01/2007 | 412,918.00 | 0.00 | 411,125.62 | 260,127.78 | - | 260,127.78 | 63.272% |
| 0000000729880344 | REO | 08/01/2007 | 136,800.00 | 0.00 | 135,622.00 | 137,195.95 | - | 137,195.95 | 101.161% |
| 0000000729884510 | REO | 09/01/2007 | 476,000.00 | 0.00 | 472,838.24 | 218,771.82 | - | 218,771.82 | 46.268% |
| 0000000729898601 | REO | 11/01/2007 | 236,000.00 | 0.00 | 235,212.80 | 126,307.25 | - | 126,307.25 | 53.699% |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



Group 2

| | | | | | | | | | |
|------------------|-------------------------|------------|------------|------|------------|------------|-----------|------------|----------|
| 0000000729901991 | REO | 04/01/2007 | 496,000.00 | 0.00 | 496,000.00 | 300,665.36 | - | 300,665.36 | 60.618% |
| 0000000729906115 | REO | 10/01/2007 | 108,000.00 | 0.00 | 107,075.56 | 124,955.84 | - | 124,955.84 | 116.699% |
| 0000000729907048 | REO | 10/01/2007 | 63,000.00 | 0.00 | 62,885.08 | 62,502.63 | - | 62,502.63 | 99.392% |
| 0000000729908137 | REO | 04/01/2007 | 464,000.00 | 0.00 | 461,896.38 | 377,108.76 | - | 377,108.76 | 81.644% |
| 0000000729909572 | REO | 06/01/2007 | 244,000.00 | 0.00 | 242,192.97 | 226,617.69 | - | 226,617.69 | 93.569% |
| 0000000729911701 | REO | 06/01/2007 | 336,000.00 | 0.00 | 328,950.84 | 308,605.34 | - | 308,605.34 | 93.815% |
| 0000000729923128 | REO | 09/01/2007 | 428,000.00 | 0.00 | 425,596.18 | 263,566.09 | - | 263,566.09 | 61.929% |
| 0000000729924779 | REO | 02/01/2008 | 60,000.00 | 0.00 | 59,456.84 | 62,280.68 | - | 62,280.68 | 104.749% |
| 0000000729939348 | REO | 08/01/2007 | 788,000.00 | 0.00 | 786,028.71 | 311,192.42 | - | 311,192.42 | 39.590% |
| 0000000729952705 | REO | 09/01/2007 | 308,000.00 | 0.00 | 306,944.89 | 190,589.80 | - | 190,589.80 | 62.093% |
| 0000000729953885 | REO | 06/01/2007 | 360,000.00 | 0.00 | 358,167.89 | 364,695.49 | - | 364,695.49 | 101.822% |
| 0000000729956540 | REO | 01/01/2008 | 592,450.00 | 0.00 | 587,276.30 | 404,637.72 | - | 404,637.72 | 68.901% |
| 0000000729956664 | REO | 03/01/2008 | 44,800.00 | 0.00 | 44,363.54 | 39,996.65 | - | 39,996.65 | 90.157% |
| 0000000729956698 | REO | 07/01/2007 | 540,000.00 | 0.00 | 533,260.61 | 436,442.09 | - | 436,442.09 | 81.844% |
| 0000000729958652 | REO | 12/01/2007 | 67,500.00 | 0.00 | 66,789.34 | 64,033.79 | - | 64,033.79 | 95.874% |
| 0000000729968008 | REO | 09/01/2007 | 491,200.00 | 0.00 | 491,199.87 | 166,044.93 | - | 166,044.93 | 33.804% |
| 0000000729972687 | REO | 05/01/2007 | 331,200.00 | 0.00 | 328,866.56 | 231,635.08 | - | 231,635.08 | 70.434% |
| 0000000729980458 | REO | 10/01/2007 | 332,000.00 | 0.00 | 332,000.00 | 266,834.96 | - | 266,834.96 | 80.372% |
| 0000000729983866 | REO | 11/01/2007 | 228,000.00 | 0.00 | 227,419.63 | 179,167.19 | - | 179,167.19 | 78.783% |
| 0000000729988998 | REO | 12/01/2007 | 608,000.00 | 0.00 | 605,028.28 | 292,077.97 | - | 292,077.97 | 48.275% |
| 0000000729994897 | REO | 10/01/2007 | 532,000.00 | 0.00 | 529,523.74 | 315,349.51 | - | 315,349.51 | 59.553% |
| 0000000730002235 | REO | 09/01/2007 | 285,592.00 | 0.00 | 280,774.25 | 192,947.06 | - | 192,947.06 | 68.720% |
| 0000000730007846 | REO | 11/01/2007 | 326,400.00 | 0.00 | 324,531.60 | 246,200.40 | - | 246,200.40 | 75.863% |
| 0000000730008430 | REO | 03/01/2008 | 120,000.00 | 0.00 | 120,000.00 | 111,128.68 | - | 111,128.68 | 92.607% |
| 0000000730106531 | REO | 07/01/2007 | 621,000.00 | 0.00 | 617,973.20 | 421,022.28 | - | 421,022.28 | 68.130% |
| 0000000729696724 | N/A - Prior Liquidation | - | 520,000.00 | - | - | - | 10,713.54 | 10,713.54 | - |
| 0000000729706101 | N/A - Prior Liquidation | - | 76,500.00 | - | - | - | 1,917.80 | 1,917.80 | - |
| 0000000729811281 | N/A - Prior Liquidation | - | 680,000.00 | - | - | - | 241.96 | 241.96 | - |
| 0000000729821603 | N/A - Prior Liquidation | - | 304,000.00 | - | - | - | 168.69 | 168.69 | - |
| 0000000729826545 | N/A - Prior Liquidation | - | 423,000.00 | - | - | - | 3,986.69 | 3,986.69 | - |

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Group 2

| | | | | | | | | | |
|------------------|-------------------------|---|------------|---|---|---|--------------|--------------|---|
| 0000000729828996 | N/A - Prior Liquidation | - | 379,920.00 | - | - | - | 2,743.82 | 2,743.82 | - |
| 0000000729834929 | N/A - Prior Liquidation | - | 107,000.00 | - | - | - | (5,000.00) | (5,000.00) | - |
| 0000000729841163 | N/A - Prior Liquidation | - | 256,000.00 | - | - | - | 37.08 | 37.08 | - |
| 0000000729846014 | N/A - Prior Liquidation | - | 81,000.00 | - | - | - | (342.30) | (342.30) | - |
| 0000000729849810 | N/A - Prior Liquidation | - | 760,000.00 | - | - | - | (120,176.79) | (120,176.79) | - |
| 0000000729850156 | N/A - Prior Liquidation | - | 70,800.00 | - | - | - | 91.10 | 91.10 | - |
| 0000000729853473 | N/A - Prior Liquidation | - | 780,000.00 | - | - | - | 3,101.31 | 3,101.31 | - |
| 0000000729859470 | N/A - Prior Liquidation | - | 665,000.00 | - | - | - | 76.55 | 76.55 | - |
| 0000000729865345 | N/A - Prior Liquidation | - | 73,800.00 | - | - | - | 19,637.53 | 19,637.53 | - |
| 0000000729867150 | N/A - Prior Liquidation | - | 464,000.00 | - | - | - | (407.12) | (407.12) | - |
| 0000000729871244 | N/A - Prior Liquidation | - | 200,000.00 | - | - | - | 6,008.73 | 6,008.73 | - |
| 0000000729873281 | N/A - Prior Liquidation | - | 60,210.00 | - | - | - | (269.20) | (269.20) | - |
| 0000000729874610 | N/A - Prior Liquidation | - | 344,000.00 | - | - | - | 79.58 | 79.58 | - |
| 0000000729876961 | N/A - Prior Liquidation | - | 247,200.00 | - | - | - | (7.62) | (7.62) | - |
| 0000000729883066 | N/A - Prior Liquidation | - | 155,000.00 | - | - | - | 120.00 | 120.00 | - |
| 0000000729885962 | N/A - Prior Liquidation | - | 62,118.00 | - | - | - | 93.30 | 93.30 | - |
| 0000000729894055 | N/A - Prior Liquidation | - | 650,000.00 | - | - | - | 8.59 | 8.59 | - |
| 0000000729894816 | N/A - Prior Liquidation | - | 392,000.00 | - | - | - | 17.82 | 17.82 | - |
| 0000000729897348 | N/A - Prior Liquidation | - | 116,000.00 | - | - | - | 68.30 | 68.30 | - |
| 0000000729897702 | N/A - Prior Liquidation | - | 68,400.00 | - | - | - | (33.90) | (33.90) | - |
| 0000000729897868 | N/A - Prior Liquidation | - | 736,000.00 | - | - | - | (79.44) | (79.44) | - |
| 0000000729908244 | N/A - Prior Liquidation | - | 104,000.00 | - | - | - | 4,321.98 | 4,321.98 | - |
| 0000000729910612 | N/A - Prior Liquidation | - | 540,000.00 | - | - | - | (0.29) | (0.29) | - |
| 0000000729910687 | N/A - Prior Liquidation | - | 126,000.00 | - | - | - | (9.19) | (9.19) | - |
| 0000000729914176 | N/A - Prior Liquidation | - | 61,590.00 | - | - | - | (3,000.00) | (3,000.00) | - |
| 0000000729919274 | N/A - Prior Liquidation | - | 418,500.00 | - | - | - | 2,052.03 | 2,052.03 | - |
| 0000000729922609 | N/A - Prior Liquidation | - | 144,700.00 | - | - | - | 1,867.20 | 1,867.20 | - |
| 0000000729923201 | N/A - Prior Liquidation | - | 612,000.00 | - | - | - | 78.59 | 78.59 | - |
| 0000000729930230 | N/A - Prior Liquidation | - | 401,600.00 | - | - | - | 34.36 | 34.36 | - |
| 0000000729935650 | N/A - Prior Liquidation | - | 157,500.00 | - | - | - | (9.20) | (9.20) | - |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



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| | | | | | | | | | |
|------------------|-------------------------|---|---------------|------|---------------|---------------|-------------|---------------|---------|
| 0000000729937334 | N/A - Prior Liquidation | - | 616,000.00 | - | - | - | 63.22 | 63.22 | - |
| 0000000729939447 | N/A - Prior Liquidation | - | 476,000.00 | - | - | - | (2,003.24) | (2,003.24) | - |
| 0000000729939975 | N/A - Prior Liquidation | - | 600,000.00 | - | - | - | (0.29) | (0.29) | - |
| 0000000729942151 | N/A - Prior Liquidation | - | 66,600.00 | - | - | - | (18.90) | (18.90) | - |
| 0000000729942896 | N/A - Prior Liquidation | - | 549,000.00 | - | - | - | (477.66) | (477.66) | - |
| 0000000729944702 | N/A - Prior Liquidation | - | 640,000.00 | - | - | - | 81.85 | 81.85 | - |
| 0000000729949925 | N/A - Prior Liquidation | - | 49,500.00 | - | - | - | 17.50 | 17.50 | - |
| 0000000729970996 | N/A - Prior Liquidation | - | 468,000.00 | - | - | - | (557.84) | (557.84) | - |
| 0000000729979377 | N/A - Prior Liquidation | - | 496,000.00 | - | - | - | (18.40) | (18.40) | - |
| 0000000729980714 | N/A - Prior Liquidation | - | 86,000.00 | - | - | - | 120.00 | 120.00 | - |
| 0000000729988642 | N/A - Prior Liquidation | - | 608,000.00 | - | - | - | 43.60 | 43.60 | - |
| 0000000729990291 | N/A - Prior Liquidation | - | 270,000.00 | - | - | - | 4,368.01 | 4,368.01 | - |
| 0000000730012978 | N/A - Prior Liquidation | - | 206,400.00 | - | - | - | 190.88 | 190.88 | - |
| 0000000730085081 | N/A - Prior Liquidation | - | 508,000.00 | - | - | - | (27.29) | (27.29) | - |
| SUBTOTAL | | | 33,819,130.00 | 0.00 | 16,839,574.99 | 12,587,798.14 | (70,087.06) | 12,517,711.08 | 74.751% |
| TOTALS | | | 41,007,123.00 | 0.00 | 21,376,656.70 | 16,099,506.45 | (64,692.74) | 16,034,813.71 | 75.313% |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



| REO DETAIL | | | | | | | |
|-------------------|-----------|-------|----------------------|----------------------------|---|-------------------------------------|----------------|
| Loan Number | Group No. | State | REO Acquisition Date | Original Principal Balance | Unpaid Principal Balance at Acquisition | Current Scheduled Principal Balance | REO Book Value |
| 0000000006747456 | 1 | CA | N/A | 340,000.00 | N/A | 337,696.05 | N/A |
| 0000000729965137 | 1 | FL | N/A | 355,500.00 | N/A | 353,899.86 | N/A |
| 0000000006723138 | 1 | MI | N/A | 37,050.00 | N/A | 36,722.82 | N/A |
| 0000000006774006 | 1 | TX | N/A | 139,500.00 | N/A | 138,552.90 | N/A |
| 0000000006779455 | 1 | IL | N/A | 200,000.00 | N/A | 196,833.70 | N/A |
| 0000000729737908 | 1 | IL | N/A | 180,000.00 | N/A | 177,808.68 | N/A |
| 0000000729830810 | 1 | CO | N/A | 297,500.00 | N/A | 293,851.28 | N/A |
| 0000000729879411 | 1 | MD | N/A | 184,000.00 | N/A | 183,388.98 | N/A |
| 0000000729771550 | 1 | TX | N/A | 102,400.00 | N/A | 101,133.68 | N/A |
| 0000000729892562 | 1 | WI | N/A | 81,900.00 | N/A | 81,081.79 | N/A |
| 0000000729901736 | 1 | MI | N/A | 80,000.00 | N/A | 78,408.43 | N/A |
| 0000000729862409 | 1 | CA | N/A | 186,000.00 | N/A | 184,945.95 | N/A |
| 0000000729900688 | 1 | MD | N/A | 304,475.00 | N/A | 302,615.50 | N/A |
| 0000000729846600 | 1 | CO | N/A | 337,000.00 | N/A | 335,390.11 | N/A |
| 0000000729825984 | 1 | IL | N/A | 187,000.00 | N/A | 185,036.82 | N/A |
| 0000000729917708 | 1 | MD | N/A | 195,300.00 | N/A | 193,432.55 | N/A |
| 0000000729864678 | 1 | CA | N/A | 212,000.00 | N/A | 210,151.45 | N/A |
| 0000000729841486 | 1 | NV | N/A | 207,999.00 | N/A | 206,465.02 | N/A |
| 0000000729855007 | 1 | MD | N/A | 330,400.00 | N/A | 322,975.48 | N/A |
| 0000000729889279 | 1 | MI | N/A | 118,000.00 | N/A | 116,304.60 | N/A |
| 0000000729873307 | 1 | CA | N/A | 288,000.00 | N/A | 284,817.16 | N/A |
| 0000000729874446 | 1 | NV | N/A | 275,000.00 | N/A | 271,761.85 | N/A |
| 0000000729894386 | 1 | MD | N/A | 212,000.00 | N/A | 207,539.77 | N/A |
| 0000000729854828 | 1 | WA | N/A | 90,800.00 | N/A | 89,943.03 | N/A |
| 0000000729850594 | 1 | CA | N/A | 319,500.00 | N/A | 313,800.14 | N/A |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



| | | | | | | | |
|------------------|---|----|-----|------------|-----|------------|-----|
| 0000000729829515 | 1 | CA | N/A | 344,000.00 | N/A | 341,420.89 | N/A |
| 0000000729869750 | 1 | GA | N/A | 129,600.00 | N/A | 128,558.02 | N/A |
| 0000000729867119 | 1 | CA | N/A | 369,750.00 | N/A | 367,531.85 | N/A |
| 0000000729825075 | 1 | AZ | N/A | 151,920.00 | N/A | 151,246.52 | N/A |
| 0000000729807081 | 1 | CA | N/A | 518,500.00 | N/A | 516,256.51 | N/A |
| 0000000729905182 | 1 | CA | N/A | 310,250.00 | N/A | 308,402.24 | N/A |
| 0000000729879106 | 1 | CA | N/A | 251,750.00 | N/A | 248,897.75 | N/A |
| 0000000729748657 | 1 | MA | N/A | 162,000.00 | N/A | 161,136.84 | N/A |
| 0000000729874842 | 1 | CA | N/A | 312,000.00 | N/A | 306,950.11 | N/A |
| 0000000729909408 | 1 | MN | N/A | 132,000.00 | N/A | 130,847.08 | N/A |
| 0000000729912113 | 1 | GA | N/A | 84,000.00 | N/A | 83,275.08 | N/A |
| 0000000729879577 | 1 | MO | N/A | 70,500.00 | N/A | 69,780.02 | N/A |
| 0000000729892984 | 1 | FL | N/A | 188,000.00 | N/A | 187,186.90 | N/A |
| 0000000729888503 | 1 | MI | N/A | 376,200.00 | N/A | 374,322.46 | N/A |
| 0000000729872564 | 1 | CA | N/A | 323,000.00 | N/A | 319,914.88 | N/A |
| 0000000729916437 | 1 | CA | N/A | 213,600.00 | N/A | 209,117.77 | N/A |
| 0000000729937946 | 1 | MN | N/A | 161,500.00 | N/A | 160,157.52 | N/A |
| 0000000729831602 | 1 | MD | N/A | 128,000.00 | N/A | 125,928.24 | N/A |
| 0000000729884569 | 1 | WA | N/A | 306,000.00 | N/A | 304,263.26 | N/A |
| 0000000006772407 | 1 | CA | N/A | 264,000.00 | N/A | 261,367.84 | N/A |
| 0000000729883470 | 1 | TN | N/A | 41,400.00 | N/A | 40,789.79 | N/A |
| 0000000729949545 | 1 | CA | N/A | 412,000.00 | N/A | 410,811.56 | N/A |
| 0000000729924225 | 1 | CA | N/A | 356,000.00 | N/A | 354,134.28 | N/A |
| 0000000729937482 | 1 | CA | N/A | 204,000.00 | N/A | 201,800.50 | N/A |
| 0000000729894444 | 1 | VA | N/A | 148,800.00 | N/A | 147,924.71 | N/A |
| 0000000729951954 | 1 | CA | N/A | 225,600.00 | N/A | 225,600.00 | N/A |
| 0000000729915348 | 1 | CA | N/A | 450,000.00 | N/A | 444,101.22 | N/A |
| 0000000729910943 | 1 | IN | N/A | 152,000.00 | N/A | 149,803.78 | N/A |
| 0000000729985788 | 1 | GA | N/A | 310,500.00 | N/A | 308,944.21 | N/A |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



| | | | | | | | |
|------------------|---|----|-----|------------|-----|------------|-----|
| 0000000729982231 | 1 | PA | N/A | 248,000.00 | N/A | 244,487.25 | N/A |
| 0000000729974873 | 1 | CA | N/A | 374,000.00 | N/A | 369,146.40 | N/A |
| 0000000729973552 | 1 | CA | N/A | 289,000.00 | N/A | 286,683.40 | N/A |
| 0000000729972935 | 1 | PA | N/A | 200,000.00 | N/A | 197,410.99 | N/A |
| 0000000729972281 | 1 | MI | N/A | 400,000.00 | N/A | 395,818.56 | N/A |
| 0000000729943696 | 1 | CA | N/A | 345,600.00 | N/A | 341,439.62 | N/A |
| 0000000729974030 | 1 | CA | N/A | 262,500.00 | N/A | 260,643.15 | N/A |
| 0000000729967547 | 1 | MA | N/A | 337,600.00 | N/A | 333,229.67 | N/A |
| 0000000729995811 | 1 | FL | N/A | 384,000.00 | N/A | 381,993.96 | N/A |
| 0000000729978585 | 1 | CA | N/A | 277,600.00 | N/A | 275,205.04 | N/A |
| 0000000729971523 | 1 | CA | N/A | 390,000.00 | N/A | 387,536.41 | N/A |
| 0000000729940619 | 1 | MI | N/A | 113,000.00 | N/A | 111,551.25 | N/A |
| 0000000729967984 | 1 | NJ | N/A | 414,000.00 | N/A | 410,753.54 | N/A |
| 0000000729997015 | 1 | CA | N/A | 400,000.00 | N/A | 432,000.60 | N/A |
| 0000000729995324 | 1 | WA | N/A | 260,000.00 | N/A | 258,989.19 | N/A |
| 0000000729993915 | 1 | FL | N/A | 72,000.00 | N/A | 71,031.27 | N/A |
| 0000000729971200 | 1 | CA | N/A | 290,000.00 | N/A | 287,890.31 | N/A |
| 0000000730043544 | 1 | WI | N/A | 236,000.00 | N/A | 233,222.14 | N/A |
| 0000000730059854 | 1 | CA | N/A | 340,000.00 | N/A | 337,670.88 | N/A |
| 0000000729989871 | 1 | CA | N/A | 332,000.00 | N/A | 327,974.95 | N/A |
| 0000000730051018 | 1 | WA | N/A | 300,000.00 | N/A | 299,476.01 | N/A |
| 0000000730053048 | 1 | WA | N/A | 317,700.00 | N/A | 315,680.29 | N/A |
| 0000000730034899 | 1 | CA | N/A | 340,000.00 | N/A | 338,923.56 | N/A |
| 0000000730041514 | 1 | CT | N/A | 216,000.00 | N/A | 214,892.51 | N/A |
| 0000000730038536 | 1 | AZ | N/A | 142,800.00 | N/A | 141,724.50 | N/A |
| 0000000729992388 | 1 | CA | N/A | 483,650.00 | N/A | 481,428.76 | N/A |
| 0000000730007325 | 1 | KS | N/A | 185,600.00 | N/A | 182,485.40 | N/A |
| 0000000729988402 | 1 | TN | N/A | 59,500.00 | N/A | 58,915.39 | N/A |
| 0000000729987701 | 1 | TN | N/A | 59,500.00 | N/A | 58,969.07 | N/A |

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| | | | | | | | |
|------------------|---|----|-----|------------|-----|------------|-----|
| 0000000729983023 | 1 | WA | N/A | 150,400.00 | N/A | 149,774.12 | N/A |
| 0000000729982314 | 1 | MO | N/A | 70,200.00 | N/A | 69,900.99 | N/A |
| 0000000729981837 | 1 | RI | N/A | 149,500.00 | N/A | 148,518.04 | N/A |
| 0000000729958231 | 1 | IL | N/A | 152,000.00 | N/A | 151,212.27 | N/A |
| 0000000730003241 | 1 | FL | N/A | 257,500.00 | N/A | 254,577.83 | N/A |
| 0000000730001120 | 1 | MI | N/A | 177,300.00 | N/A | 176,673.41 | N/A |
| 0000000730001518 | 1 | TX | N/A | 139,680.00 | N/A | 138,072.19 | N/A |
| 0000000729936336 | 1 | IA | N/A | 86,400.00 | N/A | 84,946.56 | N/A |
| 0000000729898155 | 1 | AZ | N/A | 162,000.00 | N/A | 161,072.34 | N/A |
| 0000000729975425 | 1 | MA | N/A | 245,500.00 | N/A | 243,120.31 | N/A |
| 0000000729986299 | 1 | RI | N/A | 288,000.00 | N/A | 285,170.42 | N/A |
| 0000000729961847 | 1 | CA | N/A | 401,400.00 | N/A | 398,480.06 | N/A |
| 0000000729928358 | 1 | CA | N/A | 300,000.00 | N/A | 297,832.71 | N/A |
| 0000000729925594 | 1 | CA | N/A | 380,000.00 | N/A | 377,293.10 | N/A |
| 0000000729920298 | 1 | CA | N/A | 365,000.00 | N/A | 361,753.77 | N/A |
| 0000000729885996 | 1 | WA | N/A | 200,000.00 | N/A | 197,948.27 | N/A |
| 0000000729967539 | 1 | MD | N/A | 396,500.00 | N/A | 389,830.43 | N/A |
| 0000000729934794 | 1 | TN | N/A | 224,000.00 | N/A | 222,987.94 | N/A |
| 0000000729923078 | 1 | CA | N/A | 222,000.00 | N/A | 217,867.95 | N/A |
| 0000000729884791 | 1 | AZ | N/A | 332,500.00 | N/A | 328,601.89 | N/A |
| 0000000729563023 | 1 | CA | N/A | 328,000.00 | N/A | 321,518.86 | N/A |
| 0000000729570010 | 1 | IL | N/A | 300,000.00 | N/A | 297,318.22 | N/A |
| 0000000729538249 | 1 | NC | N/A | 149,625.00 | N/A | 147,483.34 | N/A |
| 0000000729922260 | 1 | TX | N/A | 251,075.00 | N/A | 245,562.55 | N/A |
| 0000000729909895 | 1 | CA | N/A | 350,000.00 | N/A | 347,501.49 | N/A |
| 0000000729904755 | 1 | MD | N/A | 369,000.00 | N/A | 362,618.27 | N/A |
| 0000000729946863 | 1 | CA | N/A | 289,000.00 | N/A | 286,550.38 | N/A |
| 0000000729715128 | 1 | FL | N/A | 168,000.00 | N/A | 166,462.63 | N/A |
| 0000000729869719 | 1 | MN | N/A | 144,000.00 | N/A | 143,517.01 | N/A |

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| | | | | | | | |
|------------------|---|----|-----|---------------|-----|---------------|-----|
| 0000000729901876 | 1 | NY | N/A | 300,000.00 | N/A | 298,825.95 | N/A |
| 0000000729827733 | 1 | CA | N/A | 202,200.00 | N/A | 200,129.36 | N/A |
| 0000000729842278 | 1 | CA | N/A | 320,000.00 | N/A | 320,000.00 | N/A |
| 0000000729861153 | 1 | MD | N/A | 282,750.00 | N/A | 280,259.52 | N/A |
| 0000000729859892 | 1 | CA | N/A | 324,000.00 | N/A | 320,942.26 | N/A |
| 0000000729731604 | 1 | PA | N/A | 58,000.00 | N/A | 57,553.03 | N/A |
| 0000000006772887 | 1 | NV | N/A | 200,000.00 | N/A | 197,016.06 | N/A |
| 0000000730007507 | 1 | TX | N/A | 101,200.00 | N/A | 100,032.99 | N/A |
| SUBTOTAL | | | | 29,264,974.00 | N/A | 29,031,130.02 | N/A |
| 0000000729941773 | 2 | FL | N/A | 232,792.00 | N/A | 232,266.13 | N/A |
| 0000000729725036 | 2 | MI | N/A | 80,750.00 | N/A | 80,153.67 | N/A |
| 0000000729681544 | 2 | CA | N/A | 412,000.00 | N/A | 407,123.89 | N/A |
| 0000000729780957 | 2 | CA | N/A | 680,400.00 | N/A | 675,384.44 | N/A |
| 0000000729750331 | 2 | CA | N/A | 540,000.00 | N/A | 538,741.98 | N/A |
| 0000000729737411 | 2 | MI | N/A | 67,500.00 | N/A | 67,078.33 | N/A |
| 0000000729735639 | 2 | MI | N/A | 72,000.00 | N/A | 71,588.95 | N/A |
| 0000000729717843 | 2 | MI | N/A | 86,400.00 | N/A | 85,791.11 | N/A |
| 0000000006774757 | 2 | OH | N/A | 85,500.00 | N/A | 84,555.26 | N/A |
| 0000000729718577 | 2 | CA | N/A | 351,200.00 | N/A | 350,725.62 | N/A |
| 0000000729706879 | 2 | IN | N/A | 58,500.00 | N/A | 58,149.71 | N/A |
| 0000000729852970 | 2 | CA | N/A | 263,000.00 | N/A | 262,687.86 | N/A |
| 0000000729839845 | 2 | CA | N/A | 348,000.00 | N/A | 347,999.98 | N/A |
| 0000000729896662 | 2 | CO | N/A | 479,200.00 | N/A | 476,336.87 | N/A |
| 0000000729887570 | 2 | CA | N/A | 600,000.00 | N/A | 596,849.60 | N/A |
| 0000000729823740 | 2 | FL | N/A | 148,500.00 | N/A | 147,823.93 | N/A |
| 0000000729710772 | 2 | AL | N/A | 440,300.00 | N/A | 432,057.39 | N/A |
| 0000000729886952 | 2 | MI | N/A | 680,000.00 | N/A | 665,997.54 | N/A |
| 0000000729849836 | 2 | CA | N/A | 283,200.00 | N/A | 280,596.84 | N/A |
| 0000000729821793 | 2 | MI | N/A | 64,800.00 | N/A | 64,410.13 | N/A |

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| | | | | | | | |
|------------------|---|----|-----|------------|-----|------------|-----|
| 0000000729850297 | 2 | AZ | N/A | 796,000.00 | N/A | 791,571.98 | N/A |
| 0000000729815241 | 2 | IL | N/A | 256,000.00 | N/A | 253,282.73 | N/A |
| 0000000729906883 | 2 | CA | N/A | 488,000.00 | N/A | 480,023.77 | N/A |
| 0000000729893628 | 2 | CA | N/A | 573,300.00 | N/A | 569,377.30 | N/A |
| 0000000729866491 | 2 | CA | N/A | 304,800.00 | N/A | 304,794.18 | N/A |
| 0000000729865329 | 2 | WA | N/A | 268,800.00 | N/A | 267,193.17 | N/A |
| 0000000729790030 | 2 | FL | N/A | 148,000.00 | N/A | 146,746.42 | N/A |
| 0000000729780890 | 2 | SC | N/A | 91,650.00 | N/A | 84,185.33 | N/A |
| 0000000729894758 | 2 | CA | N/A | 448,000.00 | N/A | 447,997.33 | N/A |
| 0000000730053592 | 2 | CA | N/A | 492,000.00 | N/A | 492,000.00 | N/A |
| 0000000730067303 | 2 | CA | N/A | 368,000.00 | N/A | 366,424.87 | N/A |
| 0000000730041050 | 2 | CA | N/A | 197,625.00 | N/A | 197,035.03 | N/A |
| 0000000730056785 | 2 | MA | N/A | 472,500.00 | N/A | 467,589.56 | N/A |
| 0000000729962514 | 2 | OH | N/A | 58,500.00 | N/A | 58,098.56 | N/A |
| 0000000729935601 | 2 | MO | N/A | 51,000.00 | N/A | 50,576.58 | N/A |
| 0000000729933515 | 2 | OH | N/A | 48,600.00 | N/A | 48,229.78 | N/A |
| 0000000729917302 | 2 | OR | N/A | 300,000.00 | N/A | 297,456.67 | N/A |
| 0000000729940999 | 2 | WI | N/A | 110,700.00 | N/A | 110,437.18 | N/A |
| 0000000729912063 | 2 | MI | N/A | 102,000.00 | N/A | 101,306.43 | N/A |
| 0000000729887232 | 2 | CA | N/A | 256,000.00 | N/A | 254,380.42 | N/A |
| 0000000729962902 | 2 | FL | N/A | 312,792.00 | N/A | 311,220.64 | N/A |
| 0000000729875492 | 2 | TN | N/A | 33,600.00 | N/A | 32,631.20 | N/A |
| 0000000729926790 | 2 | VA | N/A | 540,000.00 | N/A | 534,057.61 | N/A |
| 0000000729911859 | 2 | AL | N/A | 84,600.00 | N/A | 83,480.90 | N/A |
| 0000000729938258 | 2 | MI | N/A | 796,000.00 | N/A | 795,985.00 | N/A |
| 0000000729850529 | 2 | TX | N/A | 98,955.00 | N/A | 97,354.02 | N/A |
| 0000000729957373 | 2 | MI | N/A | 121,500.00 | N/A | 120,598.18 | N/A |
| 0000000729952689 | 2 | CA | N/A | 279,200.00 | N/A | 277,093.01 | N/A |
| 0000000729957357 | 2 | MI | N/A | 139,500.00 | N/A | 138,430.56 | N/A |

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| | | | | | | | |
|------------------|---|----|-----|------------|-----|------------|-----|
| 0000000729922542 | 2 | MI | N/A | 64,800.00 | N/A | 64,473.59 | N/A |
| 0000000729938217 | 2 | CA | N/A | 420,000.00 | N/A | 420,000.00 | N/A |
| 0000000729960724 | 2 | MN | N/A | 320,519.00 | N/A | 317,651.29 | N/A |
| 0000000729942847 | 2 | KS | N/A | 68,850.00 | N/A | 68,156.15 | N/A |
| 0000000729920389 | 2 | MA | N/A | 168,300.00 | N/A | 166,535.44 | N/A |
| 0000000729831354 | 2 | CA | N/A | 800,000.00 | N/A | 800,000.00 | N/A |
| 0000000729881250 | 2 | CA | N/A | 460,000.00 | N/A | 459,440.15 | N/A |
| 0000000729913301 | 2 | CA | N/A | 432,000.00 | N/A | 432,000.00 | N/A |
| 0000000729931279 | 2 | MI | N/A | 91,800.00 | N/A | 91,393.90 | N/A |
| 0000000729931022 | 2 | MI | N/A | 94,500.00 | N/A | 94,061.91 | N/A |
| 0000000729947879 | 2 | CA | N/A | 444,000.00 | N/A | 439,656.80 | N/A |
| 0000000729917575 | 2 | NJ | N/A | 306,850.00 | N/A | 305,918.86 | N/A |
| 0000000729922310 | 2 | MI | N/A | 75,600.00 | N/A | 74,833.57 | N/A |
| 0000000729928002 | 2 | MI | N/A | 84,600.00 | N/A | 83,821.15 | N/A |
| 0000000729949594 | 2 | AL | N/A | 63,000.00 | N/A | 66,116.00 | N/A |
| 0000000729912410 | 2 | TX | N/A | 260,000.00 | N/A | 255,895.17 | N/A |
| 0000000729908954 | 2 | CA | N/A | 516,000.00 | N/A | 510,764.47 | N/A |
| 0000000729901140 | 2 | MI | N/A | 102,000.00 | N/A | 100,074.05 | N/A |
| 0000000729890707 | 2 | MI | N/A | 60,750.00 | N/A | 60,308.05 | N/A |
| 0000000729945584 | 2 | IL | N/A | 88,110.00 | N/A | 87,288.11 | N/A |
| 0000000729937748 | 2 | MD | N/A | 194,400.00 | N/A | 190,771.14 | N/A |
| 0000000729908764 | 2 | CA | N/A | 472,500.00 | N/A | 468,684.15 | N/A |
| 0000000729946178 | 2 | MO | N/A | 72,000.00 | N/A | 71,226.36 | N/A |
| 0000000729917617 | 2 | MI | N/A | 80,750.00 | N/A | 80,164.39 | N/A |
| 0000000729915918 | 2 | MI | N/A | 76,500.00 | N/A | 75,819.16 | N/A |
| 0000000729934760 | 2 | CA | N/A | 492,000.00 | N/A | 487,886.74 | N/A |
| 0000000729854018 | 2 | CA | N/A | 560,000.00 | N/A | 559,638.86 | N/A |
| 0000000729944710 | 2 | MO | N/A | 315,000.00 | N/A | 310,797.69 | N/A |
| 0000000729852418 | 2 | GA | N/A | 119,700.00 | N/A | 118,373.92 | N/A |

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| | | | | | | | |
|------------------|---|----|-----|------------|-----|------------|-----|
| 0000000729919480 | 2 | CA | N/A | 524,000.00 | N/A | 521,455.03 | N/A |
| 0000000729847004 | 2 | FL | N/A | 179,600.00 | N/A | 179,600.00 | N/A |
| 0000000729939884 | 2 | MD | N/A | 588,000.00 | N/A | 584,014.43 | N/A |
| 0000000729852541 | 2 | GA | N/A | 225,000.00 | N/A | 224,193.07 | N/A |
| 0000000729926048 | 2 | CA | N/A | 248,000.00 | N/A | 248,000.00 | N/A |
| 0000000729876474 | 2 | AZ | N/A | 169,600.00 | N/A | 169,600.00 | N/A |
| 0000000729894824 | 2 | GA | N/A | 117,000.00 | N/A | 116,012.32 | N/A |
| 0000000729923490 | 2 | MI | N/A | 58,500.00 | N/A | 58,393.19 | N/A |
| 0000000729894469 | 2 | GA | N/A | 117,000.00 | N/A | 116,142.67 | N/A |
| 0000000729848499 | 2 | IN | N/A | 60,300.00 | N/A | 59,835.01 | N/A |
| 0000000729922138 | 2 | CA | N/A | 420,000.00 | N/A | 416,386.03 | N/A |
| 0000000729851030 | 2 | CA | N/A | 308,000.00 | N/A | 307,260.08 | N/A |
| 0000000729907824 | 2 | CA | N/A | 495,000.00 | N/A | 495,000.00 | N/A |
| 0000000729915637 | 2 | CA | N/A | 223,200.00 | N/A | 222,363.43 | N/A |
| 0000000729901678 | 2 | CA | N/A | 489,600.00 | N/A | 485,392.44 | N/A |
| 0000000729865907 | 2 | MI | N/A | 57,600.00 | N/A | 57,168.79 | N/A |
| 0000000729846295 | 2 | MI | N/A | 700,000.00 | N/A | 697,089.72 | N/A |
| 0000000729914432 | 2 | GA | N/A | 775,000.00 | N/A | 769,706.12 | N/A |
| 0000000729897942 | 2 | GA | N/A | 118,400.00 | N/A | 117,215.10 | N/A |
| 0000000729922047 | 2 | PA | N/A | 67,500.00 | N/A | 66,685.63 | N/A |
| 0000000729889188 | 2 | IN | N/A | 58,500.00 | N/A | 58,157.22 | N/A |
| 0000000729926477 | 2 | MI | N/A | 58,500.00 | N/A | 57,693.88 | N/A |
| 0000000729885095 | 2 | KS | N/A | 58,500.00 | N/A | 58,178.15 | N/A |
| 0000000729822627 | 2 | CO | N/A | 219,322.00 | N/A | 218,136.64 | N/A |
| 0000000729836718 | 2 | CO | N/A | 225,990.00 | N/A | 224,768.57 | N/A |
| 0000000729882019 | 2 | FL | N/A | 416,000.00 | N/A | 413,173.53 | N/A |
| 0000000729885848 | 2 | OR | N/A | 747,000.00 | N/A | 741,895.59 | N/A |
| 0000000729866376 | 2 | PA | N/A | 308,125.00 | N/A | 300,512.31 | N/A |
| 0000000730005287 | 2 | AZ | N/A | 590,000.00 | N/A | 588,323.57 | N/A |

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| | | | | | | | |
|------------------|---|----|-----|------------|-----|------------|-----|
| 0000000730010980 | 2 | CA | N/A | 432,000.00 | N/A | 430,240.10 | N/A |
| 0000000730037553 | 2 | IL | N/A | 583,300.00 | N/A | 576,165.45 | N/A |
| 0000000730027448 | 2 | AZ | N/A | 223,440.00 | N/A | 222,487.04 | N/A |
| 0000000730024585 | 2 | CO | N/A | 364,000.00 | N/A | 361,741.04 | N/A |
| 0000000729968412 | 2 | CA | N/A | 800,000.00 | N/A | 800,000.00 | N/A |
| 0000000729903930 | 2 | CA | N/A | 400,000.00 | N/A | 398,187.88 | N/A |
| 0000000729977058 | 2 | FL | N/A | 224,000.00 | N/A | 222,573.23 | N/A |
| 0000000729989731 | 2 | CA | N/A | 327,200.00 | N/A | 327,200.00 | N/A |
| 0000000730008364 | 2 | CO | N/A | 212,000.00 | N/A | 211,906.81 | N/A |
| 0000000729972554 | 2 | CA | N/A | 528,000.00 | N/A | 528,000.00 | N/A |
| 0000000729994293 | 2 | IL | N/A | 201,600.00 | N/A | 201,113.71 | N/A |
| 0000000729889626 | 2 | CA | N/A | 255,200.00 | N/A | 253,613.71 | N/A |
| 0000000729987289 | 2 | MI | N/A | 56,000.00 | N/A | 55,725.13 | N/A |
| 0000000729957381 | 2 | TN | N/A | 54,400.00 | N/A | 53,747.68 | N/A |
| 0000000729991133 | 2 | CA | N/A | 623,200.00 | N/A | 619,033.54 | N/A |
| 0000000729990390 | 2 | CA | N/A | 800,000.00 | N/A | 799,627.00 | N/A |
| 0000000729961128 | 2 | CA | N/A | 404,000.00 | N/A | 401,822.26 | N/A |
| 0000000729958975 | 2 | CA | N/A | 576,000.00 | N/A | 575,999.16 | N/A |
| 0000000729954693 | 2 | MI | N/A | 64,800.00 | N/A | 64,560.05 | N/A |
| 0000000729938704 | 2 | CA | N/A | 340,100.00 | N/A | 338,466.08 | N/A |
| 0000000729931915 | 2 | CA | N/A | 663,750.00 | N/A | 661,014.75 | N/A |
| 0000000730000833 | 2 | CA | N/A | 280,000.00 | N/A | 278,101.36 | N/A |
| 0000000729985515 | 2 | CA | N/A | 145,600.00 | N/A | 144,972.80 | N/A |
| 0000000730005170 | 2 | NJ | N/A | 328,000.00 | N/A | 324,020.85 | N/A |
| 0000000729997106 | 2 | CA | N/A | 586,400.00 | N/A | 586,400.00 | N/A |
| 0000000729977728 | 2 | CA | N/A | 465,000.00 | N/A | 462,715.87 | N/A |
| 0000000729971259 | 2 | CA | N/A | 568,000.00 | N/A | 565,667.76 | N/A |
| 0000000729976761 | 2 | CA | N/A | 615,000.00 | N/A | 610,974.74 | N/A |
| 0000000729990929 | 2 | CA | N/A | 360,000.00 | N/A | 360,000.00 | N/A |

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| | | | | | | | |
|------------------|---|----|-----|------------|-----|--------------|-----|
| 0000000729962027 | 2 | CA | N/A | 583,000.00 | N/A | 577,671.07 | N/A |
| 0000000729957134 | 2 | CA | N/A | 284,000.00 | N/A | 284,000.00 | N/A |
| 0000000729937565 | 2 | CA | N/A | 300,000.00 | N/A | 300,000.00 | N/A |
| 0000000729969253 | 2 | AL | N/A | 960,000.00 | N/A | 951,705.21 | N/A |
| 0000000729955856 | 2 | CA | N/A | 432,000.00 | N/A | 432,000.00 | N/A |
| 0000000729955476 | 2 | PA | N/A | 108,000.00 | N/A | 106,627.25 | N/A |
| 0000000729953034 | 2 | FL | N/A | 172,000.00 | N/A | 171,247.93 | N/A |
| 0000000729951871 | 2 | CA | N/A | 459,000.00 | N/A | 456,745.33 | N/A |
| 0000000729990176 | 2 | CA | N/A | 359,200.00 | N/A | 356,817.43 | N/A |
| 0000000729956979 | 2 | WA | N/A | 900,000.00 | N/A | 889,378.64 | N/A |
| 0000000729983981 | 2 | WA | N/A | 206,320.00 | N/A | 204,675.67 | N/A |
| 0000000729976571 | 2 | CA | N/A | 480,000.00 | N/A | 478,763.92 | N/A |
| 0000000729947002 | 2 | CA | N/A | 999,999.00 | N/A | 1,055,414.20 | N/A |
| 0000000729945931 | 2 | MI | N/A | 63,900.00 | N/A | 63,286.84 | N/A |
| 0000000729933580 | 2 | LA | N/A | 118,800.00 | N/A | 117,031.80 | N/A |
| 0000000729928432 | 2 | NM | N/A | 127,500.00 | N/A | 125,365.65 | N/A |
| 0000000729919977 | 2 | CA | N/A | 412,000.00 | N/A | 410,051.46 | N/A |
| 0000000729956706 | 2 | TX | N/A | 800,000.00 | N/A | 793,684.12 | N/A |
| 0000000729963504 | 2 | CA | N/A | 452,000.00 | N/A | 452,000.00 | N/A |
| 0000000729951202 | 2 | WA | N/A | 340,000.00 | N/A | 337,000.29 | N/A |
| 0000000729934554 | 2 | TX | N/A | 403,200.00 | N/A | 398,432.01 | N/A |
| 0000000729812511 | 2 | CA | N/A | 341,905.00 | N/A | 337,389.08 | N/A |
| 0000000729952143 | 2 | IL | N/A | 112,050.00 | N/A | 110,793.80 | N/A |
| 0000000729937763 | 2 | MD | N/A | 261,600.00 | N/A | 259,794.97 | N/A |
| 0000000729955302 | 2 | VA | N/A | 76,500.00 | N/A | 75,981.19 | N/A |
| 0000000729948000 | 2 | MA | N/A | 360,000.00 | N/A | 352,492.58 | N/A |
| 0000000729921817 | 2 | CA | N/A | 435,000.00 | N/A | 425,799.60 | N/A |
| 0000000729913806 | 2 | CA | N/A | 807,500.00 | N/A | 846,929.38 | N/A |
| 0000000729907030 | 2 | CA | N/A | 212,000.00 | N/A | 212,000.00 | N/A |

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| | | | | | | | |
|------------------|---|----|-----|------------|-----|------------|-----|
| 0000000729928861 | 2 | CA | N/A | 156,000.00 | N/A | 154,927.11 | N/A |
| 0000000729764902 | 2 | MO | N/A | 67,500.00 | N/A | 66,855.79 | N/A |
| 0000000006779523 | 2 | AZ | N/A | 176,000.00 | N/A | 175,049.26 | N/A |
| 0000000729916957 | 2 | CA | N/A | 608,000.00 | N/A | 608,000.00 | N/A |
| 0000000729678631 | 2 | CA | N/A | 616,500.00 | N/A | 608,318.96 | N/A |
| 0000000729891119 | 2 | CA | N/A | 524,000.00 | N/A | 521,875.71 | N/A |
| 0000000729927715 | 2 | CA | N/A | 235,200.00 | N/A | 234,022.60 | N/A |
| 0000000729895094 | 2 | IN | N/A | 83,700.00 | N/A | 83,206.92 | N/A |
| 0000000729903252 | 2 | DC | N/A | 308,000.00 | N/A | 305,655.87 | N/A |
| 0000000729902411 | 2 | FL | N/A | 268,000.00 | N/A | 263,078.46 | N/A |
| 0000000729878074 | 2 | NV | N/A | 414,000.00 | N/A | 412,807.47 | N/A |
| 0000000729907899 | 2 | CA | N/A | 587,520.00 | N/A | 582,876.60 | N/A |
| 0000000729892554 | 2 | CA | N/A | 427,500.00 | N/A | 425,034.42 | N/A |
| 0000000729790022 | 2 | CA | N/A | 452,000.00 | N/A | 447,335.89 | N/A |
| 0000000729812628 | 2 | AZ | N/A | 184,500.00 | N/A | 184,323.24 | N/A |
| 0000000729872853 | 2 | CA | N/A | 512,000.00 | N/A | 507,452.33 | N/A |
| 0000000729882977 | 2 | CA | N/A | 522,500.00 | N/A | 518,547.08 | N/A |
| 0000000729873026 | 2 | CA | N/A | 404,000.00 | N/A | 401,925.47 | N/A |
| 0000000729849018 | 2 | CA | N/A | 639,859.00 | N/A | 634,596.11 | N/A |
| 0000000729892364 | 2 | CA | N/A | 413,000.00 | N/A | 412,643.91 | N/A |
| 0000000729876094 | 2 | CA | N/A | 540,000.00 | N/A | 537,324.65 | N/A |
| 0000000729773309 | 2 | FL | N/A | 348,000.00 | N/A | 344,650.51 | N/A |
| 0000000729892612 | 2 | DC | N/A | 375,920.00 | N/A | 373,731.05 | N/A |
| 0000000729903286 | 2 | CA | N/A | 463,200.00 | N/A | 463,200.00 | N/A |
| 0000000729911206 | 2 | MO | N/A | 59,500.00 | N/A | 59,106.53 | N/A |
| 0000000729847277 | 2 | CA | N/A | 552,000.00 | N/A | 548,142.13 | N/A |
| 0000000729864066 | 2 | TX | N/A | 82,800.00 | N/A | 81,630.52 | N/A |
| 0000000729917203 | 2 | CA | N/A | 561,600.00 | N/A | 557,591.21 | N/A |
| 0000000729910067 | 2 | CA | N/A | 548,000.00 | N/A | 545,995.37 | N/A |

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WaMu Asset-Backed Certificates Series 2007-HE2 Trust



| | | | | | | | |
|------------------|---|----|-----|------------|-----|------------|-----|
| 0000000729878322 | 2 | CA | N/A | 980,000.00 | N/A | 971,567.68 | N/A |
| 0000000729884312 | 2 | MI | N/A | 61,200.00 | N/A | 60,807.40 | N/A |
| 0000000729881482 | 2 | CA | N/A | 472,500.00 | N/A | 464,200.76 | N/A |
| 0000000729866525 | 2 | CA | N/A | 424,000.00 | N/A | 419,976.93 | N/A |
| 0000000729746685 | 2 | OR | N/A | 136,710.00 | N/A | 136,162.42 | N/A |
| 0000000729877993 | 2 | CA | N/A | 248,000.00 | N/A | 246,005.93 | N/A |
| 0000000729849687 | 2 | CA | N/A | 200,000.00 | N/A | 197,982.88 | N/A |
| 0000000729870253 | 2 | MI | N/A | 108,000.00 | N/A | 107,555.16 | N/A |
| 0000000729910638 | 2 | MI | N/A | 130,500.00 | N/A | 129,267.31 | N/A |
| 0000000729894980 | 2 | MI | N/A | 100,000.00 | N/A | 99,015.40 | N/A |
| 0000000729883033 | 2 | MI | N/A | 103,500.00 | N/A | 102,965.61 | N/A |
| 0000000729867911 | 2 | MI | N/A | 83,700.00 | N/A | 83,066.73 | N/A |
| 0000000729883363 | 2 | MI | N/A | 108,000.00 | N/A | 107,555.16 | N/A |
| 0000000729883314 | 2 | AZ | N/A | 825,000.00 | N/A | 812,034.90 | N/A |
| 0000000729885525 | 2 | CA | N/A | 480,000.00 | N/A | 475,587.92 | N/A |
| 0000000729876177 | 2 | CA | N/A | 192,000.00 | N/A | 190,466.69 | N/A |
| 0000000729837450 | 2 | IL | N/A | 548,000.00 | N/A | 542,933.11 | N/A |
| 0000000729849943 | 2 | CA | N/A | 564,000.00 | N/A | 563,800.81 | N/A |
| 0000000729855023 | 2 | MI | N/A | 106,200.00 | N/A | 105,344.32 | N/A |
| 0000000729838516 | 2 | CA | N/A | 692,750.00 | N/A | 689,367.53 | N/A |
| 0000000729717553 | 2 | CA | N/A | 268,000.00 | N/A | 266,847.68 | N/A |
| 0000000729864843 | 2 | CA | N/A | 680,000.00 | N/A | 675,847.43 | N/A |
| 0000000729841874 | 2 | CA | N/A | 338,400.00 | N/A | 338,398.98 | N/A |
| 0000000729886242 | 2 | IL | N/A | 261,000.00 | N/A | 258,476.68 | N/A |
| 0000000729860874 | 2 | MI | N/A | 201,600.00 | N/A | 198,431.72 | N/A |
| 0000000729862078 | 2 | IN | N/A | 85,500.00 | N/A | 84,599.70 | N/A |
| 0000000729831982 | 2 | CA | N/A | 491,200.00 | N/A | 491,200.00 | N/A |
| 0000000729854398 | 2 | IN | N/A | 58,500.00 | N/A | 57,800.88 | N/A |
| 0000000729755272 | 2 | AL | N/A | 436,800.00 | N/A | 429,590.43 | N/A |

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|------------------|---|----|-----|----------------|-----|----------------|-----|
| 0000000729842260 | 2 | CA | N/A | 404,000.00 | N/A | 399,859.58 | N/A |
| 0000000729838912 | 2 | CA | N/A | 472,000.00 | N/A | 468,178.68 | N/A |
| 0000000729844852 | 2 | CA | N/A | 126,000.00 | N/A | 125,612.21 | N/A |
| 0000000729843797 | 2 | MI | N/A | 81,000.00 | N/A | 80,086.07 | N/A |
| 0000000006778099 | 2 | NY | N/A | 112,500.00 | N/A | 111,517.30 | N/A |
| 0000000006770792 | 2 | PA | N/A | 47,700.00 | N/A | 47,262.39 | N/A |
| 0000000729513564 | 2 | CA | N/A | 440,000.00 | N/A | 438,087.68 | N/A |
| 0000000729454363 | 2 | CA | N/A | 680,000.00 | N/A | 675,004.09 | N/A |
| 0000000729994236 | 2 | CA | N/A | 561,000.00 | N/A | 557,263.51 | N/A |
| 0000000730019908 | 2 | IL | N/A | 428,000.00 | N/A | 425,094.71 | N/A |
| 0000000730003571 | 2 | CA | N/A | 332,000.00 | N/A | 329,425.77 | N/A |
| SUBTOTAL | | | | 77,387,953.00 | N/A | 76,983,293.96 | N/A |
| TOTALS | | | | 106,652,927.00 | N/A | 106,014,423.98 | N/A |