

**Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3**

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

24-Feb-2009 3:17:40PM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses
A-1	61755AAA4	02/24/2009	0.58938 %	161,969,700.14	79,452.16	909,974.50	0.00	161,059,725.64	989,426.66	0.00
A-2a	61755AAB2	02/24/2009	0.44938 %	219,983,161.07	82,277.24	5,847,054.17	0.00	214,136,106.91	5,929,331.41	0.00
A-2b	61755AAC0	02/24/2009	0.52938 %	115,980,000.00	51,100.74	0.00	0.00	115,980,000.00	51,100.74	0.00
A-2c	61755AAD8	02/24/2009	0.57938 %	149,110,000.00	71,902.97	0.00	0.00	149,110,000.00	71,902.97	0.00
A-2d	61755AAE6	02/24/2009	0.64938 %	77,560,000.00	41,919.23	0.00	0.00	77,560,000.00	41,919.23	0.00
M-1	61755AAF3	02/24/2009	0.65938 %	51,520,000.00	28,274.06	0.00	0.00	51,520,000.00	28,274.06	0.00
M-2	61755AAG1	02/24/2009	0.69938 %	48,259,000.00	28,091.06	0.00	0.00	48,259,000.00	28,091.06	0.00
M-3	61755AAH9	02/24/2009	0.71938 %	28,694,000.00	17,180.11	0.00	0.00	28,694,000.00	17,180.11	0.00
M-4	61755AAJ5	02/24/2009	0.78938 %	25,434,000.00	16,710.03	0.00	0.00	25,434,000.00	16,710.03	0.00
M-5	61755AAK2	02/24/2009	0.93938 %	24,129,000.00	18,865.02	0.00	0.00	24,129,000.00	18,865.02	0.00
M-6	61755AAL0	02/24/2009	1.23938 %	22,825,000.00	23,544.63	0.00	0.00	22,825,000.00	23,544.63	0.00
B-1	61755AAM8	02/24/2009	1.88938 %	22,173,000.00	34,867.46	0.00	0.00	22,173,000.00	34,867.46	0.00
B-2	61755AAN6	02/24/2009	2.38938 %	19,564,000.00	38,906.26	0.00	0.00	19,564,000.00	38,906.26	0.00
B-3	61755AAP1	02/24/2009	2.38938 %	17,608,000.00	35,016.43	0.00	0.00	17,608,000.00	35,016.43	0.00
B-4	61755AAQ9	02/24/2009	2.63938 %	19,564,000.00	42,977.00	0.00	0.00	19,564,000.00	42,977.00	0.00
X	MORGAN07NC3X	01/30/2009	0.00000 %	31,766,768.58	0.00	0.00	0.00	19,432,396.12	0.00	0.00
P	MORGAN07NC3P	01/30/2009	0.00000 %	0.00	25,226.49	0.00	0.00	0.00	25,226.49	0.00
R	MORGAN07NC3R	01/30/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	MORGA07NC3RX	01/30/2009	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals				1,036,139,629.79	636,310.89	6,757,028.67	0.00	1,017,048,228.67	7,393,339.56	0.00

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	218,730,000.00	161,969,700.14	0.00	909,974.50	0.00	0.00	909,974.50	161,059,725.64	0.73634035	909,974.50
A-2a	398,580,000.00	219,983,161.07	0.00	5,847,054.17	0.00	0.00	5,847,054.17	214,136,106.91	0.53724750	5,847,054.17
A-2b	115,980,000.00	115,980,000.00	0.00	0.00	0.00	0.00	0.00	115,980,000.00	1.00000000	0.00
A-2c	149,110,000.00	149,110,000.00	0.00	0.00	0.00	0.00	0.00	149,110,000.00	1.00000000	0.00
A-2d	77,560,000.00	77,560,000.00	0.00	0.00	0.00	0.00	0.00	77,560,000.00	1.00000000	0.00
M-1	51,520,000.00	51,520,000.00	0.00	0.00	0.00	0.00	0.00	51,520,000.00	1.00000000	0.00
M-2	48,259,000.00	48,259,000.00	0.00	0.00	0.00	0.00	0.00	48,259,000.00	1.00000000	0.00
M-3	28,694,000.00	28,694,000.00	0.00	0.00	0.00	0.00	0.00	28,694,000.00	1.00000000	0.00
M-4	25,434,000.00	25,434,000.00	0.00	0.00	0.00	0.00	0.00	25,434,000.00	1.00000000	0.00
M-5	24,129,000.00	24,129,000.00	0.00	0.00	0.00	0.00	0.00	24,129,000.00	1.00000000	0.00
M-6	22,825,000.00	22,825,000.00	0.00	0.00	0.00	0.00	0.00	22,825,000.00	1.00000000	0.00
B-1	22,173,000.00	22,173,000.00	0.00	0.00	0.00	0.00	0.00	22,173,000.00	1.00000000	0.00
B-2	19,564,000.00	19,564,000.00	0.00	0.00	0.00	0.00	0.00	19,564,000.00	1.00000000	0.00
B-3	17,608,000.00	17,608,000.00	0.00	0.00	0.00	0.00	0.00	17,608,000.00	1.00000000	0.00
B-4	19,564,000.00	19,564,000.00	0.00	0.00	0.00	0.00	0.00	19,564,000.00	1.00000000	0.00
X	64,564,661.03	31,766,768.58	0.00	0.00	0.00	0.00	0.00	19,432,396.12	0.30097573	0.00
P	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
RX	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	1,304,294,661.03	1,036,139,629.79	0.00	6,757,028.67	0.00	0.00	6,757,028.67	1,017,048,228.67	0.77976876	6,757,028.67

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

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	218,730,000.00	740.50061784	0.00000000	4.16026380	0.00000000	0.00000000	4.16026380	736.34035404	0.73634035	4.16026380
A-2a	398,580,000.00	551.91720877	0.00000000	14.66971291	0.00000000	0.00000000	14.66971291	537.24749589	0.53724750	14.66971291
A-2b	115,980,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2c	149,110,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2d	77,560,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	51,520,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	48,259,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	28,694,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	25,434,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	24,129,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-6	22,825,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1	22,173,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-2	19,564,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-3	17,608,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-4	19,564,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
X	64,564,661.03	492.01479684	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	300.97573208	0.30097573	0.00000000
P	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
R	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RX	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	01/26/09 - 02/24/09	30	0.58938 %	161,969,700.14	79,551.42	0.00	0.00	99.25	79,452.16	0.00	161,059,725.64
A-2a	01/26/09 - 02/24/09	30	0.44938 %	219,983,161.07	82,380.03	0.00	0.00	102.78	82,277.24	0.00	214,136,106.91
A-2b	01/26/09 - 02/24/09	30	0.52938 %	115,980,000.00	51,164.58	0.00	0.00	63.84	51,100.74	0.00	115,980,000.00
A-2c	01/26/09 - 02/24/09	30	0.57938 %	149,110,000.00	71,992.79	0.00	0.00	89.82	71,902.97	0.00	149,110,000.00
A-2d	01/26/09 - 02/24/09	30	0.64938 %	77,560,000.00	41,971.59	0.00	0.00	52.37	41,919.23	0.00	77,560,000.00
M-1	01/26/09 - 02/24/09	30	0.65938 %	51,520,000.00	28,309.38	0.00	0.00	35.32	28,274.06	0.00	51,520,000.00
M-2	01/26/09 - 02/24/09	30	0.69938 %	48,259,000.00	28,126.15	0.00	0.00	35.09	28,091.06	0.00	48,259,000.00
M-3	01/26/09 - 02/24/09	30	0.71938 %	28,694,000.00	17,201.57	0.00	0.00	21.46	17,180.11	0.00	28,694,000.00
M-4	01/26/09 - 02/24/09	30	0.78938 %	25,434,000.00	16,730.91	0.00	0.00	20.87	16,710.03	0.00	25,434,000.00
M-5	01/26/09 - 02/24/09	30	0.93938 %	24,129,000.00	18,888.58	0.00	0.00	23.57	18,865.02	0.00	24,129,000.00
M-6	01/26/09 - 02/24/09	30	1.23938 %	22,825,000.00	23,574.04	0.00	0.00	29.41	23,544.63	0.00	22,825,000.00
B-1	01/26/09 - 02/24/09	30	1.88938 %	22,173,000.00	34,911.02	0.00	0.00	43.56	34,867.46	0.00	22,173,000.00
B-2	01/26/09 - 02/24/09	30	2.38938 %	19,564,000.00	38,954.86	0.00	0.00	48.60	38,906.26	0.00	19,564,000.00
B-3	01/26/09 - 02/24/09	30	2.38938 %	17,608,000.00	35,060.17	0.00	0.00	43.74	35,016.43	0.00	17,608,000.00
B-4	01/26/09 - 02/24/09	30	2.63938 %	19,564,000.00	43,030.69	0.00	0.00	53.69	42,977.00	0.00	19,564,000.00
X	N/A	N/A	0.00000 %	31,766,768.58	0.00	0.00	0.00	0.00	0.00	0.00	19,432,396.12
P	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	25,226.49	0.00	0.00
R	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
RX	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Totals					611,847.78	0.00	0.00	763.37	636,310.89	0.00	

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

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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/ Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Current Interest Shortfall(1)	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/ Notional Balance
A-1	218,730,000.00	0.58938 %	740.50061784	0.36369689	0.00000000	0.00000000	0.00045376	0.36324309	0.00000000	736.34035404
A-2a	398,580,000.00	0.44938 %	551.91720877	0.20668380	0.00000000	0.00000000	0.00025787	0.20642591	0.00000000	537.24749589
A-2b	115,980,000.00	0.52938 %	1000.00000000	0.44115003	0.00000000	0.00000000	0.00055044	0.44059959	0.00000000	1000.00000000
A-2c	149,110,000.00	0.57938 %	1000.00000000	0.48281665	0.00000000	0.00000000	0.00060237	0.48221427	0.00000000	1000.00000000
A-2d	77,560,000.00	0.64938 %	1000.00000000	0.54114995	0.00000000	0.00000000	0.00067522	0.54047486	0.00000000	1000.00000000
M-1	51,520,000.00	0.65938 %	1000.00000000	0.54948331	0.00000000	0.00000000	0.00068556	0.54879775	0.00000000	1000.00000000
M-2	48,259,000.00	0.69938 %	1000.00000000	0.58281668	0.00000000	0.00000000	0.00072712	0.58208956	0.00000000	1000.00000000
M-3	28,694,000.00	0.71938 %	1000.00000000	0.59948317	0.00000000	0.00000000	0.00074789	0.59873528	0.00000000	1000.00000000
M-4	25,434,000.00	0.78938 %	1000.00000000	0.65781670	0.00000000	0.00000000	0.00082056	0.65699575	0.00000000	1000.00000000
M-5	24,129,000.00	0.93938 %	1000.00000000	0.78281653	0.00000000	0.00000000	0.00097683	0.78184011	0.00000000	1000.00000000
M-6	22,825,000.00	1.23938 %	1000.00000000	1.03281665	0.00000000	0.00000000	0.00128850	1.03152815	0.00000000	1000.00000000
B-1	22,173,000.00	1.88938 %	1000.00000000	1.57448338	0.00000000	0.00000000	0.00196455	1.57251883	0.00000000	1000.00000000
B-2	19,564,000.00	2.38938 %	1000.00000000	1.99115007	0.00000000	0.00000000	0.00248415	1.98866592	0.00000000	1000.00000000
B-3	17,608,000.00	2.38938 %	1000.00000000	1.99115005	0.00000000	0.00000000	0.00248410	1.98866595	0.00000000	1000.00000000
B-4	19,564,000.00	2.63938 %	1000.00000000	2.19948323	0.00000000	0.00000000	0.00274433	2.19673891	0.00000000	1000.00000000
X	64,564,661.03	0.00000 %	492.01479684	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	300.97573208
P	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
R	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
RX	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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

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

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	25,252,908.58
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	4,574,232.23
Gains & Subsequent Recoveries (Realized Losses)	(16,037,480.43)
Prepayment Penalties	25,226.49
Swap/Cap Payments	0.00
Total Deposits	13,814,886.87
Withdrawals	
Swap Payments	1,601,399.70
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	4,379,788.27
Total Administration Fees	440,359.34
Payment of Interest and Principal	7,393,339.56
Total Withdrawals (Pool Distribution Amount)	13,814,886.87
Ending Balance	0.00

Servicer Advances are calculated as delinquent scheduled principal and interest.

NOTE: Wells Fargo Bank, N.A., is recouping an extraordinary development expense related to the Loan Modification Reporting Standards that were published by the American Securitization Forum in December, 2007.

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	763.37
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	763.37

ADMINISTRATION FEES	
Gross Servicing Fee*	431,724.85
Master Servicing Fee - Wells Fargo Bank, N.A.	8,634.49
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	440,359.34

*Servicer Payees include: COUNTRYWIDE HOME LOANS SERVICING LP; SAXON MORTGAGE SERVICES, INC.

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Cap Account	0.00	0.00	0.00	0.00
Closing Date Reserve Fund	0.00	0.00	0.00	0.00
Excess Reserve Fund	0.00	0.00	0.00	0.00
Swap Account	0.00	0.00	0.00	0.00
Hedge Funds				
Account Name	Funds In (A)	Funds Out (B)	Net Amount (A - B)	
Cap Agreement - Morgan Stanley Capital Services	0.00	0.00	0.00	
Swap Agreement - Morgan Stanley Capital Services	132,371.75	1,733,771.45	(1,601,399.70)	

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Distribution Date: 25-Feb-2009

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Collateral Statement

Group	Loan Group 1 ARM	Loan Group 1 Fixed	Loan Group 2 ARM	Loan Group 2 Fixed	Total
Collateral Description	Mixed ARM	Mixed Fixed	Mixed ARM	Mixed Fixed	Fixed & Mixed ARM
Weighted Average Coupon Rate	8.687465	8.586050	8.316117	8.579823	8.444873
Weighted Average Net Rate	8.187465	8.086050	7.816117	8.079823	7.944873
Weighted Average Pass-Through Rate	8.177465	8.076050	7.806117	8.069823	7.934873
Weighted Average Remaining Term	336	329	336	330	335
Principal and Interest Constant	1,355,700.34	431,370.73	4,382,681.43	1,504,890.45	7,674,642.95
beginning Loan Count	833	575	2,395	1,611	5,414
Loans Paid in Full	15	3	51	11	80
Ending Loan Count	818	572	2,344	1,600	5,334
beginning Scheduled Balance	181,696,038.64	55,130,131.72	605,706,160.83	193,607,298.60	1,036,139,629.79
Ending Scheduled Balance	178,222,189.06	54,611,129.74	591,686,072.17	192,528,837.70	1,017,048,228.67
Actual Ending Collateral Balance	178,498,483.41	54,714,555.38	592,751,812.47	192,884,686.66	1,018,849,537.92
Scheduled Principal	40,301.96	36,912.33	185,078.74	120,626.88	382,919.91
Unscheduled Principal	3,433,547.62	482,089.65	13,835,009.92	957,834.02	18,708,481.21
Negative Amortized Principal	0.00	0.00	0.00	0.00	0.00
Scheduled Interest	1,315,398.38	394,458.40	4,197,602.69	1,384,263.57	7,291,723.04
Servicing Fees	75,706.68	22,970.89	252,377.57	80,669.71	431,724.85
Master Servicing Fees	1,514.13	459.42	5,047.55	1,613.39	8,634.49
Trustee Fee	0.00	0.00	0.00	0.00	0.00
FRY Amount	0.00	0.00	0.00	0.00	0.00
Special Hazard Fee	0.00	0.00	0.00	0.00	0.00
Other Fee	0.00	0.00	0.00	0.00	0.00
Pool Insurance Fee	0.00	0.00	0.00	0.00	0.00
Spread 1	0.00	0.00	0.00	0.00	0.00
Spread 2	0.00	0.00	0.00	0.00	0.00
Spread 3	0.00	0.00	0.00	0.00	0.00
Net Interest	1,238,177.57	371,028.09	3,940,177.57	1,301,980.47	6,851,363.70
Realized Loss Amount	3,031,793.15	544,187.58	11,443,339.86	1,018,159.84	16,037,480.43
Cumulative Realized Loss	12,339,146.86	2,727,494.36	45,194,134.87	13,994,198.91	74,254,975.00
Percentage of Cumulative Losses	5.3621	4.0666	5.8007	6.1382	5.6931
Prepayment Penalty Waived Amount	0.00	0.00	0.00	0.00	0.00
Prepayment Penalty Waived Count	0	0	0	0	0
Prepayment Penalty Paid Amount	5,604.87	0.00	5,742.03	13,879.59	25,226.49
Prepayment Penalty Paid Count	1	0	4	4	9
Special Servicing Fee	0.00	0.00	0.00	0.00	0.00

**Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3**

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

Additional Reporting - Deal Level

Cash Reporting	
Available Funds	8,994,739.25
Interest Remittance Amount	5,782,215.62
Principal Remittance Amount	3,186,469.08
Net Monthly Excess Cash	3,571,824.64
Extra Principal Distribution Amount	3,571,824.64
Informational Reporting	
LIBOR	0.389380%
Swap LIBOR	0.389380%
Subsequent Recoveries	255.00
Structural Reporting	
Increase in Subordinated Amount	0.00
Subordinated Amount	19,432,396.12
Subordinated Amount Deficiency	45,130,189.60
Reduction in Subordinated Amount	0.00
Specified Subordinated Amount	64,562,585.72
Trigger Event Reporting	
Step Up Enhancement Delinquency Trigger	
Trigger Result	Fail
Threshold Value	9.110320%
Calculated Value	46.266610%
Step Up Cumulative Loss Trigger	
Trigger Result	Fail
Threshold Value	1.800000%
Calculated Value	5.605926%
Step Up Trigger	
Trigger Result	Fail

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Delinquency Status - OTS Delinquency Calculation Method

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance	
			0-29 Days	10	1,179,073.28	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	10	1,179,073.28
30 Days	341	64,139,458.11	30 Days	11	1,344,302.44	30 Days	0	0.00	30 Days	0	0.00	30 Days	352	65,483,760.55
60 Days	222	47,511,659.14	60 Days	4	519,734.86	60 Days	19	7,681,137.77	60 Days	0	0.00	60 Days	245	55,712,531.77
90 Days	162	36,365,618.75	90 Days	5	463,565.10	90 Days	28	5,667,302.24	90 Days	0	0.00	90 Days	195	42,496,486.09
120 Days	79	13,777,772.27	120 Days	10	1,310,578.53	120 Days	82	19,083,401.81	120 Days	0	0.00	120 Days	171	34,171,752.61
150 Days	56	9,539,285.38	150 Days	8	971,707.43	150 Days	94	21,951,335.21	150 Days	3	435,557.97	150 Days	161	32,897,885.99
180+ Days	412	44,023,412.08	180+ Days	107	22,415,546.37	180+ Days	616	161,789,276.44	180+ Days	351	93,221,228.09	180+ Days	1,486	321,449,462.98
	1,272	215,357,205.73		155	28,204,508.01		839	216,172,453.47		354	93,656,786.06		2,620	553,390,953.27
No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance		No. of Loans	Scheduled Balance	
			0-29 Days	0.187477 %	0.115931 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.187477 %	0.115931 %
30 Days	6.392951 %	6.306432 %	30 Days	0.206224 %	0.132177 %	30 Days	0.000000 %	0.000000 %	30 Days	0.000000 %	0.000000 %	30 Days	6.599175 %	6.438609 %
60 Days	4.161980 %	4.671525 %	60 Days	0.074991 %	0.051102 %	60 Days	0.356205 %	0.755238 %	60 Days	0.000000 %	0.000000 %	60 Days	4.593176 %	5.477865 %
90 Days	3.037120 %	3.575604 %	90 Days	0.093738 %	0.045579 %	90 Days	0.524934 %	0.557230 %	90 Days	0.000000 %	0.000000 %	90 Days	3.655793 %	4.178414 %
120 Days	1.481065 %	1.354682 %	120 Days	0.187477 %	0.128861 %	120 Days	1.537308 %	1.876352 %	120 Days	0.000000 %	0.000000 %	120 Days	3.205849 %	3.359895 %
150 Days	1.049869 %	0.937938 %	150 Days	0.149981 %	0.095542 %	150 Days	1.762280 %	2.158338 %	150 Days	0.056243 %	0.042826 %	150 Days	3.018373 %	3.234644 %
180+ Days	7.724034 %	4.328547 %	180+ Days	2.005999 %	2.203981 %	180+ Days	11.548556 %	15.907729 %	180+ Days	6.580427 %	9.165861 %	180+ Days	27.859018 %	31.606118 %
	23.847019 %	21.174729 %		2.905887 %	2.773173 %		15.729284 %	21.254887 %		6.636670 %	9.208687 %		49.118860 %	54.411476 %

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

Current Period Class A Insufficient Funds 0.00 Principal Balance of Contaminated Properties 0.00 Periodic Advance 4,574,232.23

Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3

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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 1 ARM - OTS														
No of Loans	Scheduled Bal		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance	
30 Days	62	13,520,963.42	0-29 Days	2	425,470.35	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	2	425,470.35
60 Days	32	7,695,930.22	30 Days	3	501,089.71	30 Days	0	0.00	30 Days	0	0.00	30 Days	65	14,022,053.13
90 Days	26	6,268,028.14	60 Days	1	138,333.31	60 Days	1	244,911.36	60 Days	0	0.00	60 Days	34	8,079,174.89
120 Days	10	2,639,086.71	90 Days	3	186,944.89	90 Days	8	1,692,941.19	90 Days	0	0.00	90 Days	37	8,147,914.22
150 Days	6	1,828,671.21	120 Days	1	150,736.57	120 Days	22	4,608,468.05	120 Days	0	0.00	120 Days	33	7,398,291.33
180+ Days	18	4,401,019.18	150 Days	0	0.00	150 Days	23	5,300,538.65	150 Days	1	240,000.00	150 Days	30	7,369,209.86
			180+ Days	14	3,469,730.00	180+ Days	157	36,232,612.37	180+ Days	89	21,496,877.98	180+ Days	278	65,600,239.53
	154	36,353,698.88		24	4,872,304.83		211	48,079,471.62		90	21,736,877.98		479	111,042,353.31
30 Days	7.579462%	7.586577%	0-29 Days	0.244499%	0.238730%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.244499%	0.238730%
60 Days	3.911980%	4.318166%	30 Days	0.366748%	0.281160%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	7.946210%	7.867737%
90 Days	3.178484%	3.516974%	60 Days	0.122249%	0.077618%	60 Days	0.122249%	0.137419%	60 Days	0.000000%	0.000000%	60 Days	4.156479%	4.533204%
120 Days	1.222494%	1.480785%	90 Days	0.366748%	0.104894%	90 Days	0.977995%	0.949905%	90 Days	0.000000%	0.000000%	90 Days	4.523227%	4.571773%
150 Days	0.733496%	1.026063%	120 Days	0.122249%	0.084578%	120 Days	2.689487%	2.585799%	120 Days	0.000000%	0.000000%	120 Days	4.034230%	4.151162%
180+ Days	2.200489%	2.469400%	150 Days	0.000000%	0.000000%	150 Days	2.811736%	2.974118%	150 Days	0.122249%	0.134663%	150 Days	3.667482%	4.134844%
	18.826406%	20.397965%	180+ Days	1.711491%	1.946856%	180+ Days	19.193154%	20.330023%	180+ Days	10.880196%	12.061842%	180+ Days	33.985330%	36.808121%
				2.933985%	2.733837%		25.794621%	26.977265%		11.002445%	12.196505%		58.557457%	62.305571%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 1 Fixed - OTS														
No of Loans	Scheduled Bal		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance	
30 Days	33	3,969,012.37	0-29 Days	1	53,251.60	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	1	53,251.60
60 Days	18	2,312,053.98	30 Days	1	30,759.86	30 Days	0	0.00	30 Days	0	0.00	30 Days	34	3,999,772.23
90 Days	18	1,860,461.16	60 Days	0	0.00	60 Days	1	321,783.74	60 Days	0	0.00	60 Days	19	2,633,837.72
120 Days	9	420,332.48	90 Days	0	0.00	90 Days	0	0.00	90 Days	0	0.00	90 Days	18	1,860,461.16
150 Days	7	452,041.45	120 Days	2	119,479.86	120 Days	2	251,910.68	120 Days	0	0.00	120 Days	13	791,723.02
180+ Days	73	4,144,755.39	150 Days	0	0.00	150 Days	3	646,802.38	150 Days	0	0.00	150 Days	10	1,098,843.83
	158	13,158,656.83	180+ Days	9	1,026,588.66	180+ Days	18	3,435,605.15	180+ Days	6	950,326.48	180+ Days	106	9,557,275.68
				13	1,230,079.98		24	4,656,101.95		6	950,326.48		201	19,995,165.24
30 Days	5.769231%	7.267772%	0-29 Days	0.174825%	0.097511%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.174825%	0.097511%
60 Days	3.146853%	4.233668%	30 Days	0.174825%	0.056325%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	5.944056%	7.324097%
90 Days	3.146853%	3.406744%	60 Days	0.000000%	0.000000%	60 Days	0.174825%	0.589227%	60 Days	0.000000%	0.000000%	60 Days	3.321678%	4.822896%
120 Days	1.573427%	0.769683%	90 Days	0.000000%	0.000000%	90 Days	0.000000%	0.000000%	90 Days	0.000000%	0.000000%	90 Days	3.146853%	3.406744%
150 Days	1.223776%	0.827746%	120 Days	0.349650%	0.218783%	120 Days	0.349650%	0.461281%	120 Days	0.000000%	0.000000%	120 Days	2.272727%	1.449747%
180+ Days	12.762238%	7.589580%	150 Days	0.000000%	0.000000%	150 Days	0.524476%	1.184378%	150 Days	0.000000%	0.000000%	150 Days	1.748252%	2.012124%
	27.622378%	24.095192%	180+ Days	1.573427%	1.879816%	180+ Days	3.146853%	6.291035%	180+ Days	1.048951%	1.740170%	180+ Days	18.531469%	17.500601%
				2.272727%	2.252435%		4.195804%	8.525921%		1.048951%	1.740170%		35.139860%	36.613718%

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Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3

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

24-Feb-2009 3:17:40PM

Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 2 ARM - OTS														
No of Loans	Scheduled Bal		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance	
30 Days	162	36,765,458.61	0-29 Days	1	124,192.38	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	1	124,192.38
60 Days	121	32,518,118.80	30 Days	4	527,057.19	30 Days	0	0.00	30 Days	0	0.00	30 Days	166	37,292,515.80
90 Days	80	24,103,711.01	60 Days	2	344,926.99	60 Days	17	7,114,442.67	60 Days	0	0.00	60 Days	140	39,977,488.46
120 Days	27	8,031,222.33	90 Days	1	208,168.15	90 Days	19	3,772,658.30	90 Days	0	0.00	90 Days	100	28,084,537.46
150 Days	19	5,720,558.05	120 Days	7	1,040,362.10	120 Days	50	12,907,834.11	120 Days	0	0.00	120 Days	84	21,979,418.54
180+ Days	41	12,445,438.03	150 Days	4	490,261.60	150 Days	58	14,460,389.81	150 Days	2	195,557.97	150 Days	83	20,866,767.43
			180+ Days	55	15,404,079.47	180+ Days	377	108,110,891.72	180+ Days	234	67,047,067.34	180+ Days	707	203,007,476.56
	450	119,584,506.83		74	18,139,047.88		521	146,366,216.61		236	67,242,625.31		1,281	351,332,396.63
30 Days	6.911263%	6.213677%	0-29 Days	0.042662%	0.020990%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.042662%	0.020990%
60 Days	5.162116%	5.495840%	30 Days	0.170648%	0.089077%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	7.081911%	6.302754%
90 Days	3.412969%	4.073733%	60 Days	0.085324%	0.058296%	60 Days	0.725256%	1.202402%	60 Days	0.000000%	0.000000%	60 Days	5.972696%	6.756537%
120 Days	1.151877%	1.357345%	90 Days	0.042662%	0.035182%	90 Days	0.810580%	0.637611%	90 Days	0.000000%	0.000000%	90 Days	4.266212%	4.746527%
150 Days	0.810580%	0.966823%	120 Days	0.298635%	0.175830%	120 Days	2.133106%	2.181534%	120 Days	0.000000%	0.000000%	120 Days	3.583618%	3.714709%
180+ Days	1.749147%	2.103385%	150 Days	0.170648%	0.082858%	150 Days	2.474403%	2.443929%	150 Days	0.085324%	0.033051%	150 Days	3.540956%	3.526662%
	19.197952%	20.210803%	180+ Days	2.346416%	2.603421%	180+ Days	16.083618%	18.271664%	180+ Days	9.982935%	11.331527%	180+ Days	30.162116%	34.309997%
				3.156997%	3.065654%		22.226962%	24.737141%		10.068259%	11.364578%		54.650171%	59.378176%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
Loan Group 2 Fixed - OTS														
No of Loans	Scheduled Bal		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance		No of Loans	Scheduled Balance	
30 Days	84	9,884,023.71	0-29 Days	6	576,158.95	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	6	576,158.95
60 Days	51	4,985,556.14	30 Days	3	285,395.68	30 Days	0	0.00	30 Days	0	0.00	30 Days	87	10,169,419.39
90 Days	38	4,133,418.44	60 Days	1	36,474.56	60 Days	0	0.00	60 Days	0	0.00	60 Days	52	5,022,030.70
120 Days	33	2,687,130.75	90 Days	1	68,452.06	90 Days	1	201,702.75	90 Days	0	0.00	90 Days	40	4,403,573.25
150 Days	24	1,538,014.67	120 Days	0	0.00	120 Days	8	1,315,188.97	120 Days	0	0.00	120 Days	41	4,002,319.72
180+ Days	280	23,032,199.48	150 Days	4	481,445.83	150 Days	10	1,543,604.37	150 Days	0	0.00	150 Days	38	3,563,064.87
			180+ Days	29	2,515,148.24	180+ Days	64	14,010,167.20	180+ Days	22	3,726,956.29	180+ Days	395	43,284,471.21
	510	46,260,343.19		44	3,963,075.32		83	17,070,663.29		22	3,726,956.29		659	71,021,038.09
30 Days	5.250000%	5.133789%	0-29 Days	0.375000%	0.299259%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.375000%	0.299259%
60 Days	3.187500%	2.589511%	30 Days	0.187500%	0.148235%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	5.437500%	5.282024%
90 Days	2.375000%	2.146909%	60 Days	0.062500%	0.018945%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	3.250000%	2.608456%
120 Days	2.062500%	1.395703%	90 Days	0.062500%	0.035554%	90 Days	0.062500%	0.104765%	90 Days	0.000000%	0.000000%	90 Days	2.500000%	2.287228%
150 Days	1.500000%	0.798849%	120 Days	0.000000%	0.000000%	120 Days	0.500000%	0.683113%	120 Days	0.000000%	0.000000%	120 Days	2.562500%	2.078816%
180+ Days	17.500000%	11.962987%	150 Days	0.250000%	0.250064%	150 Days	0.625000%	0.801752%	150 Days	0.000000%	0.000000%	150 Days	2.375000%	1.850666%
	31.875000%	24.027748%	180+ Days	1.812500%	1.306375%	180+ Days	4.000000%	7.276919%	180+ Days	1.375000%	1.935791%	180+ Days	24.687500%	22.482072%
				2.750000%	2.058432%		5.187500%	8.866549%		1.375000%	1.935791%		41.187500%	36.888520%

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180+ Delinquency Summary

Days Delinquent	Summary			Loan Group 1 ARM			Loan Group 1 Fixed		
	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
180 - 209	137	28,646,736.63	2.817	30	7,594,075.28	4.261	10	835,513.27	1.530
210 - 239	141	29,790,436.20	2.929	26	5,154,192.70	2.892	9	970,067.92	1.776
240 - 269	148	30,930,931.21	3.041	34	7,515,314.37	4.217	13	1,397,135.09	2.558
270 - 299	137	27,694,983.87	2.723	20	4,273,594.07	2.398	8	919,373.67	1.683
300 - 329	110	27,403,957.96	2.694	25	5,602,702.00	3.144	6	745,172.65	1.365
330 - 359	100	23,446,307.42	2.305	12	3,248,723.67	1.823	9	736,622.25	1.349
360 - 389	94	20,840,777.59	2.049	23	5,695,289.03	3.196	8	828,477.65	1.517
390 - 419	104	25,113,564.24	2.469	17	4,213,709.45	2.364	6	569,314.61	1.042
420 - 449	94	18,477,600.78	1.817	14	2,888,754.11	1.621	4	324,755.05	0.595
450 - 479	76	15,034,873.48	1.478	9	2,094,425.68	1.175	7	495,023.57	0.906
480 - 509	77	17,565,918.87	1.727	18	3,475,566.82	1.950	3	245,179.49	0.449
510 - 539	87	19,050,938.54	1.873	22	6,410,150.19	3.597	7	402,937.92	0.738
540 - 569	55	9,500,317.62	0.934	8	1,889,943.69	1.060	6	341,891.83	0.626
570 - 599	34	7,435,008.57	0.731	8	2,040,669.57	1.145	5	278,087.47	0.509
600 - 629	41	10,255,300.81	1.008	6	1,782,530.32	1.000	3	154,873.80	0.284
630 - 659	38	7,825,369.53	0.769	5	1,318,912.68	0.740	2	312,849.44	0.573
660 - 689	12	2,140,122.22	0.210	1	401,685.90	0.225	0	0.00	0.000
720 - 749	1	296,317.44	0.029	0	0.00	0.000	0	0.00	0.000
Total	1,486	321,449,462.98	31.603	278	65,600,239.53	36.808	106	9,557,275.68	17.500

Days Delinquent	Loan Group 2 ARM			Loan Group 2 Fixed		
	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
180 - 209	67	15,767,216.10	2.665	30	4,449,931.98	2.311
210 - 239	62	17,221,077.56	2.911	44	6,445,098.02	3.348
240 - 269	73	19,462,188.20	3.289	28	2,556,293.55	1.328
270 - 299	69	18,664,643.69	3.154	40	3,837,372.44	1.993
300 - 329	60	18,677,388.51	3.157	19	2,378,694.80	1.236
330 - 359	53	17,042,279.71	2.880	26	2,418,681.79	1.256
360 - 389	37	11,692,635.47	1.976	26	2,624,375.44	1.363
390 - 419	58	18,225,434.25	3.080	23	2,105,105.93	1.093
420 - 449	47	12,878,313.23	2.177	29	2,385,778.39	1.239
450 - 479	35	9,508,913.61	1.607	25	2,936,510.62	1.525
480 - 509	33	10,736,919.55	1.815	23	3,108,253.01	1.614
510 - 539	36	10,260,200.52	1.734	22	1,977,649.91	1.027
540 - 569	22	5,056,551.22	0.855	19	2,211,930.88	1.149

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180+ Delinquency Summary

	Loan Group 2 ARM			Loan Group 2 Fixed		
	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
570 - 599	11	4,166,172.30	0.704	10	950,079.23	0.493
600 - 629	21	7,133,421.37	1.206	11	1,184,475.32	0.615
630 - 659	16	5,014,258.51	0.847	15	1,179,348.90	0.613
660 - 689	6	1,203,545.32	0.203	5	534,891.00	0.278
720 - 749	1	296,317.44	0.050	0	0.00	0.000
Total	707	203,007,476.56	34.310	395	43,284,471.21	22.481

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

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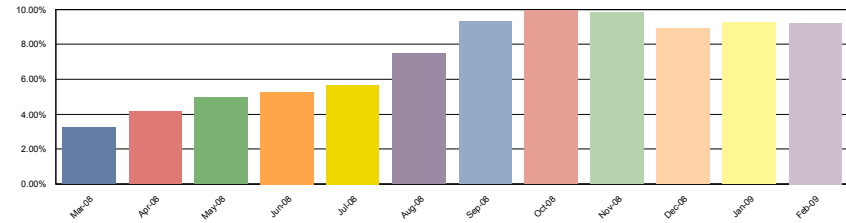
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REO Detail - All Mortgage Loans in REO during Current Period

Summary

New REO Loans	
Loans in REO	49
Original Principal Balance	11,172,295.00
Current Scheduled Balance	11,093,794.99
Current REO Total	
Loans in REO	354
Original Principal Balance	94,281,045.00
Current Scheduled Balance	93,656,786.06

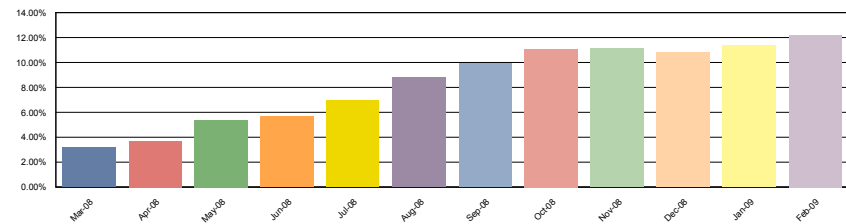
12 Month REO History



Loan Group 1 ARM

New REO Loans	
Loans in REO	14
Original Principal Balance	3,412,900.00
Current Scheduled Balance	3,388,365.17
Current REO Total	
Loans in REO	90
Original Principal Balance	21,864,278.00
Current Scheduled Balance	21,736,877.98

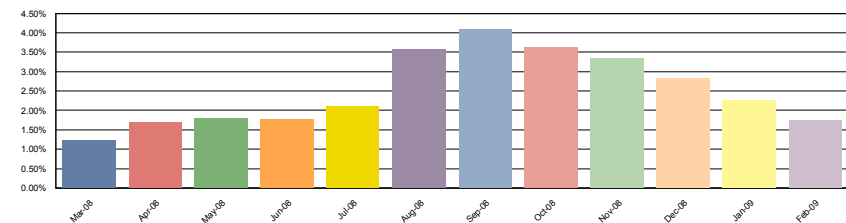
12 Month REO History



Loan Group 1 Fixed

New REO Loans	
Loans in REO	1
Original Principal Balance	115,000.00
Current Scheduled Balance	112,712.15
Current REO Total	
Loans in REO	6
Original Principal Balance	961,300.00
Current Scheduled Balance	950,326.48

12 Month REO History



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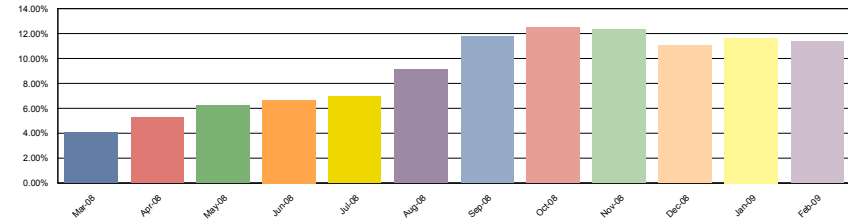
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REO Detail - All Mortgage Loans in REO during Current Period

Loan Group 2 ARM

New REO Loans	
Loans in REO	32
Original Principal Balance	7,233,320.00
Current Scheduled Balance	7,186,294.92
Current REO Total	
Loans in REO	236
Original Principal Balance	67,688,047.00
Current Scheduled Balance	67,242,625.31

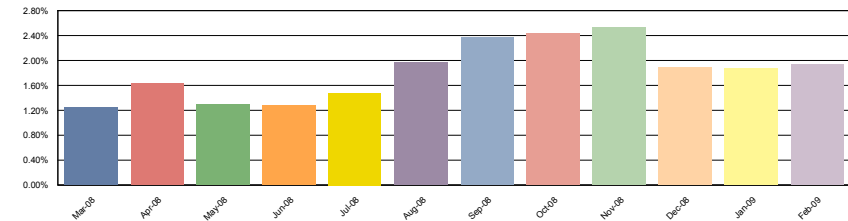
12 Month REO History



Loan Group 2 Fixed

New REO Loans	
Loans in REO	2
Original Principal Balance	411,075.00
Current Scheduled Balance	406,422.75
Current REO Total	
Loans in REO	22
Original Principal Balance	3,767,420.00
Current Scheduled Balance	3,726,956.29

12 Month REO History



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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1009846599	Apr-2008	01-Nov-2006	MI	85.00	178,500.00	175,919.51	01-Oct-2007	14	9.800%	21,917.94
Loan Group 1 ARM	1010050963	Jan-2009	01-Nov-2006	ID	75.00	172,500.00	170,616.09	01-Feb-2008	10	11.175%	18,264.28
Loan Group 1 ARM	1010184515	Feb-2009	01-Dec-2006	CA	80.00	196,000.00	194,756.21	01-Feb-2008	10	10.250%	17,406.01
Loan Group 1 ARM	1010185293	Aug-2008	01-Nov-2006	WI	80.00	118,400.00	118,399.95	01-Jun-2007	18	9.125%	15,448.74
Loan Group 1 ARM	1010230118	Sep-2008	01-Jan-2007	TX	95.00	116,850.00	114,933.86	01-Mar-2008	9	9.250%	9,037.96
Loan Group 1 ARM	1010285292	Feb-2009	01-Dec-2006	CA	80.00	360,000.00	357,311.83	01-Feb-2008	10	10.250%	29,524.79
Loan Group 1 ARM	1010350023	Jan-2009	01-Dec-2006	CA	89.00	360,000.00	357,953.10	01-Feb-2008	10	10.500%	30,674.37
Loan Group 1 ARM	1010379100	Sep-2008	01-Dec-2006	CA	80.00	244,000.00	242,192.42	01-Dec-2007	12	10.250%	23,706.92
Loan Group 1 ARM	1010390007	Jul-2008	01-Dec-2006	MN	80.00	144,000.00	143,481.35	01-Sep-2007	15	10.950%	21,268.57
Loan Group 1 ARM	1010396289	Jan-2008	01-Dec-2006	CA	80.00	300,000.00	298,182.82	01-Mar-2007	21	10.250%	45,621.40

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1010412172	Apr-2008	01-Dec-2006	MN	80.00	165,600.00	164,542.89	01-Aug-2007	16	10.250%	21,231.10
Loan Group 1 ARM	1010570580	Nov-2008	01-Jan-2007	MS	78.95	150,000.00	149,273.35	01-Nov-2007	13	9.800%	17,380.70
Loan Group 1 ARM	1010644127	Jan-2009	01-Feb-2007	FL	80.00	230,400.00	230,400.00	01-May-2007	19	8.875%	26,472.00
Loan Group 1 ARM	1010685671	Jan-2009	01-Jan-2007	CA	80.00	407,200.00	407,199.87	01-Mar-2008	9	8.100%	22,260.20
Loan Group 1 ARM	1010718002	Oct-2008	01-Feb-2007	CA	95.00	395,675.00	395,673.91	01-Nov-2007	13	8.875%	40,268.18
Loan Group 1 ARM	1010731078	Dec-2008	01-Dec-2006	CA	52.59	335,000.00	334,903.12	01-Aug-2007	16	9.025%	34,453.23
Loan Group 1 ARM	1010805051	Apr-2008	01-Feb-2007	CA	88.94	410,000.00	409,999.98	01-Jul-2007	17	8.750%	53,556.25
Loan Group 1 ARM	1010823889	Oct-2008	01-Jan-2007	KY	95.00	219,450.00	216,253.41	01-Dec-2007	12	9.725%	23,373.51
Loan Group 1 ARM	1010857138	Aug-2008	01-Feb-2007	CA	90.00	342,000.00	342,000.00	01-Aug-2007	16	8.875%	35,090.63
Loan Group 1 ARM	1010863229	Sep-2008	01-Jan-2007	FL	95.00	266,000.00	261,462.03	01-Jul-2007	17	8.550%	33,558.28
Loan Group 1 ARM	1010870328	Nov-2008	01-Jan-2007	MN	80.00	143,200.00	143,200.00	01-Mar-2008	9	7.425%	9,090.18
Loan Group 1 ARM	1010871023	Dec-2007	01-Jan-2007	CA	90.00	297,000.00	294,937.87	01-Mar-2007	21	8.550%	41,677.38
Loan Group 1 ARM	1010876288	Dec-2008	01-Jan-2007	FL	80.00	152,000.00	152,000.00	01-Aug-2007	16	8.990%	15,303.92
Loan Group 1 ARM	1010881897	Dec-2008	01-Feb-2007	CA	90.00	369,000.00	369,000.00	01-Dec-2007	12	8.500%	27,244.50
Loan Group 1 ARM	1010891314	Dec-2008	01-Jan-2007	WI	90.00	369,000.00	363,151.35	01-Nov-2007	13	8.925%	38,444.98
Loan Group 1 ARM	1010891635	Dec-2008	01-Jan-2007	MO	85.00	151,300.00	149,237.26	01-May-2008	7	9.975%	10,634.13
Loan Group 1 ARM	1010912989	Feb-2009	01-Feb-2007	NH	72.07	240,000.00	240,000.00	01-Jul-2008	5	6.500%	8,400.00
Loan Group 1 ARM	1010936552	Jul-2008	01-Feb-2007	FL	95.00	247,000.00	246,053.78	01-Jul-2007	17	10.450%	38,826.47
Loan Group 1 ARM	1010959741	Oct-2008	01-Feb-2007	NY	90.00	405,000.00	398,825.68	01-Oct-2007	14	8.990%	45,393.57
Loan Group 1 ARM	1010967590	Feb-2009	01-Jan-2007	AZ	90.00	162,000.00	160,960.50	01-May-2008	7	9.375%	10,043.73
Loan Group 1 ARM	1010972708	Oct-2008	01-Jan-2007	CA	85.00	301,750.00	299,927.19	01-Oct-2007	14	9.625%	34,338.75
Loan Group 1 ARM	1011002078	Nov-2008	01-Jan-2007	CA	86.42	350,000.00	349,736.08	01-Feb-2008	10	9.375%	25,574.48
Loan Group 1 ARM	1011003317	Dec-2008	01-Jan-2007	PA	84.45	101,250.00	99,502.44	01-Aug-2007	16	9.375%	12,163.26
Loan Group 1 ARM	1011003530	Aug-2008	01-Jan-2007	MI	80.00	92,000.00	91,335.59	01-Sep-2007	15	9.875%	12,138.45
Loan Group 1 ARM	1011014911	Aug-2008	01-Jan-2007	AZ	80.00	174,800.00	174,800.00	01-Nov-2007	13	9.421%	17,417.13
Loan Group 1 ARM	1011020753	May-2008	01-Feb-2007	CA	80.00	399,200.00	399,200.00	01-Jul-2007	17	8.625%	40,726.84
Loan Group 1 ARM	1011035373	Oct-2008	01-Jan-2007	NH	85.00	280,500.00	279,426.50	01-Jun-2007	18	10.600%	47,113.76
Loan Group 1 ARM	1011045656	Feb-2008	01-Jan-2007	MI	80.00	186,400.00	183,329.22	01-Jul-2007	17	9.375%	24,101.41
Loan Group 1 ARM	1011047146	Feb-2009	01-Jan-2007	CA	93.66	332,500.00	329,198.28	01-Apr-2008	8	9.375%	20,596.50
Loan Group 1 ARM	1011072475	Feb-2009	01-Feb-2007	FL	80.00	248,000.00	246,382.76	01-Apr-2007	20	8.750%	34,490.29
Loan Group 1 ARM	1011082838	Jan-2009	01-Feb-2007	GA	85.00	134,300.00	133,514.32	01-May-2008	7	9.000%	8,522.25
Loan Group 1 ARM	1011092578	Feb-2009	01-Jan-2007	MN	80.00	208,000.00	206,422.34	01-May-2008	7	9.375%	12,282.02
Loan Group 1 ARM	1011098938	Jan-2009	01-Jan-2007	CA	84.41	287,000.00	285,224.12	01-Mar-2008	9	9.625%	22,339.19
Loan Group 1 ARM	1011113056	Feb-2009	01-Feb-2007	CA	80.00	308,000.00	306,888.41	01-Mar-2008	9	10.650%	28,580.15
Loan Group 1 ARM	1011113369	Feb-2009	01-Feb-2007	NJ	80.00	308,000.00	305,376.30	01-Aug-2007	16	8.750%	33,032.35
Loan Group 1 ARM	1011124384	Feb-2009	01-Feb-2007	CO	80.00	174,400.00	173,186.36	01-Feb-2008	10	8.750%	13,718.58
Loan Group 1 ARM	1011138057	Oct-2008	01-Feb-2007	MD	90.00	179,910.00	178,834.61	01-Aug-2007	16	8.925%	22,654.28
Loan Group 1 ARM	1011149465	Apr-2008	01-Jan-2007	AZ	80.00	200,000.00	198,894.32	01-Jun-2007	18	9.375%	29,488.50
Loan Group 1 ARM	1011155732	Jul-2008	01-Mar-2007	FL	80.00	360,000.00	352,939.13	01-May-2007	19	7.375%	42,863.86
Loan Group 1 ARM	1011158187	Nov-2008	01-Jan-2007	IN	90.00	184,500.00	183,801.52	01-May-2007	19	9.375%	24,726.11

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1011163778	Dec-2008	01-Jan-2007	FL	80.00	124,000.00	124,000.00	01-Jan-2008	11	9.125%	10,335.88
Loan Group 1 ARM	1011184167	Jan-2009	01-Jan-2007	CA	85.00	340,000.00	337,304.84	01-Jan-2008	11	9.250%	28,136.59
Loan Group 1 ARM	1011184194	Oct-2008	01-Feb-2007	CA	87.65	504,000.00	504,000.00	01-Sep-2007	15	8.500%	52,584.00
Loan Group 1 ARM	1011184853	Dec-2008	01-Feb-2007	AZ	90.00	145,800.00	143,188.34	01-Mar-2008	9	8.875%	10,202.52
Loan Group 1 ARM	1011189821	Oct-2008	01-Feb-2007	CA	90.00	369,000.00	366,614.21	01-Nov-2007	13	8.650%	37,430.74
Loan Group 1 ARM	1011211663	Jan-2009	01-Feb-2007	IN	89.05	93,500.00	92,355.57	01-Oct-2007	14	10.000%	11,750.56
Loan Group 1 ARM	1011215482	May-2008	01-Feb-2007	AZ	90.00	184,500.00	183,631.35	01-Aug-2007	16	9.750%	25,527.00
Loan Group 1 ARM	1011217710	Jun-2008	01-Feb-2007	CA	75.00	191,250.00	189,427.19	01-Jul-2007	17	8.875%	20,437.86
Loan Group 1 ARM	1011223133	Dec-2008	01-Feb-2007	AZ	80.00	152,000.00	152,000.00	01-Jan-2008	11	8.625%	12,011.21
Loan Group 1 ARM	1011223758	Dec-2008	01-Feb-2007	SC	80.00	99,920.00	99,919.97	01-Mar-2008	9	9.325%	8,083.13
Loan Group 1 ARM	1011225471	Jan-2009	01-Feb-2007	AZ	80.00	179,921.00	179,905.25	01-Apr-2008	8	8.625%	9,718.61
Loan Group 1 ARM	1011233015	Feb-2009	01-Feb-2007	MN	70.00	210,000.00	207,749.48	01-Aug-2007	16	10.650%	31,767.33
Loan Group 1 ARM	1011248937	Aug-2008	01-Feb-2007	CA	95.00	289,750.00	289,746.64	01-Jul-2007	17	8.625%	33,037.02
Loan Group 1 ARM	1011250102	Dec-2008	01-Feb-2007	AZ	80.00	88,000.00	88,000.00	01-Jan-2008	11	9.075%	8,174.79
Loan Group 1 ARM	1011261500	Jan-2009	01-Feb-2007	AZ	84.15	168,300.00	167,368.05	01-Apr-2008	8	9.200%	12,150.06
Loan Group 1 ARM	1011261779	Feb-2009	01-Feb-2007	MI	90.00	94,500.00	94,104.68	01-Mar-2008	9	9.675%	7,919.86
Loan Group 1 ARM	1011269469	Jan-2009	01-Feb-2007	WI	80.00	92,000.00	91,725.37	01-Feb-2008	10	10.975%	9,614.37
Loan Group 1 ARM	1011287270	Feb-2009	01-Feb-2007	NV	69.97	356,500.00	354,119.04	01-May-2008	7	8.875%	21,977.68
Loan Group 1 ARM	1011316818	Sep-2008	01-Feb-2007	AZ	80.00	280,000.00	279,710.87	01-Sep-2007	15	8.750%	30,288.03
Loan Group 1 ARM	1011324827	Jan-2009	01-Feb-2007	CA	76.19	400,000.00	397,608.96	01-Feb-2008	10	8.925%	33,554.20
Loan Group 1 ARM	1011331392	Aug-2008	01-Feb-2007	WI	79.79	150,000.00	147,700.03	01-Jul-2007	17	8.875%	19,713.00
Loan Group 1 ARM	1011360886	Sep-2008	01-Feb-2007	AZ	80.00	196,000.00	194,005.41	01-Jul-2007	17	10.900%	32,084.73
Loan Group 1 ARM	1011367228	Jul-2008	01-Feb-2007	CA	90.00	517,500.00	517,500.00	01-Jul-2007	17	8.891%	64,748.36
Loan Group 1 ARM	1011377093	Jan-2009	01-Feb-2007	HI	90.00	441,000.00	437,992.86	01-Jul-2007	17	8.750%	55,398.96
Loan Group 1 ARM	1011418021	Dec-2008	01-Mar-2007	NV	80.00	245,644.00	245,644.00	01-Mar-2008	9	6.990%	14,613.83
Loan Group 1 ARM	1011419226	Sep-2008	01-Feb-2007	AR	80.00	90,400.00	90,399.94	01-Feb-2008	10	8.500%	6,496.90
Loan Group 1 ARM	1011437279	Jan-2009	01-Feb-2007	ID	80.00	261,758.00	257,900.22	01-Nov-2007	13	9.075%	27,783.36
Loan Group 1 ARM	1011457149	Jan-2009	01-Feb-2007	MN	80.00	111,600.00	110,836.30	01-May-2008	7	8.875%	6,823.47
Loan Group 1 ARM	1011483771	Sep-2008	01-Feb-2007	OH	85.00	68,000.00	67,111.09	01-Jun-2007	18	9.175%	9,748.07
Loan Group 1 ARM	1011487205	Jun-2008	01-Feb-2007	CA	47.95	175,000.00	172,316.74	01-Aug-2007	16	8.875%	21,781.36
Loan Group 1 ARM	1011587892	May-2008	01-Mar-2007	CA	95.00	320,150.00	318,957.00	01-Jul-2007	17	8.800%	41,916.28
Loan Group 1 ARM	1011610955	Dec-2007	01-Feb-2007	CA	90.00	301,500.00	301,500.00	01-Mar-2007	21	8.750%	36,494.01
Loan Group 1 ARM	1011646631	Aug-2008	01-Mar-2007	CA	85.00	365,500.00	362,588.88	01-Oct-2007	14	7.750%	35,154.10
Loan Group 1 ARM	1011657600	Nov-2008	01-Mar-2007	CA	72.94	283,000.00	281,174.04	01-Nov-2007	13	7.990%	26,369.03
Loan Group 1 ARM	1011663764	Feb-2009	01-Mar-2007	IL	71.67	215,000.00	211,908.98	01-Jul-2007	17	8.975%	28,615.47
Loan Group 1 ARM	1011682770	Dec-2008	01-Mar-2007	CA	64.23	228,000.00	224,759.27	01-Feb-2008	10	9.500%	20,306.07
Loan Group 1 ARM	1011717494	Oct-2008	01-Mar-2007	CA	95.00	247,000.00	247,000.00	01-Nov-2007	13	9.675%	28,327.80
Loan Group 1 ARM	1011772520	Jul-2008	01-Mar-2007	CA	90.00	279,000.00	279,000.00	01-Aug-2007	16	8.950%	35,363.34
Loan Group 1 ARM	1011826205	Jan-2009	01-Mar-2007	AZ	75.00	265,500.00	264,630.83	01-Dec-2007	12	10.825%	31,911.83
Loan Group 1 ARM	1011858162	Aug-2008	01-Mar-2007	FL	85.00	282,200.00	280,730.95	01-Apr-2007	20	9.250%	43,093.87

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Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 Fixed	1010878874	Dec-2007	01-Jan-2007	CA	80.00	256,000.00	254,391.16	01-Mar-2007	21	8.900%	37,499.90
Loan Group 1 Fixed	1011087691	Nov-2008	01-Jan-2007	PA	90.00	100,800.00	100,274.58	01-Sep-2007	15	9.550%	12,880.70
Loan Group 1 Fixed	1011125677	Sep-2008	01-Feb-2007	FL	65.00	149,500.00	148,844.01	01-Sep-2007	15	9.990%	20,044.35
Loan Group 1 Fixed	1011247493	Dec-2008	01-Feb-2007	TX	85.00	122,400.00	120,103.24	01-Feb-2008	10	7.850%	8,873.79
Loan Group 1 Fixed	1011298222	Nov-2008	01-Feb-2007	TN	80.00	217,600.00	214,001.34	01-Apr-2008	8	8.490%	14,305.04
Loan Group 1 Fixed	1011359629	Feb-2009	01-Mar-2007	FL	62.16	115,000.00	112,712.15	01-Dec-2007	12	7.300%	9,001.02
Loan Group 2 ARM	0010600178	Dec-2008	01-Dec-2006	TX	80.00	135,567.00	132,846.49	01-Apr-2008	8	9.925%	8,915.80
Loan Group 2 ARM	0010606256	Feb-2009	01-Jan-2007	CA	80.00	248,000.00	247,879.25	01-Nov-2007	13	7.825%	22,696.50
Loan Group 2 ARM	1009266206	Apr-2008	01-Oct-2006	CA	85.00	263,500.00	261,497.75	01-Jun-2007	18	9.500%	36,019.15
Loan Group 2 ARM	1009551406	Aug-2008	01-Jan-2007	NV	90.00	437,355.00	432,510.53	01-Oct-2007	14	9.325%	51,085.75
Loan Group 2 ARM	1009722570	Jun-2008	01-Oct-2006	MD	80.00	223,999.00	223,997.66	01-Mar-2007	21	9.175%	34,005.72
Loan Group 2 ARM	1009737216	Sep-2007	01-Nov-2006	MI	75.00	56,175.00	55,808.30	01-Feb-2007	22	9.125%	8,136.64
Loan Group 2 ARM	1010000535	Aug-2008	01-Nov-2006	MI	85.00	362,808.00	356,542.63	01-Jun-2007	18	9.375%	50,460.90
Loan Group 2 ARM	1010078738	Jan-2009	01-Dec-2006	MO	85.00	80,750.00	79,842.33	01-Feb-2008	10	10.625%	7,844.34
Loan Group 2 ARM	1010083900	Jan-2009	01-Nov-2006	CA	76.62	201,500.00	200,048.46	01-Feb-2008	10	9.375%	16,747.97
Loan Group 2 ARM	1010131948	Jan-2009	01-Nov-2006	MD	85.00	68,000.00	67,168.18	01-Nov-2007	13	10.425%	8,361.81
Loan Group 2 ARM	1010152210	Oct-2008	01-Dec-2006	CA	95.00	437,000.00	432,291.58	01-Oct-2007	14	9.000%	39,747.08
Loan Group 2 ARM	1010152808	Jan-2009	01-Nov-2006	CA	94.82	531,000.00	530,952.82	01-Nov-2007	13	8.925%	46,181.83
Loan Group 2 ARM	1010156145	May-2008	01-Dec-2006	CA	85.00	548,250.00	545,652.49	01-Feb-2007	22	10.250%	91,157.07
Loan Group 2 ARM	1010162478	Jun-2008	01-Dec-2006	FL	75.00	157,500.00	156,226.88	01-May-2007	19	10.150%	21,760.92
Loan Group 2 ARM	1010179013	Nov-2008	01-Nov-2006	GA	95.00	413,250.00	406,384.91	01-Feb-2008	10	9.125%	35,130.08
Loan Group 2 ARM	1010183927	May-2008	01-Dec-2006	MI	84.89	227,500.00	226,381.98	01-Mar-2007	21	10.250%	37,345.32
Loan Group 2 ARM	1010198519	Jul-2008	01-Jan-2007	CA	88.24	675,000.00	675,000.00	01-Aug-2007	16	9.671%	89,067.80
Loan Group 2 ARM	1010273349	Dec-2008	01-Nov-2006	IL	80.00	104,000.00	102,355.19	01-Apr-2007	20	9.350%	15,957.64
Loan Group 2 ARM	1010320565	Mar-2008	01-Dec-2006	VA	90.00	112,500.00	112,114.80	01-May-2007	19	10.675%	19,987.92
Loan Group 2 ARM	1010337067	Jan-2009	01-Dec-2006	OH	85.00	68,000.00	67,041.13	01-Mar-2008	9	10.000%	5,659.00
Loan Group 2 ARM	1010357838	Nov-2008	01-Dec-2006	CA	80.00	121,600.00	120,760.22	01-Jan-2008	11	10.250%	11,062.63
Loan Group 2 ARM	1010383097	Nov-2008	01-Dec-2006	CA	95.00	741,000.00	740,791.03	01-Jan-2008	11	10.281%	67,346.55
Loan Group 2 ARM	1010416007	Sep-2008	01-Dec-2006	CA	80.00	309,600.00	309,600.00	01-Nov-2007	13	9.500%	28,638.00
Loan Group 2 ARM	1010418602	Feb-2009	01-Feb-2007	CA	80.00	424,000.00	421,053.33	01-Oct-2007	14	8.875%	44,495.30
Loan Group 2 ARM	1010419987	Oct-2008	01-Dec-2006	IL	85.00	208,250.00	207,037.19	01-Jul-2007	17	10.000%	28,715.83
Loan Group 2 ARM	1010511181	Nov-2008	01-Jan-2007	OH	85.00	69,700.00	68,580.15	01-Oct-2007	14	9.125%	7,156.28
Loan Group 2 ARM	1010531524	May-2008	01-Mar-2007	MD	80.00	672,000.00	672,000.00	01-Jul-2007	17	8.500%	85,120.00
Loan Group 2 ARM	1010532658	Nov-2008	01-Dec-2006	IN	90.00	67,500.00	66,860.28	01-Oct-2007	14	9.875%	7,744.77
Loan Group 2 ARM	1010539544	Aug-2008	01-Jan-2007	CA	80.00	380,000.00	377,047.05	01-Sep-2007	15	8.150%	40,978.64
Loan Group 2 ARM	1010553386	Jul-2008	01-Dec-2006	CA	80.00	218,400.00	216,054.77	01-May-2007	19	7.125%	25,163.76
Loan Group 2 ARM	1010575530	Feb-2008	01-Dec-2006	MI	90.00	75,600.00	74,945.33	01-Aug-2007	16	10.000%	10,056.12
Loan Group 2 ARM	1010606917	Mar-2008	01-Feb-2007	CA	80.00	271,200.00	268,728.17	01-Jun-2007	18	8.875%	31,885.25
Loan Group 2 ARM	1010609941	Feb-2009	01-Dec-2006	KY	80.00	100,000.00	98,639.27	01-Feb-2007	22	9.900%	16,322.11
Loan Group 2 ARM	1010625558	Feb-2009	01-Dec-2006	PA	95.00	171,760.00	169,352.75	01-Oct-2007	14	10.250%	21,470.48

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Loan Group 2 ARM	1010635388	Feb-2008	01-Dec-2006	MI	80.00	128,000.00	126,066.49	01-Jun-2007	18	10.000%	18,824.31
Loan Group 2 ARM	1010637670	Jul-2008	01-Jan-2007	WI	90.00	67,500.00	67,091.74	01-Jul-2007	17	9.125%	8,944.90
Loan Group 2 ARM	1010651118	Jan-2009	01-Dec-2006	MO	80.00	96,800.00	94,980.80	01-Jun-2008	6	10.000%	6,010.97
Loan Group 2 ARM	1010679125	Sep-2008	01-Dec-2006	CA	80.00	232,000.00	229,467.23	01-Oct-2007	14	8.875%	20,716.74
Loan Group 2 ARM	1010691254	Sep-2008	01-Dec-2006	NJ	94.62	686,000.00	686,000.00	01-Mar-2007	21	6.990%	77,912.52
Loan Group 2 ARM	1010694947	Oct-2008	01-Feb-2007	CA	80.00	352,000.00	344,751.80	01-Nov-2007	13	8.625%	29,886.92
Loan Group 2 ARM	1010695401	Feb-2009	01-Dec-2006	FL	80.00	231,400.00	228,868.28	01-Jul-2007	17	8.775%	23,969.13
Loan Group 2 ARM	1010706774	Sep-2008	01-Jan-2007	OH	84.25	107,000.00	106,092.54	01-Nov-2007	13	9.000%	10,061.93
Loan Group 2 ARM	1010763042	Oct-2008	01-Jan-2007	FL	94.99	355,300.00	353,119.45	01-Sep-2007	15	9.375%	42,615.22
Loan Group 2 ARM	1010763364	Feb-2009	01-Feb-2007	VA	95.00	214,510.00	213,236.92	01-Sep-2007	15	8.950%	25,583.83
Loan Group 2 ARM	1010764434	Sep-2008	01-Jan-2007	CA	80.00	396,000.00	391,782.81	01-Nov-2007	13	8.875%	32,627.02
Loan Group 2 ARM	1010768458	Oct-2008	01-Jan-2007	MD	80.00	139,600.00	137,566.15	01-Apr-2007	20	9.350%	21,444.88
Loan Group 2 ARM	1010769313	Feb-2008	01-Feb-2007	CA	80.00	364,000.00	360,064.57	01-May-2007	19	8.725%	40,014.82
Loan Group 2 ARM	1010804597	Aug-2008	01-Jan-2007	CA	80.00	216,000.00	213,982.44	01-Oct-2007	14	9.250%	20,467.79
Loan Group 2 ARM	1010805453	Feb-2008	01-Jan-2007	NY	95.00	251,750.00	247,947.06	01-Jun-2007	18	9.375%	36,069.47
Loan Group 2 ARM	1010831193	May-2008	01-Jan-2007	NY	80.00	709,600.00	697,542.37	01-Apr-2007	20	9.375%	99,958.31
Loan Group 2 ARM	1010849442	Sep-2008	01-Jan-2007	OH	80.00	72,000.00	71,475.81	01-Jul-2007	17	9.100%	9,738.84
Loan Group 2 ARM	1010855363	Sep-2008	01-Feb-2007	TX	80.00	75,200.00	74,273.79	01-Oct-2007	14	10.890%	10,329.21
Loan Group 2 ARM	1010857931	Jul-2008	01-Jan-2007	MN	93.67	621,000.00	620,999.95	01-Dec-2007	12	9.375%	56,226.34
Loan Group 2 ARM	1010860268	Dec-2008	01-Jan-2007	MI	80.00	86,400.00	84,961.08	01-May-2008	7	9.125%	4,942.12
Loan Group 2 ARM	1010877991	Jan-2009	01-Feb-2007	MN	85.00	51,000.00	50,398.81	01-Sep-2007	15	10.600%	7,241.87
Loan Group 2 ARM	1010889791	Feb-2009	01-Jan-2007	KY	85.00	173,400.00	172,652.86	01-Jan-2008	11	10.200%	18,165.62
Loan Group 2 ARM	1010895230	Nov-2007	01-Feb-2007	MD	85.00	476,000.00	467,089.47	01-Apr-2007	20	9.125%	60,698.96
Loan Group 2 ARM	1010895631	Jan-2009	01-Jan-2007	CA	80.00	612,000.00	612,000.00	01-Apr-2008	8	8.990%	35,139.00
Loan Group 2 ARM	1010908397	May-2008	01-Jan-2007	CA	80.00	356,000.00	354,447.46	01-Aug-2007	16	8.925%	35,341.34
Loan Group 2 ARM	1010915058	Sep-2008	01-Feb-2007	CA	86.65	446,250.00	442,274.90	01-Dec-2007	12	9.000%	36,530.55
Loan Group 2 ARM	1010923584	Nov-2008	01-Jan-2007	CA	82.94	226,000.00	223,664.09	01-Sep-2007	15	8.990%	21,382.60
Loan Group 2 ARM	1010933948	Nov-2008	01-Feb-2007	CA	80.00	292,000.00	289,343.77	01-Nov-2007	13	8.875%	25,301.39
Loan Group 2 ARM	1010934242	Jan-2009	01-Feb-2007	PA	85.00	367,625.00	360,328.66	01-Dec-2007	12	8.875%	30,413.43
Loan Group 2 ARM	1010956325	Jan-2009	01-Jan-2007	CA	80.00	414,400.00	410,917.61	01-Jan-2008	11	9.125%	33,383.44
Loan Group 2 ARM	1010981547	Nov-2008	01-Jan-2007	CA	80.00	688,000.00	687,999.97	01-May-2007	19	9.125%	83,964.54
Loan Group 2 ARM	1011000524	Jan-2009	01-Jan-2007	AZ	62.79	135,000.00	133,952.92	01-Apr-2008	8	8.350%	8,777.53
Loan Group 2 ARM	1011006298	Jun-2008	01-Feb-2007	MA	80.00	311,920.00	309,755.17	01-Aug-2007	16	8.400%	36,807.83
Loan Group 2 ARM	1011023457	Feb-2009	01-Jan-2007	IN	85.00	68,000.00	66,894.85	01-Dec-2007	12	10.238%	7,609.95
Loan Group 2 ARM	1011024376	Feb-2009	01-Feb-2007	SD	85.00	102,000.00	101,673.33	01-Mar-2008	9	11.050%	9,840.84
Loan Group 2 ARM	1011037709	Sep-2008	01-Jan-2007	CA	90.00	495,000.00	490,920.90	01-Dec-2007	12	9.125%	43,240.58
Loan Group 2 ARM	1011040937	Nov-2008	01-Mar-2007	TX	85.00	116,450.00	114,896.40	01-Mar-2008	9	9.350%	9,354.50
Loan Group 2 ARM	1011044880	Nov-2008	01-Feb-2007	CA	80.00	320,000.00	316,802.80	01-Sep-2007	15	8.750%	29,847.53
Loan Group 2 ARM	1011051416	Jul-2008	01-Jan-2007	AR	80.00	268,800.00	266,768.93	01-Nov-2007	13	9.125%	28,123.21
Loan Group 2 ARM	1011051817	Apr-2008	01-Feb-2007	CA	90.00	449,100.00	445,818.64	01-Jun-2007	18	8.625%	57,553.92

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Loan Group 2 ARM	1011064518	Dec-2008	01-Feb-2007	FL	80.00	92,800.00	92,012.99	01-Aug-2007	16	8.500%	9,966.51
Loan Group 2 ARM	1011078816	Dec-2008	01-Jan-2007	VA	90.00	70,200.00	69,836.60	01-Sep-2007	15	9.575%	8,995.55
Loan Group 2 ARM	1011081802	Aug-2008	01-Feb-2007	MI	75.00	153,750.00	151,719.99	01-Jan-2008	11	10.000%	15,370.03
Loan Group 2 ARM	1011081866	May-2008	01-Jan-2007	IL	90.00	205,200.00	202,235.37	01-Feb-2007	22	9.175%	31,532.81
Loan Group 2 ARM	1011088501	Dec-2008	01-Jan-2007	AL	90.00	119,700.00	119,060.53	01-Feb-2008	10	9.475%	10,701.00
Loan Group 2 ARM	1011090954	Feb-2009	01-Feb-2007	FL	90.00	243,000.00	239,019.92	01-Nov-2007	13	8.875%	24,180.16
Loan Group 2 ARM	1011093844	Sep-2008	01-Jan-2007	MI	80.00	61,600.00	61,330.32	01-Feb-2008	10	9.375%	5,240.25
Loan Group 2 ARM	1011095628	Sep-2008	01-Jan-2007	CA	80.00	140,000.00	139,997.98	01-Aug-2007	16	9.250%	15,808.20
Loan Group 2 ARM	1011102059	Sep-2008	01-Feb-2007	MI	75.00	239,250.00	238,045.41	01-Feb-2008	10	10.000%	21,552.88
Loan Group 2 ARM	1011104761	Jan-2009	01-Feb-2007	MI	85.00	107,100.00	105,901.53	01-Jun-2007	18	9.750%	16,393.42
Loan Group 2 ARM	1011106260	Jan-2009	01-Jan-2007	CA	64.97	240,400.00	238,838.27	01-Jan-2008	11	9.875%	21,722.07
Loan Group 2 ARM	1011138707	Jan-2009	01-Feb-2007	MN	82.73	364,000.00	361,328.45	01-Apr-2008	8	9.000%	23,600.18
Loan Group 2 ARM	1011149884	Sep-2008	01-Mar-2007	CA	85.00	582,250.00	582,249.98	01-Nov-2007	13	7.490%	50,874.15
Loan Group 2 ARM	1011150096	Nov-2008	01-Feb-2007	GA	85.00	182,750.00	181,984.17	01-Feb-2008	10	10.150%	17,582.02
Loan Group 2 ARM	1011152343	Feb-2009	01-Feb-2007	FL	80.00	132,000.00	131,342.49	01-Jul-2007	17	8.900%	17,495.84
Loan Group 2 ARM	1011158150	Feb-2009	01-Feb-2007	UT	95.00	356,345.00	354,540.57	01-May-2008	7	9.500%	23,957.69
Loan Group 2 ARM	1011172713	Feb-2009	01-Dec-2006	CA	80.00	408,000.00	400,815.54	01-Dec-2007	12	9.875%	38,789.12
Loan Group 2 ARM	1011178762	Feb-2009	01-Jan-2007	IL	80.00	136,000.00	130,995.00	01-Jul-2007	17	9.250%	17,867.02
Loan Group 2 ARM	1011181847	Oct-2008	01-Feb-2007	MN	80.00	153,200.00	150,522.28	01-Feb-2008	10	8.625%	11,683.08
Loan Group 2 ARM	1011183480	Sep-2008	01-Feb-2007	OH	90.00	190,800.00	190,046.98	01-Mar-2007	21	10.350%	32,819.11
Loan Group 2 ARM	1011183783	Jan-2009	01-Jan-2007	CA	80.00	469,600.00	469,044.80	01-Feb-2008	10	8.875%	31,465.08
Loan Group 2 ARM	1011188564	Nov-2008	01-Feb-2007	CA	85.00	518,500.00	510,700.91	01-Feb-2008	10	8.875%	41,221.51
Loan Group 2 ARM	1011189625	Sep-2008	01-Feb-2007	CA	94.62	350,100.00	347,329.65	01-Dec-2007	12	8.625%	30,608.41
Loan Group 2 ARM	1011191051	Dec-2008	01-Feb-2007	MD	80.00	476,000.00	472,135.35	01-Dec-2007	12	8.875%	40,734.44
Loan Group 2 ARM	1011207124	Jan-2009	01-Feb-2007	IN	85.00	57,800.00	57,021.06	01-Nov-2007	13	8.825%	5,953.87
Loan Group 2 ARM	1011209676	Sep-2008	01-Feb-2007	WI	80.00	131,600.00	130,477.52	01-Aug-2007	16	8.625%	14,100.21
Loan Group 2 ARM	1011212760	Jan-2009	01-Feb-2007	CA	80.00	200,000.00	199,964.58	01-Feb-2007	22	8.875%	24,807.98
Loan Group 2 ARM	1011216310	Oct-2008	01-Feb-2007	CA	80.00	274,400.00	269,022.81	01-Dec-2007	12	8.500%	22,550.64
Loan Group 2 ARM	1011216793	Sep-2008	01-Feb-2007	CA	90.00	607,500.00	604,287.14	01-Nov-2007	13	9.350%	66,969.53
Loan Group 2 ARM	1011219629	Jan-2009	01-Feb-2007	CA	88.93	233,000.00	231,308.87	01-Mar-2008	9	8.625%	16,486.73
Loan Group 2 ARM	1011220653	Jan-2009	01-Feb-2007	GA	80.00	96,000.00	94,101.23	01-May-2008	7	8.500%	5,055.10
Loan Group 2 ARM	1011222287	Sep-2008	01-Feb-2007	TX	80.00	454,804.00	445,124.39	01-Jan-2008	11	7.175%	32,393.48
Loan Group 2 ARM	1011224604	Jul-2008	01-Feb-2007	TN	80.00	63,200.00	62,320.05	01-Oct-2007	14	9.350%	7,389.50
Loan Group 2 ARM	1011224775	Sep-2008	01-Feb-2007	WI	90.00	90,000.00	89,667.87	01-Jun-2007	18	10.575%	15,081.35
Loan Group 2 ARM	1011224855	Sep-2008	01-Feb-2007	CA	80.00	400,000.00	399,881.25	01-Dec-2007	12	8.625%	31,407.90
Loan Group 2 ARM	1011228236	Feb-2009	01-Feb-2007	CA	80.00	272,000.00	271,999.96	01-Dec-2007	12	8.750%	23,307.00
Loan Group 2 ARM	1011228575	Aug-2008	01-Mar-2007	AZ	90.00	189,000.00	186,523.51	01-Nov-2007	13	5.990%	12,857.58
Loan Group 2 ARM	1011228673	Sep-2008	01-Feb-2007	CA	80.00	304,000.00	300,710.83	01-Oct-2007	14	8.625%	25,528.67
Loan Group 2 ARM	1011229636	Sep-2008	01-Feb-2007	CA	70.00	189,000.00	187,220.92	01-Sep-2007	15	8.800%	17,067.64
Loan Group 2 ARM	1011236986	Apr-2008	01-Feb-2007	AL	80.00	108,800.00	108,407.24	01-Jul-2007	17	10.650%	17,448.50

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011241211	Mar-2008	01-Feb-2007	CA	85.00	616,250.00	616,249.98	01-Apr-2007	20	8.625%	69,392.33
Loan Group 2 ARM	1011243718	Dec-2008	01-Feb-2007	NV	84.91	233,500.00	232,084.06	01-Mar-2008	9	8.875%	17,845.08
Loan Group 2 ARM	1011251147	Aug-2008	01-Feb-2007	CA	80.00	400,000.00	400,000.00	01-Aug-2007	16	8.641%	43,230.37
Loan Group 2 ARM	1011252299	Feb-2009	01-Dec-2006	FL	75.00	159,750.00	158,319.79	01-Oct-2007	14	9.600%	15,819.97
Loan Group 2 ARM	1011254545	Jan-2009	01-Feb-2007	CA	80.00	332,000.00	331,998.78	01-Nov-2007	13	8.875%	28,171.58
Loan Group 2 ARM	1011260896	Nov-2008	01-Feb-2007	CA	75.20	368,500.00	365,964.26	01-Aug-2007	16	9.250%	43,743.56
Loan Group 2 ARM	1011264829	Aug-2008	01-Feb-2007	CA	80.00	292,000.00	291,998.76	01-Sep-2007	15	8.891%	28,808.43
Loan Group 2 ARM	1011268095	Nov-2008	01-Feb-2007	MI	85.00	66,300.00	65,677.38	01-Apr-2008	8	10.100%	5,258.15
Loan Group 2 ARM	1011274658	Jan-2009	01-Feb-2007	CA	80.00	432,000.00	427,683.79	01-Oct-2007	14	8.750%	37,952.41
Loan Group 2 ARM	1011275773	Jan-2009	01-Feb-2007	CA	90.00	477,000.00	473,616.77	01-Feb-2008	10	8.875%	37,240.50
Loan Group 2 ARM	1011277101	May-2008	01-Feb-2007	CA	80.00	268,000.00	265,740.31	01-Jul-2007	17	8.500%	30,477.19
Loan Group 2 ARM	1011281258	Feb-2009	01-Feb-2007	NC	80.00	92,000.00	91,582.32	01-Dec-2007	12	9.875%	10,031.41
Loan Group 2 ARM	1011281711	Sep-2008	01-Feb-2007	OR	80.00	800,000.00	797,265.89	01-Oct-2007	14	8.625%	79,988.07
Loan Group 2 ARM	1011289376	Aug-2008	01-Feb-2007	ID	77.01	105,500.00	104,667.41	01-Aug-2007	16	8.625%	12,531.60
Loan Group 2 ARM	1011293352	Jan-2009	01-Feb-2007	CA	80.00	286,400.00	285,952.96	01-Mar-2008	9	8.075%	15,089.98
Loan Group 2 ARM	1011301101	Dec-2008	01-Feb-2007	TX	80.00	111,000.00	108,864.34	01-Apr-2008	8	8.500%	6,613.21
Loan Group 2 ARM	1011305018	Mar-2008	01-Feb-2007	CA	80.00	513,460.00	509,401.93	01-Jun-2007	18	8.875%	63,455.38
Loan Group 2 ARM	1011305223	Dec-2008	01-Feb-2007	WA	90.00	274,500.00	274,499.96	01-Feb-2008	10	8.350%	16,515.78
Loan Group 2 ARM	1011305651	Feb-2009	01-Feb-2007	AZ	80.00	106,400.00	105,470.57	01-Mar-2008	9	8.500%	6,868.42
Loan Group 2 ARM	1011307962	Oct-2008	01-Mar-2007	FL	72.09	532,000.00	529,129.06	01-Mar-2007	21	9.125%	80,071.33
Loan Group 2 ARM	1011309489	Sep-2008	01-Feb-2007	CA	80.00	353,600.00	353,495.03	01-Oct-2007	14	8.500%	31,630.48
Loan Group 2 ARM	1011310299	Feb-2009	01-Feb-2007	FL	95.00	180,405.00	180,055.35	01-Jan-2008	11	9.500%	17,565.56
Loan Group 2 ARM	1011311369	Oct-2008	01-Mar-2007	CA	80.00	453,600.00	453,600.00	01-Oct-2007	14	7.850%	44,452.80
Loan Group 2 ARM	1011313811	Oct-2008	01-Feb-2007	CA	63.33	190,000.00	188,844.93	01-Oct-2007	14	9.250%	21,133.28
Loan Group 2 ARM	1011314222	Jan-2008	01-Feb-2007	CA	80.00	273,600.00	273,600.00	01-Apr-2007	20	8.625%	35,482.50
Loan Group 2 ARM	1011317256	Oct-2008	01-Feb-2007	TN	80.00	73,600.00	72,056.52	01-Feb-2008	10	8.625%	5,221.89
Loan Group 2 ARM	1011317620	Oct-2008	01-Feb-2007	IL	90.00	373,500.00	366,663.45	01-Sep-2007	15	8.375%	39,097.92
Loan Group 2 ARM	1011317700	Dec-2007	01-Feb-2007	CA	80.00	404,000.00	399,963.57	01-Apr-2007	20	8.750%	46,450.97
Loan Group 2 ARM	1011322534	Dec-2008	01-Feb-2007	CO	80.00	124,800.00	123,709.25	01-Feb-2008	10	8.875%	8,850.00
Loan Group 2 ARM	1011323793	Oct-2008	01-Feb-2007	MN	80.00	97,600.00	96,960.04	01-Nov-2007	13	8.625%	9,841.06
Loan Group 2 ARM	1011325381	Apr-2008	01-Mar-2007	CA	80.00	544,000.00	544,000.00	01-May-2007	19	6.987%	61,756.17
Loan Group 2 ARM	1011325808	Jan-2009	01-Feb-2007	CA	80.00	496,000.00	496,000.00	01-Feb-2008	10	8.750%	33,531.63
Loan Group 2 ARM	1011325988	Sep-2008	01-Feb-2007	MI	75.28	271,000.00	268,293.71	01-Feb-2008	10	8.625%	18,956.19
Loan Group 2 ARM	1011326521	Feb-2009	01-Feb-2007	CA	80.00	356,000.00	356,000.00	01-Feb-2008	10	8.625%	24,764.29
Loan Group 2 ARM	1011329421	Nov-2008	01-Mar-2007	FL	80.00	114,400.00	113,914.88	01-Sep-2007	15	9.275%	14,177.89
Loan Group 2 ARM	1011332435	Jan-2009	01-Feb-2007	MI	62.50	50,000.00	48,579.96	01-Jun-2008	6	9.900%	3,049.68
Loan Group 2 ARM	1011346545	Sep-2008	01-Feb-2007	TN	85.00	97,750.00	96,773.62	01-Nov-2007	13	10.990%	12,733.16
Loan Group 2 ARM	1011358559	Feb-2009	01-Feb-2007	OH	85.00	97,750.00	96,338.35	01-Dec-2007	12	8.625%	9,005.09
Loan Group 2 ARM	1011359656	Jan-2009	01-Feb-2007	MN	80.00	72,000.00	71,184.10	01-Nov-2007	13	9.688%	8,198.86
Loan Group 2 ARM	1011362410	Nov-2008	01-Feb-2007	TN	80.00	76,000.00	74,840.57	01-Mar-2008	9	8.900%	5,785.53

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Loan Group 2 ARM	1011363534	Jan-2009	01-Feb-2007	CT	80.00	352,000.00	347,295.65	01-Nov-2007	13	7.925%	24,232.03
Loan Group 2 ARM	1011366078	Jan-2009	01-Feb-2007	CA	80.00	552,800.00	549,030.51	01-Feb-2008	10	8.750%	43,866.99
Loan Group 2 ARM	1011367932	Dec-2008	01-Feb-2007	CO	80.00	135,920.00	135,919.97	01-Jan-2008	11	8.500%	9,435.14
Loan Group 2 ARM	1011370483	Aug-2008	01-Feb-2007	VA	85.00	123,250.00	122,721.99	01-Nov-2007	13	10.500%	15,360.50
Loan Group 2 ARM	1011371231	Aug-2008	01-Feb-2007	CA	80.00	400,000.00	399,864.46	01-Nov-2007	13	8.500%	37,770.48
Loan Group 2 ARM	1011385798	Jan-2009	01-Feb-2007	CA	89.08	436,500.00	436,500.00	01-Jan-2008	11	8.500%	37,611.72
Loan Group 2 ARM	1011390639	Jan-2009	01-Feb-2007	MD	80.00	320,000.00	314,851.21	01-Oct-2007	14	8.750%	34,340.51
Loan Group 2 ARM	1011393841	Jun-2008	01-Feb-2007	MI	89.83	530,000.00	526,693.41	01-Nov-2007	13	8.775%	54,595.21
Loan Group 2 ARM	1011394038	Nov-2008	01-Feb-2007	NV	80.00	249,300.00	249,215.77	01-Jan-2008	11	8.500%	20,350.12
Loan Group 2 ARM	1011396081	Jan-2008	01-Feb-2007	CA	80.00	319,200.00	316,345.62	01-Mar-2007	21	8.750%	39,499.51
Loan Group 2 ARM	1011400922	Apr-2008	01-Feb-2007	CA	80.00	307,200.00	307,200.00	01-Jul-2007	17	8.875%	32,556.80
Loan Group 2 ARM	1011401510	Jan-2009	01-Feb-2007	CA	75.29	256,000.00	253,678.88	01-Feb-2008	10	8.500%	17,787.34
Loan Group 2 ARM	1011406702	Sep-2008	01-Feb-2007	CA	80.00	600,000.00	596,544.93	01-Dec-2007	12	8.500%	42,824.39
Loan Group 2 ARM	1011410868	Aug-2008	01-Mar-2007	FL	85.00	450,500.00	449,366.88	01-Mar-2007	21	8.700%	64,561.28
Loan Group 2 ARM	1011429974	Sep-2008	01-Mar-2007	MN	90.00	276,300.00	272,425.16	01-Feb-2008	10	9.100%	23,524.21
Loan Group 2 ARM	1011431863	Sep-2008	01-Feb-2007	IL	80.00	164,000.00	161,131.68	01-Sep-2007	15	8.875%	17,730.07
Loan Group 2 ARM	1011436369	Jan-2009	01-Feb-2007	CA	80.00	184,000.00	181,597.37	01-Jan-2008	11	9.225%	17,217.85
Loan Group 2 ARM	1011444902	Jun-2008	01-Feb-2007	MI	55.00	90,200.00	89,019.30	01-Nov-2007	13	9.775%	10,366.44
Loan Group 2 ARM	1011462516	Jan-2009	01-Feb-2007	NV	80.00	360,603.00	360,603.00	01-Mar-2008	9	8.625%	23,852.38
Loan Group 2 ARM	1011467227	Dec-2008	01-Feb-2007	TX	80.00	174,000.00	170,688.76	01-Apr-2008	8	8.750%	10,468.03
Loan Group 2 ARM	1011478581	Jan-2009	01-Feb-2007	TX	80.00	135,920.00	134,622.74	01-Jun-2008	6	8.500%	6,738.47
Loan Group 2 ARM	1011480667	Feb-2009	01-Feb-2007	MD	70.00	357,000.00	355,403.35	01-Aug-2007	16	9.925%	50,335.40
Loan Group 2 ARM	1011490665	Oct-2008	01-Mar-2007	CA	80.00	396,000.00	396,000.00	01-Mar-2007	21	7.125%	45,911.25
Loan Group 2 ARM	1011498596	Sep-2008	01-Feb-2007	NJ	85.00	148,750.00	147,677.52	01-Jun-2007	18	8.625%	19,181.26
Loan Group 2 ARM	1011511063	Oct-2008	01-Feb-2007	CA	95.00	418,000.00	417,091.08	01-Oct-2007	14	9.200%	48,420.35
Loan Group 2 ARM	1011520865	Dec-2008	01-Feb-2007	NV	80.00	244,000.00	242,965.82	01-Sep-2007	15	8.500%	23,928.77
Loan Group 2 ARM	1011532503	Aug-2008	01-Feb-2007	CA	87.50	700,000.00	697,871.80	01-Jul-2007	17	9.375%	86,657.57
Loan Group 2 ARM	1011572531	Jul-2008	01-Feb-2007	CA	80.00	404,000.00	403,999.96	01-Jun-2007	18	8.500%	45,870.84
Loan Group 2 ARM	1011583967	Jan-2009	01-Mar-2007	CA	80.00	284,000.00	281,001.07	01-Feb-2008	10	7.100%	18,597.38
Loan Group 2 ARM	1011584840	Feb-2009	01-Mar-2007	MO	80.00	112,800.00	112,413.79	01-Apr-2008	8	7.875%	6,914.51
Loan Group 2 ARM	1011599638	Jun-2008	01-Mar-2007	MI	90.00	85,500.00	84,851.06	01-Oct-2007	14	9.638%	10,347.93
Loan Group 2 ARM	1011621202	Feb-2009	01-Mar-2007	CA	83.28	254,000.00	252,516.50	01-Apr-2008	8	8.850%	17,596.08
Loan Group 2 ARM	1011624753	May-2008	01-Mar-2007	MN	75.42	181,000.00	179,449.98	01-Sep-2007	15	7.488%	17,824.69
Loan Group 2 ARM	1011625627	Sep-2008	01-Mar-2007	DC	80.00	248,000.00	244,590.73	01-Aug-2007	16	9.200%	32,103.06
Loan Group 2 ARM	1011630416	Oct-2008	01-Mar-2007	CA	80.00	652,000.00	652,000.00	01-Jan-2008	11	7.350%	48,383.79
Loan Group 2 ARM	1011635714	Sep-2008	01-Mar-2007	CA	80.00	400,000.00	392,302.35	01-Aug-2007	16	7.475%	41,374.97
Loan Group 2 ARM	1011638409	Sep-2008	01-Mar-2007	WA	90.00	373,500.00	371,436.46	01-Oct-2007	14	9.300%	43,666.63
Loan Group 2 ARM	1011649291	Jan-2009	01-Mar-2007	CA	95.00	564,300.00	561,194.56	01-Feb-2008	10	7.625%	39,985.08
Loan Group 2 ARM	1011651955	Jan-2009	01-Mar-2007	OR	80.00	332,000.00	330,548.79	01-Mar-2008	9	9.850%	28,363.98
Loan Group 2 ARM	1011655595	Aug-2008	01-Mar-2007	CA	78.69	480,000.00	479,995.00	01-Sep-2007	15	6.050%	37,739.49

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Loan Group 2 ARM	1011657511	Jan-2009	01-Mar-2007	CA	80.00	504,000.00	500,603.62	01-Mar-2008	9	5.990%	25,237.35
Loan Group 2 ARM	1011660302	Sep-2008	01-Feb-2007	MD	95.00	563,896.00	560,848.42	01-Jul-2007	17	9.275%	78,100.07
Loan Group 2 ARM	1011660525	Jan-2009	01-Mar-2007	TN	80.00	221,200.00	217,442.82	01-Apr-2008	8	8.125%	13,874.56
Loan Group 2 ARM	1011665913	Feb-2009	01-Apr-2007	CA	79.55	280,000.00	279,999.99	01-Jan-2008	11	8.650%	24,721.58
Loan Group 2 ARM	1011667350	Dec-2008	01-Mar-2007	FL	80.00	180,000.00	179,102.02	01-Apr-2007	20	9.400%	27,961.64
Loan Group 2 ARM	1011668536	Jul-2008	01-Feb-2007	CO	85.00	221,000.00	217,414.16	01-Mar-2007	21	8.875%	31,008.47
Loan Group 2 ARM	1011678909	Feb-2009	01-Mar-2007	AL	90.00	57,150.00	56,448.61	01-Jul-2008	5	9.975%	3,126.71
Loan Group 2 ARM	1011680291	Dec-2007	01-Mar-2007	CA	80.00	528,000.00	528,000.00	01-Mar-2007	21	7.150%	61,446.00
Loan Group 2 ARM	1011682636	Aug-2008	01-Mar-2007	NJ	85.00	255,000.00	252,823.47	01-Mar-2007	21	7.500%	31,096.79
Loan Group 2 ARM	1011705746	Sep-2008	01-Mar-2007	OH	80.00	88,000.00	86,734.79	01-Apr-2007	20	8.975%	12,954.15
Loan Group 2 ARM	1011714460	Jan-2009	01-Mar-2007	MT	90.00	135,000.00	134,783.59	01-Mar-2008	9	9.875%	11,587.95
Loan Group 2 ARM	1011737579	May-2008	01-Mar-2007	CA	88.08	133,875.00	133,035.23	01-Aug-2007	16	8.600%	16,205.87
Loan Group 2 ARM	1011762559	Aug-2008	01-Mar-2007	CA	84.66	745,000.00	739,450.01	01-Jul-2007	17	7.990%	87,976.87
Loan Group 2 ARM	1011765627	Aug-2008	01-Mar-2007	MN	80.00	213,600.00	212,201.42	01-Dec-2007	12	7.325%	16,909.44
Loan Group 2 ARM	1011766163	Feb-2009	01-Mar-2007	AZ	95.00	207,100.00	205,773.00	01-May-2008	7	8.525%	12,402.64
Loan Group 2 ARM	1011783251	Feb-2009	01-Mar-2007	TN	77.78	140,000.00	139,109.36	01-Jul-2008	5	8.550%	6,539.80
Loan Group 2 ARM	1011897209	Aug-2008	01-Mar-2007	CA	80.00	585,600.00	585,600.00	01-Sep-2007	15	6.750%	51,850.00
Loan Group 2 ARM	1012038993	Feb-2009	01-Apr-2007	CA	80.00	620,000.00	620,000.00	01-Mar-2008	9	7.100%	37,510.00
Loan Group 2 ARM	1012050530	Sep-2008	01-Apr-2007	CA	80.00	460,000.00	455,899.59	01-Aug-2007	16	7.175%	45,821.94
Loan Group 2 ARM	1012060565	Feb-2008	01-Apr-2007	MD	90.00	183,600.00	181,296.87	01-Jul-2007	17	9.425%	25,766.53
Loan Group 2 ARM	1012061323	Dec-2008	01-Apr-2007	FL	80.00	166,400.00	162,045.53	01-Sep-2007	15	6.750%	14,501.25
Loan Group 2 ARM	1012067096	Jan-2009	01-Apr-2007	GA	90.00	99,000.00	98,264.29	01-Mar-2008	9	7.975%	6,744.32
Loan Group 2 ARM	1012074168	Feb-2009	01-Apr-2007	MD	90.00	270,000.00	269,339.38	01-Feb-2008	10	8.650%	21,967.17
Loan Group 2 ARM	1012096019	Dec-2008	01-Apr-2007	MN	80.00	132,000.00	132,000.00	01-Apr-2008	8	7.763%	7,989.30
Loan Group 2 ARM	1012121090	Oct-2008	01-Apr-2007	FL	89.56	184,500.00	184,019.96	01-Oct-2007	14	8.500%	19,648.46
Loan Group 2 ARM	1012126647	Aug-2008	01-Apr-2007	CA	90.00	351,000.00	349,293.29	01-Jun-2007	18	9.325%	51,493.94
Loan Group 2 ARM	1012132649	Sep-2008	01-May-2007	IL	80.00	268,000.00	265,902.05	01-Sep-2007	15	7.475%	26,362.03
Loan Group 2 ARM	1012138705	Dec-2008	01-Apr-2007	MD	90.00	375,300.00	372,670.93	01-Dec-2007	12	8.150%	33,338.88
Loan Group 2 ARM	1012164677	Nov-2008	01-Apr-2007	PA	90.00	198,000.00	194,833.77	01-Jul-2007	17	8.200%	23,927.00
Loan Group 2 ARM	1012170991	Aug-2008	01-Apr-2007	CA	80.00	292,000.00	291,999.32	01-Aug-2007	16	7.000%	28,469.88
Loan Group 2 ARM	1012174675	Jan-2009	01-Apr-2007	CA	95.00	261,250.00	260,314.28	01-Mar-2008	9	7.500%	16,717.78
Loan Group 2 ARM	1012175326	Apr-2008	01-Apr-2007	CA	95.00	348,650.00	345,846.40	01-Jul-2007	17	7.550%	38,745.46
Loan Group 2 ARM	1012181391	Aug-2008	01-Apr-2007	CA	80.00	496,000.00	496,000.00	01-Oct-2007	14	9.250%	57,866.56
Loan Group 2 ARM	1012185798	Jan-2009	01-Apr-2007	CA	80.00	340,000.00	339,999.00	01-Mar-2008	9	7.950%	23,219.02
Loan Group 2 ARM	1012188349	Jan-2009	01-Apr-2007	NV	85.00	225,250.00	223,813.73	01-Sep-2007	15	8.450%	25,271.74
Loan Group 2 ARM	1012193440	Feb-2009	01-Apr-2007	AZ	85.00	206,550.00	204,670.80	01-Mar-2008	9	7.100%	12,413.60
Loan Group 2 ARM	1012199391	Feb-2009	01-Apr-2007	CA	80.00	456,000.00	453,889.44	01-Apr-2008	8	6.925%	24,330.28
Loan Group 2 ARM	1012204526	Nov-2008	01-Apr-2007	CA	66.21	218,500.00	216,538.71	01-Oct-2007	14	7.150%	19,266.34
Loan Group 2 ARM	1012219299	Sep-2008	01-Apr-2007	CA	80.00	192,000.00	190,843.53	01-Dec-2007	12	8.580%	18,027.43
Loan Group 2 ARM	1012222285	Jan-2009	01-Apr-2007	CA	84.15	345,000.00	342,718.37	01-Feb-2008	10	8.250%	26,613.18

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1012259183	Oct-2008	01-Apr-2007	CA	90.00	495,000.00	491,817.22	01-Dec-2007	12	8.350%	45,141.73
Loan Group 2 ARM	1012485161	Sep-2008	01-May-2007	NJ	100.00	610,000.00	607,629.55	01-May-2007	19	9.925%	100,422.58
Loan Group 2 Fixed	1010197440	Jan-2009	01-Dec-2006	MI	90.00	82,800.00	81,745.82	01-Jun-2008	6	9.990%	5,177.06
Loan Group 2 Fixed	1010324972	Jul-2008	01-Dec-2006	IL	85.00	98,600.00	97,458.88	01-Jun-2007	18	10.700%	16,647.85
Loan Group 2 Fixed	1010346440	Feb-2009	01-Dec-2006	CA	94.86	351,000.00	346,995.34	01-Aug-2007	16	6.900%	33,452.54
Loan Group 2 Fixed	1010505713	Nov-2007	01-Dec-2006	MD	80.00	240,000.00	237,751.85	01-Feb-2007	22	7.625%	29,763.48
Loan Group 2 Fixed	1010595901	Nov-2008	01-Dec-2006	PA	84.70	155,000.00	152,451.35	01-Oct-2007	14	8.950%	17,271.99
Loan Group 2 Fixed	1010747043	Nov-2008	01-Jan-2007	MO	90.00	69,300.00	68,014.64	01-Apr-2008	8	9.250%	4,977.24
Loan Group 2 Fixed	1010904934	Mar-2008	01-Jan-2007	CO	20.00	50,000.00	49,541.15	01-May-2007	19	10.950%	9,090.97
Loan Group 2 Fixed	1010916752	Jan-2009	01-Feb-2007	MS	90.00	91,800.00	91,335.09	01-May-2008	7	9.500%	6,171.87
Loan Group 2 Fixed	1010918572	May-2008	01-Jan-2007	CA	20.00	75,895.00	75,324.52	01-Jan-2008	11	11.900%	9,316.58
Loan Group 2 Fixed	1010952739	Jan-2009	01-Jan-2007	TN	90.00	58,500.00	57,699.92	01-Dec-2007	12	9.450%	6,048.21
Loan Group 2 Fixed	1010990252	Sep-2008	01-Feb-2007	TX	66.67	50,000.00	49,387.90	01-Oct-2007	14	10.000%	6,283.67
Loan Group 2 Fixed	1011075800	Feb-2009	01-Jan-2007	FL	90.00	60,075.00	59,427.41	01-Aug-2007	16	10.400%	8,856.96
Loan Group 2 Fixed	1011213046	Dec-2008	01-Feb-2007	FL	80.00	118,400.00	116,597.33	01-Oct-2007	14	8.450%	12,416.42
Loan Group 2 Fixed	1011330044	Nov-2008	01-Feb-2007	FL	83.19	195,500.00	191,755.51	01-Jul-2007	17	7.500%	21,415.16
Loan Group 2 Fixed	1011332088	Jan-2009	01-Feb-2007	LA	80.00	253,600.00	248,169.33	01-Jan-2008	11	7.875%	19,953.53
Loan Group 2 Fixed	1011510475	Aug-2008	01-Feb-2007	OH	90.00	76,500.00	75,557.47	01-Jul-2007	17	8.725%	9,873.88
Loan Group 2 Fixed	1011564657	Jul-2008	01-Mar-2007	CA	95.00	451,250.00	448,797.13	01-Aug-2007	16	9.100%	58,025.62
Loan Group 2 Fixed	1011681557	Dec-2008	01-Mar-2007	IA	90.00	124,200.00	122,804.82	01-Feb-2008	10	10.200%	11,951.16
Loan Group 2 Fixed	1012057098	Jun-2008	01-Apr-2007	FL	90.00	270,000.00	265,461.91	01-Jun-2007	18	7.950%	33,226.34
Loan Group 2 Fixed	1012074630	Aug-2008	01-Apr-2007	CA	80.00	360,000.00	357,607.15	01-Sep-2007	15	8.990%	43,112.30
Loan Group 2 Fixed	1012131105	Sep-2008	01-Apr-2007	CA	90.00	432,000.00	430,802.74	01-Dec-2007	12	7.400%	34,679.68
Loan Group 2 Fixed	1012227930	Jan-2009	01-Apr-2007	OR	66.45	103,000.00	102,269.03	01-Feb-2008	10	8.000%	7,688.48

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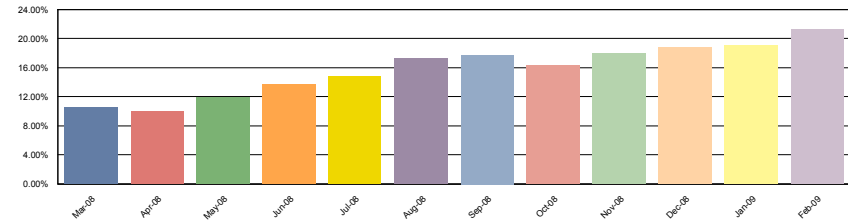
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

New Foreclosure Loans	
Loans in Foreclosure	152
Original Principal Balance	35,355,015.00
Current Scheduled Balance	35,098,781.94
Current Foreclosure Total	
Loans in Foreclosure	839
Original Principal Balance	217,766,808.13
Current Scheduled Balance	216,172,453.47

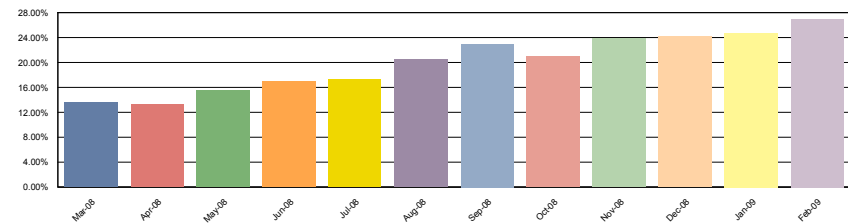
12 Month Foreclosure History



Loan Group 1 ARM

New Foreclosure Loans	
Loans in Foreclosure	35
Original Principal Balance	7,413,710.00
Current Scheduled Balance	7,374,963.73
Current Foreclosure Total	
Loans in Foreclosure	211
Original Principal Balance	48,365,320.00
Current Scheduled Balance	48,079,471.62

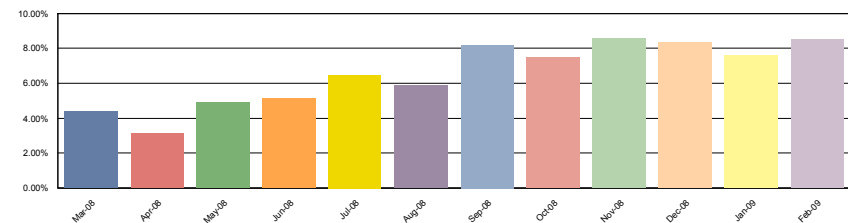
12 Month Foreclosure History



Loan Group 1 Fixed

New Foreclosure Loans	
Loans in Foreclosure	3
Original Principal Balance	583,620.00
Current Scheduled Balance	573,694.42
Current Foreclosure Total	
Loans in Foreclosure	24
Original Principal Balance	4,714,710.00
Current Scheduled Balance	4,656,101.95

12 Month Foreclosure History



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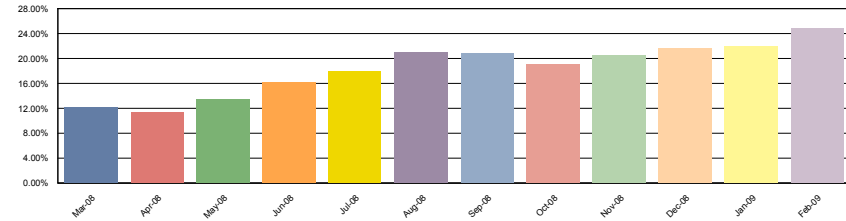
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Loan Group 2 ARM

New Foreclosure Loans	
Loans in Foreclosure	97
Original Principal Balance	24,864,832.00
Current Scheduled Balance	24,689,493.44
Current Foreclosure Total	
Loans in Foreclosure	521
Original Principal Balance	147,401,184.00
Current Scheduled Balance	146,366,216.61

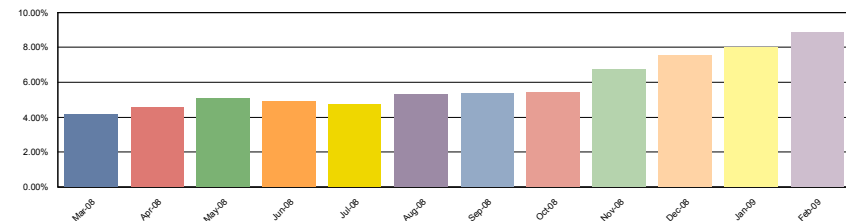
12 Month Foreclosure History



Loan Group 2 Fixed

New Foreclosure Loans	
Loans in Foreclosure	17
Original Principal Balance	2,492,853.00
Current Scheduled Balance	2,460,630.35
Current Foreclosure Total	
Loans in Foreclosure	83
Original Principal Balance	17,285,594.13
Current Scheduled Balance	17,070,663.29

12 Month Foreclosure History



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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	0010594131	Nov-2008	01-Dec-2006	AZ	80.00	256,000.00	255,999.95	01-May-2008	7	10.250%	16,272.60
Loan Group 1 ARM	0010604344	Feb-2009	01-Dec-2006	CA	67.57	250,000.00	244,911.36	01-Oct-2008	2	7.850%	6,012.80
Loan Group 1 ARM	1009561495	Nov-2008	01-Nov-2006	NM	65.00	188,500.00	188,500.00	01-May-2008	7	9.163%	11,300.22
Loan Group 1 ARM	1009650157	Jan-2009	01-Jan-2007	MS	63.92	76,700.00	76,078.34	01-Jun-2008	6	8.000%	3,809.67
Loan Group 1 ARM	1009705580	Jan-2009	01-Jan-2007	CA	85.00	335,750.00	333,442.80	01-Nov-2007	13	9.875%	34,143.31
Loan Group 1 ARM	1009880943	Jan-2009	01-Nov-2006	CA	90.00	441,000.00	441,000.00	01-May-2008	7	9.375%	28,705.12
Loan Group 1 ARM	1009932273	Feb-2009	01-Nov-2006	WA	90.00	247,500.00	247,500.00	01-Jul-2007	17	9.375%	33,876.51
Loan Group 1 ARM	1009984724	Oct-2007	01-Nov-2006	FL	75.00	101,250.00	99,756.60	01-May-2007	19	9.700%	16,160.49
Loan Group 1 ARM	1010038979	Oct-2007	01-Nov-2006	CA	82.95	535,000.00	532,336.73	01-May-2007	19	9.990%	88,595.92
Loan Group 1 ARM	1010144701	Sep-2008	01-Nov-2006	FL	90.00	126,000.00	126,000.00	01-Apr-2008	8	9.063%	8,942.06

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1010163075	Jul-2008	01-Dec-2006	CA	80.00	344,000.00	341,320.43	01-Dec-2007	12	10.100%	32,032.72
Loan Group 1 ARM	1010235710	Feb-2009	01-Jan-2007	CT	95.00	209,000.00	205,984.39	01-Aug-2008	4	9.400%	9,185.93
Loan Group 1 ARM	1010251899	Feb-2009	01-Jan-2007	TN	90.00	112,500.00	110,909.22	01-Aug-2008	4	9.500%	5,001.38
Loan Group 1 ARM	1010297797	Nov-2008	01-Nov-2006	OH	85.00	76,500.00	75,202.99	01-May-2008	7	9.375%	4,887.90
Loan Group 1 ARM	1010299287	Aug-2008	01-Nov-2006	OH	85.00	79,900.00	78,538.91	01-Mar-2008	9	9.375%	6,218.25
Loan Group 1 ARM	1010299660	Aug-2008	01-Nov-2006	OH	85.00	79,050.00	77,656.79	01-Mar-2008	9	9.375%	6,148.50
Loan Group 1 ARM	1010333025	Jan-2008	01-Dec-2006	FL	80.00	113,600.00	111,321.27	01-Aug-2007	16	9.725%	12,707.12
Loan Group 1 ARM	1010338636	Jan-2008	01-Dec-2006	FL	92.34	241,000.00	241,000.00	01-Aug-2007	16	9.200%	25,425.45
Loan Group 1 ARM	1010338725	May-2008	01-Dec-2006	NJ	85.00	399,500.00	394,044.92	01-Dec-2007	12	10.750%	43,767.86
Loan Group 1 ARM	1010346583	May-2008	01-Dec-2006	FL	80.00	96,000.00	95,079.80	01-Nov-2007	13	11.400%	12,992.07
Loan Group 1 ARM	1010413420	Jan-2009	01-Dec-2006	CA	90.00	202,500.00	198,771.20	01-Jul-2008	5	9.975%	9,670.96
Loan Group 1 ARM	1010437529	Apr-2008	01-Jan-2007	PA	83.33	76,500.00	75,405.16	01-Jun-2008	6	9.900%	4,737.26
Loan Group 1 ARM	1010480277	Nov-2008	01-Jan-2007	NJ	90.00	145,800.00	143,759.15	01-Jun-2008	6	9.550%	8,696.50
Loan Group 1 ARM	1010488778	Nov-2008	01-Feb-2007	AZ	85.00	179,350.00	179,350.00	01-Apr-2008	8	8.891%	12,149.64
Loan Group 1 ARM	1010515846	Sep-2008	01-Jan-2007	CA	81.65	307,000.00	306,999.96	01-Mar-2008	9	5.875%	15,126.10
Loan Group 1 ARM	1010539107	Sep-2008	01-Dec-2006	CA	94.94	244,000.00	241,282.58	01-Apr-2008	8	6.990%	13,081.07
Loan Group 1 ARM	1010540186	Dec-2008	01-Jan-2007	FL	90.00	307,800.00	303,915.23	01-Jun-2008	6	11.125%	18,926.29
Loan Group 1 ARM	1010546812	Dec-2007	01-Jan-2007	IL	80.00	236,000.00	235,999.80	01-Jul-2007	17	6.075%	20,831.98
Loan Group 1 ARM	1010561073	Feb-2008	01-Jan-2007	FL	94.98	171,900.00	171,900.00	01-Sep-2007	15	10.550%	24,474.22
Loan Group 1 ARM	1010568726	Oct-2008	01-Feb-2007	MA	80.00	164,000.00	161,930.57	01-Dec-2007	12	9.850%	17,735.94
Loan Group 1 ARM	1010577440	Sep-2008	01-Jan-2007	FL	95.00	207,189.00	206,214.42	01-Apr-2008	8	10.425%	17,071.83
Loan Group 1 ARM	1010589053	Feb-2008	01-Jan-2007	FL	60.61	200,000.00	199,030.93	01-Feb-2008	10	9.800%	18,534.04
Loan Group 1 ARM	1010618744	Nov-2008	01-Feb-2007	NH	80.00	336,000.00	335,781.14	01-Jun-2008	6	8.375%	17,628.48
Loan Group 1 ARM	1010625692	Jan-2009	01-Jan-2007	NJ	90.00	463,500.00	463,500.00	01-Jul-2008	5	7.900%	20,007.75
Loan Group 1 ARM	1010626076	Jun-2008	01-Jan-2007	MD	90.00	197,100.00	197,099.90	01-Oct-2007	14	9.550%	23,783.52
Loan Group 1 ARM	1010672355	Sep-2008	01-Jan-2007	NM	65.00	234,000.00	230,992.59	01-Apr-2008	8	9.974%	18,291.11
Loan Group 1 ARM	1010678484	Mar-2008	01-Jan-2007	FL	90.00	201,141.00	198,032.29	01-Oct-2007	14	9.375%	22,746.16
Loan Group 1 ARM	1010682013	Nov-2008	01-Jan-2007	NJ	74.69	239,000.00	237,487.15	01-May-2008	7	8.875%	14,936.79
Loan Group 1 ARM	1010689828	Nov-2008	01-Mar-2007	FL	74.94	302,000.00	298,129.53	01-Jun-2008	6	9.550%	18,034.17
Loan Group 1 ARM	1010699817	Mar-2008	01-Jan-2007	FL	80.00	236,000.00	236,000.00	01-Mar-2007	21	8.925%	27,322.05
Loan Group 1 ARM	1010710983	Sep-2008	01-Jan-2007	CA	84.94	361,000.00	358,481.96	01-Apr-2007	20	9.625%	50,725.81
Loan Group 1 ARM	1010713141	Sep-2008	01-Jan-2007	CA	90.00	276,300.00	274,817.68	01-Apr-2008	8	9.450%	20,521.95
Loan Group 1 ARM	1010719804	Jun-2008	01-Jan-2007	CA	90.00	401,400.00	401,297.02	01-Dec-2007	12	6.950%	30,197.58
Loan Group 1 ARM	1010725003	Jan-2009	01-Jan-2007	CA	74.92	442,000.00	439,180.71	01-Jul-2008	5	8.900%	21,542.50
Loan Group 1 ARM	1010725726	Sep-2008	01-Jan-2007	TX	90.00	76,500.00	75,301.29	01-Apr-2008	8	9.375%	5,374.56
Loan Group 1 ARM	1010726075	Sep-2008	01-Jan-2007	NV	90.00	387,000.00	386,994.52	01-Jan-2008	11	6.990%	27,208.87
Loan Group 1 ARM	1010737866	Dec-2008	01-Jan-2007	IL	85.00	261,800.00	258,297.64	01-Nov-2007	13	9.775%	30,079.33
Loan Group 1 ARM	1010752429	Feb-2008	01-Jan-2007	HI	80.00	119,200.00	118,302.07	01-Sep-2007	15	9.375%	13,133.60
Loan Group 1 ARM	1010770016	Feb-2009	01-Feb-2007	NJ	80.00	262,320.00	262,320.00	01-May-2007	19	8.891%	37,138.34
Loan Group 1 ARM	1010778866	Nov-2008	01-Dec-2006	NH	95.00	304,000.00	299,309.74	01-Jun-2008	6	9.500%	18,007.42

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1010796285	Sep-2008	01-Feb-2007	IL	77.89	59,200.00	58,637.15	01-Apr-2008	8	11.450%	5,362.47
Loan Group 1 ARM	1010826154	Nov-2008	01-Jan-2007	UT	95.00	215,650.00	215,214.57	01-Jun-2008	6	9.990%	13,615.92
Loan Group 1 ARM	1010830336	Aug-2008	01-Jan-2007	AZ	90.00	238,500.00	235,258.57	01-Feb-2008	10	7.500%	12,547.20
Loan Group 1 ARM	1010835055	Oct-2008	01-Jan-2007	MT	79.91	175,000.00	173,746.49	01-Apr-2008	8	9.250%	11,673.06
Loan Group 1 ARM	1010847514	Jan-2009	01-Jan-2007	CA	80.00	284,000.00	281,286.23	01-Apr-2007	20	9.250%	34,410.97
Loan Group 1 ARM	1010849246	Dec-2007	01-Feb-2007	FL	80.00	167,920.00	166,636.90	01-May-2007	19	8.875%	22,138.21
Loan Group 1 ARM	1010849889	Jan-2009	01-Jan-2007	NV	90.00	270,000.00	269,907.38	01-Jul-2008	5	7.050%	10,312.75
Loan Group 1 ARM	1010867083	Nov-2008	01-Jan-2007	GA	80.00	74,400.00	73,493.54	01-Jul-2008	5	10.763%	4,408.20
Loan Group 1 ARM	1010872317	Mar-2008	01-Jan-2007	AZ	90.00	297,000.00	297,000.00	01-Feb-2008	10	9.125%	23,945.68
Loan Group 1 ARM	1010873058	Sep-2008	01-Jan-2007	CA	90.00	396,000.00	392,484.07	01-Apr-2008	8	9.375%	24,293.92
Loan Group 1 ARM	1010877054	May-2008	01-Jan-2007	FL	80.00	377,296.00	377,296.00	01-Dec-2007	12	9.250%	31,441.30
Loan Group 1 ARM	1010881076	Feb-2009	01-Feb-2007	WI	90.00	81,000.00	79,613.65	01-Aug-2008	4	10.200%	3,868.74
Loan Group 1 ARM	1010882707	Jan-2008	01-Jan-2007	LA	70.36	58,400.00	58,131.04	01-Aug-2007	16	9.975%	8,276.62
Loan Group 1 ARM	1010883626	Feb-2009	01-Jan-2007	AZ	90.00	216,000.00	216,000.00	01-Sep-2008	3	5.990%	4,941.00
Loan Group 1 ARM	1010892947	Jan-2009	01-Feb-2007	CA	84.34	350,000.00	350,000.00	01-Aug-2008	4	6.100%	9,800.04
Loan Group 1 ARM	1010894847	Aug-2008	01-Feb-2007	IN	80.00	53,600.00	53,135.72	01-Feb-2008	10	11.000%	5,588.15
Loan Group 1 ARM	1010902721	Sep-2008	01-Jan-2007	MA	80.00	147,600.00	147,554.06	01-Sep-2007	15	8.675%	13,400.01
Loan Group 1 ARM	1010905489	Dec-2007	01-Feb-2007	CT	80.00	270,400.00	268,191.06	01-Jul-2007	17	8.750%	31,969.37
Loan Group 1 ARM	1010909868	Aug-2008	01-Jan-2007	AZ	80.00	364,000.00	364,000.00	01-Mar-2008	9	8.725%	21,984.07
Loan Group 1 ARM	1010911267	Jan-2009	01-Feb-2007	MD	92.11	350,000.00	349,601.59	01-Jun-2008	6	6.600%	14,217.12
Loan Group 1 ARM	1010916618	Jul-2008	01-Jan-2007	FL	80.00	332,000.00	330,367.91	01-Jan-2008	11	9.750%	33,152.72
Loan Group 1 ARM	1010917653	Dec-2008	01-Jan-2007	CA	80.00	316,000.00	313,240.27	01-Jun-2008	6	7.730%	15,122.73
Loan Group 1 ARM	1010919385	Dec-2008	01-Jan-2007	CA	80.00	108,000.00	107,420.52	01-May-2008	7	9.450%	7,218.65
Loan Group 1 ARM	1010920550	Dec-2008	01-Jan-2007	CA	80.00	108,000.00	107,393.07	01-May-2008	7	9.450%	7,216.88
Loan Group 1 ARM	1010921461	Dec-2008	01-Jan-2007	CA	80.00	168,000.00	167,098.49	01-May-2008	7	9.450%	11,229.04
Loan Group 1 ARM	1010925591	Jan-2008	01-Jan-2007	NJ	95.00	356,250.00	353,741.41	01-Jul-2007	17	8.500%	44,935.07
Loan Group 1 ARM	1010927018	Nov-2008	01-Jan-2007	CA	93.90	161,500.00	161,166.05	01-Nov-2007	13	9.125%	16,546.43
Loan Group 1 ARM	1010930479	Aug-2008	01-Feb-2007	CA	91.20	342,000.00	339,249.88	01-Mar-2008	9	9.125%	23,544.88
Loan Group 1 ARM	1010932388	May-2008	01-Jan-2007	CA	80.00	180,800.00	180,800.00	01-Dec-2007	12	9.071%	15,374.46
Loan Group 1 ARM	1010940734	Aug-2008	01-Jan-2007	NJ	85.71	300,000.00	297,962.75	01-Feb-2008	10	8.850%	24,923.70
Loan Group 1 ARM	1010964227	Feb-2008	01-Jan-2007	AK	70.00	213,500.00	210,082.29	01-Sep-2008	3	8.875%	7,345.92
Loan Group 1 ARM	1010980628	Jan-2009	01-Jan-2007	GA	89.72	288,000.00	287,965.72	01-Jul-2008	5	8.250%	10,618.69
Loan Group 1 ARM	1010991965	May-2008	01-Jan-2007	NM	80.00	235,912.00	231,453.08	01-Dec-2007	12	9.250%	20,673.91
Loan Group 1 ARM	1011020511	Nov-2008	01-Jan-2007	OH	80.00	91,200.00	90,032.93	01-May-2008	7	10.025%	6,449.02
Loan Group 1 ARM	1011024688	Jul-2008	01-Jan-2007	CA	88.70	369,000.00	365,965.68	01-Jan-2008	11	9.250%	30,058.47
Loan Group 1 ARM	1011027907	Sep-2008	01-Jan-2007	CA	95.00	308,750.00	308,750.00	01-Apr-2008	8	9.071%	21,083.12
Loan Group 1 ARM	1011034604	May-2008	01-Jan-2007	CA	85.00	369,750.00	366,491.67	01-Dec-2007	12	9.375%	32,067.08
Loan Group 1 ARM	1011046539	Nov-2008	01-Feb-2007	FL	95.00	204,250.00	201,342.70	01-May-2008	7	9.250%	13,254.03
Loan Group 1 ARM	1011052291	Jan-2009	01-Feb-2007	TX	80.00	120,000.00	117,986.22	01-Jul-2008	5	8.875%	5,706.02
Loan Group 1 ARM	1011053021	Jan-2009	01-Feb-2007	WA	89.18	196,200.00	196,200.00	01-Jul-2008	5	8.875%	7,736.03

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1011060996	Aug-2008	01-Feb-2007	AZ	80.00	122,400.00	122,400.00	01-Feb-2008	10	8.625%	8,486.40
Loan Group 1 ARM	1011066758	Jan-2009	01-Feb-2007	FL	90.00	189,000.00	187,878.21	01-Jul-2008	5	8.950%	9,270.37
Loan Group 1 ARM	1011082384	Oct-2007	01-Feb-2007	TX	80.00	216,000.00	212,478.69	01-May-2007	19	9.125%	30,224.40
Loan Group 1 ARM	1011086629	Sep-2008	01-Jan-2007	CA	94.96	358,000.00	357,953.41	01-Feb-2008	10	8.125%	21,327.98
Loan Group 1 ARM	1011089804	Jan-2009	01-Feb-2007	FL	75.00	240,000.00	238,186.81	01-Jul-2008	5	9.375%	10,765.96
Loan Group 1 ARM	1011094987	Jun-2008	01-Feb-2007	FL	73.02	230,000.00	228,475.97	01-Dec-2007	12	8.875%	21,564.53
Loan Group 1 ARM	1011095450	Jan-2009	01-Feb-2007	NH	80.00	220,000.00	219,999.97	01-Dec-2007	12	8.625%	19,483.66
Loan Group 1 ARM	1011102576	May-2008	01-Jan-2007	FL	85.00	161,500.00	160,844.02	01-Nov-2007	13	10.400%	19,931.14
Loan Group 1 ARM	1011103183	Jan-2009	01-Feb-2007	IL	80.00	171,200.00	171,200.00	01-Jul-2008	5	8.625%	6,958.59
Loan Group 1 ARM	1011107740	Feb-2009	01-Jan-2007	FL	90.00	148,500.00	147,829.04	01-Sep-2008	3	10.400%	6,101.12
Loan Group 1 ARM	1011108026	Feb-2009	01-Feb-2007	MD	80.00	208,800.00	208,800.00	01-Aug-2008	4	7.675%	7,490.70
Loan Group 1 ARM	1011111085	May-2008	01-Feb-2007	FL	90.00	203,400.00	199,758.87	01-Dec-2007	12	8.875%	17,832.66
Loan Group 1 ARM	1011112645	Sep-2008	01-Feb-2007	FL	80.00	344,000.00	341,191.30	01-Apr-2008	8	8.500%	21,377.14
Loan Group 1 ARM	1011113733	Dec-2007	01-Jan-2007	FL	90.00	175,500.00	174,331.64	01-Nov-2007	13	9.625%	18,080.35
Loan Group 1 ARM	1011114778	Jul-2008	01-Mar-2007	FL	95.00	304,000.00	302,359.31	01-Jan-2008	11	9.125%	28,298.99
Loan Group 1 ARM	1011115839	Feb-2009	01-Feb-2007	MA	80.00	119,920.00	119,216.28	01-Jul-2007	17	8.990%	16,065.16
Loan Group 1 ARM	1011116295	Feb-2009	01-Jan-2007	AZ	90.00	270,000.00	269,917.83	01-Aug-2008	4	7.300%	9,177.18
Loan Group 1 ARM	1011120725	May-2008	01-Jan-2007	WA	80.00	136,800.00	136,656.05	01-Dec-2007	12	8.425%	9,901.88
Loan Group 1 ARM	1011128291	Mar-2008	01-Feb-2007	FL	90.00	225,000.00	223,809.86	01-Jul-2007	17	9.350%	31,431.21
Loan Group 1 ARM	1011129094	Feb-2009	01-Feb-2007	CT	59.31	86,000.00	85,322.51	01-Aug-2008	4	9.300%	3,757.43
Loan Group 1 ARM	1011133962	Jan-2009	01-Feb-2007	MO	80.00	120,000.00	119,482.63	01-Nov-2007	13	10.050%	14,284.23
Loan Group 1 ARM	1011134890	Feb-2009	01-Jan-2007	AZ	78.15	101,600.00	99,824.51	01-Sep-2008	3	9.375%	3,442.33
Loan Group 1 ARM	1011138299	Jan-2009	01-Jan-2007	CA	83.78	408,000.00	401,345.35	01-Aug-2008	4	9.125%	16,845.28
Loan Group 1 ARM	1011138431	Sep-2008	01-Feb-2007	MD	82.14	184,000.00	180,265.39	01-Jun-2008	6	8.875%	8,676.61
Loan Group 1 ARM	1011153510	Feb-2009	01-Feb-2007	FL	80.00	166,400.00	166,400.00	01-Aug-2008	4	8.500%	5,806.69
Loan Group 1 ARM	1011155117	Aug-2008	01-Feb-2007	FL	85.00	140,250.00	138,370.05	01-Feb-2008	10	9.550%	12,569.68
Loan Group 1 ARM	1011158855	Sep-2008	01-Feb-2007	FL	95.00	218,500.00	218,410.28	01-Apr-2008	8	9.850%	17,017.80
Loan Group 1 ARM	1011177086	Nov-2008	01-Mar-2007	FL	90.00	396,000.00	393,668.47	01-Jun-2008	6	8.825%	21,874.49
Loan Group 1 ARM	1011181366	Nov-2008	01-Feb-2007	AK	87.48	485,500.00	482,932.38	01-Jun-2008	6	9.350%	28,522.38
Loan Group 1 ARM	1011182301	Sep-2008	01-Feb-2007	NJ	90.00	157,500.00	156,833.27	01-Mar-2008	9	8.990%	12,205.49
Loan Group 1 ARM	1011189046	Sep-2008	01-Feb-2007	NJ	80.00	296,000.00	294,524.06	01-Jun-2007	18	9.625%	44,540.05
Loan Group 1 ARM	1011191088	Feb-2009	01-Feb-2007	AZ	80.00	202,400.00	201,603.99	01-Aug-2008	4	9.125%	7,395.92
Loan Group 1 ARM	1011192078	Mar-2008	01-Feb-2007	FL	90.00	189,000.00	188,291.99	01-Mar-2007	21	10.525%	33,090.69
Loan Group 1 ARM	1011194806	Feb-2009	01-Feb-2007	UT	82.92	364,000.00	364,000.00	01-Aug-2008	4	8.875%	13,384.56
Loan Group 1 ARM	1011198599	Dec-2007	01-Feb-2007	FL	90.00	202,500.00	199,482.42	01-Jun-2007	18	9.125%	28,783.46
Loan Group 1 ARM	1011203388	Sep-2007	01-Feb-2007	NY	90.00	405,000.00	401,685.90	01-Feb-2007	22	8.750%	51,655.80
Loan Group 1 ARM	1011205242	May-2008	01-Feb-2007	CA	80.00	320,000.00	317,105.35	01-Jun-2007	18	8.750%	36,966.14
Loan Group 1 ARM	1011212779	May-2008	01-Feb-2007	MI	90.00	62,550.00	61,994.74	01-Dec-2007	12	10.875%	7,519.31
Loan Group 1 ARM	1011217649	Feb-2009	01-Feb-2007	OK	80.00	112,000.00	110,088.47	01-Aug-2008	4	9.150%	4,772.25
Loan Group 1 ARM	1011220458	Mar-2008	01-Feb-2007	OH	77.32	75,000.00	74,737.24	01-Oct-2007	14	10.750%	10,227.07

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1011221206	Jan-2009	01-Jan-2007	FL	90.00	117,000.00	115,320.69	01-Jul-2008	5	9.425%	6,018.47
Loan Group 1 ARM	1011227610	Feb-2009	01-Feb-2007	AZ	85.00	382,500.00	382,384.46	01-Sep-2008	3	8.841%	11,261.62
Loan Group 1 ARM	1011230321	Jan-2009	01-Feb-2007	CA	69.79	335,000.00	331,348.20	01-Jun-2008	6	8.500%	14,219.51
Loan Group 1 ARM	1011230704	Jul-2008	01-Feb-2007	CA	80.00	280,000.00	280,000.00	01-Nov-2007	13	8.625%	26,967.45
Loan Group 1 ARM	1011233319	Feb-2009	01-Feb-2007	FL	80.00	244,000.00	242,399.82	01-Aug-2008	4	8.600%	9,826.95
Loan Group 1 ARM	1011233961	Nov-2008	01-Feb-2007	FL	80.00	236,000.00	236,000.00	01-May-2008	7	8.025%	13,319.28
Loan Group 1 ARM	1011237351	Jan-2009	01-Feb-2007	CA	85.00	213,350.00	211,974.23	01-Apr-2008	8	8.875%	14,458.05
Loan Group 1 ARM	1011245137	Mar-2008	01-Jan-2007	FL	90.00	171,000.00	168,943.13	01-Oct-2007	14	10.300%	22,168.77
Loan Group 1 ARM	1011245627	Jan-2009	01-Feb-2007	AZ	65.00	152,750.00	152,042.94	01-Jun-2008	6	10.000%	9,460.45
Loan Group 1 ARM	1011250852	Feb-2009	01-Feb-2007	AZ	56.16	237,000.00	235,846.59	01-Aug-2008	4	9.975%	11,180.86
Loan Group 1 ARM	1011256320	Dec-2008	01-Feb-2007	CA	95.00	384,750.00	384,734.37	01-Jun-2008	6	8.500%	19,509.23
Loan Group 1 ARM	1011259880	Nov-2008	01-Feb-2007	FL	80.00	208,000.00	206,452.92	01-Jun-2008	6	8.875%	10,638.33
Loan Group 1 ARM	1011266729	Sep-2008	01-Feb-2007	FL	90.00	252,000.00	250,813.63	01-Apr-2008	8	9.750%	19,355.16
Loan Group 1 ARM	1011268576	Feb-2009	01-Feb-2007	FL	73.45	213,000.00	211,886.35	01-Oct-2007	14	9.390%	25,162.91
Loan Group 1 ARM	1011270689	Jan-2009	01-Feb-2007	WI	74.98	168,700.00	167,543.39	01-Jul-2008	5	8.875%	7,932.69
Loan Group 1 ARM	1011270803	Jan-2009	01-Feb-2007	NV	80.00	224,000.00	224,000.00	01-Jul-2008	5	8.625%	10,140.71
Loan Group 1 ARM	1011272936	Feb-2009	01-Feb-2007	OR	83.12	320,000.00	317,331.19	01-Jan-2008	11	8.875%	25,122.16
Loan Group 1 ARM	1011275835	Jan-2009	01-Feb-2007	PA	90.00	108,000.00	106,530.20	01-Aug-2008	4	9.475%	4,790.54
Loan Group 1 ARM	1011276576	Aug-2008	01-Feb-2007	FL	93.14	190,000.00	190,000.00	01-Feb-2008	10	8.500%	14,743.64
Loan Group 1 ARM	1011284424	Jan-2009	01-Feb-2007	WA	65.00	113,100.00	112,582.68	01-Jun-2008	6	9.850%	7,023.92
Loan Group 1 ARM	1011288233	Aug-2008	01-Feb-2007	FL	90.00	297,000.00	294,812.21	01-Feb-2008	10	8.500%	22,752.42
Loan Group 1 ARM	1011290051	Mar-2008	01-Feb-2007	CT	90.00	238,500.00	237,100.57	01-Oct-2007	14	8.990%	26,896.46
Loan Group 1 ARM	1011291844	Nov-2008	01-Feb-2007	FL	90.00	336,600.00	336,600.00	01-Apr-2007	20	9.050%	50,363.88
Loan Group 1 ARM	1011296723	Jan-2009	01-Feb-2007	CA	80.00	173,600.00	171,563.83	01-Jul-2008	5	8.500%	6,515.89
Loan Group 1 ARM	1011298883	Feb-2009	01-Feb-2007	GA	90.00	369,000.00	369,000.00	01-Jun-2008	6	8.700%	20,172.00
Loan Group 1 ARM	1011299953	Sep-2008	01-Feb-2007	WI	80.00	124,000.00	124,000.00	01-Mar-2008	9	8.975%	9,633.25
Loan Group 1 ARM	1011300709	Dec-2007	01-Feb-2007	CA	90.00	407,700.00	405,808.68	01-Jul-2007	17	9.800%	59,872.17
Loan Group 1 ARM	1011301735	Jan-2009	01-Feb-2007	PA	70.00	171,500.00	169,014.45	01-Jul-2008	5	9.375%	8,581.32
Loan Group 1 ARM	1011302100	Feb-2008	01-Feb-2007	NY	66.27	275,000.00	271,654.30	01-Sep-2007	15	8.200%	29,724.38
Loan Group 1 ARM	1011303699	Dec-2008	01-Feb-2007	CA	64.98	373,000.00	372,995.05	01-Jul-2008	5	8.500%	13,676.52
Loan Group 1 ARM	1011307445	Dec-2008	01-Feb-2007	MD	80.00	294,400.00	294,363.51	01-Jul-2008	5	8.500%	13,148.22
Loan Group 1 ARM	1011307953	Feb-2009	01-Feb-2007	FL	80.00	232,000.00	230,603.36	01-Aug-2008	4	8.900%	9,694.19
Loan Group 1 ARM	1011308462	Aug-2008	01-Feb-2007	FL	75.00	247,500.00	242,617.32	01-Feb-2008	10	8.875%	17,408.44
Loan Group 1 ARM	1011308541	Feb-2009	01-Feb-2007	FL	82.97	244,750.00	242,925.96	01-Aug-2008	4	9.600%	11,061.98
Loan Group 1 ARM	1011309256	Sep-2008	01-Feb-2007	IL	80.00	348,000.00	346,212.30	01-Apr-2008	8	9.450%	25,853.10
Loan Group 1 ARM	1011309568	Feb-2008	01-Feb-2007	IL	80.00	120,000.00	117,940.26	01-Aug-2007	16	8.875%	13,908.37
Loan Group 1 ARM	1011309871	Aug-2008	01-Feb-2007	FL	90.00	171,000.00	169,680.98	01-Mar-2008	9	8.875%	11,797.53
Loan Group 1 ARM	1011311868	Jan-2009	01-Feb-2007	CA	57.86	251,700.00	249,414.64	01-Apr-2008	8	9.125%	14,681.96
Loan Group 1 ARM	1011312368	Dec-2007	01-Feb-2007	FL	85.00	128,350.00	127,734.53	01-Dec-2007	12	9.700%	13,731.16
Loan Group 1 ARM	1011315677	Jun-2008	01-Feb-2007	CA	70.00	399,000.00	395,477.79	01-Nov-2007	13	8.500%	35,035.01

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Loan Group 1 ARM	1011318898	Feb-2009	01-Feb-2007	CT	80.00	150,400.00	146,915.16	01-Sep-2008	3	8.875%	4,589.41
Loan Group 1 ARM	1011319888	Sep-2008	01-Feb-2007	MI	80.00	96,000.00	95,150.31	01-Apr-2008	8	10.750%	8,132.91
Loan Group 1 ARM	1011320769	Mar-2008	01-Feb-2007	FL	90.00	369,000.00	366,487.44	01-Sep-2007	15	8.875%	41,511.30
Loan Group 1 ARM	1011324284	Feb-2009	01-Feb-2007	AZ	80.00	172,000.00	171,225.00	01-Aug-2008	4	9.900%	8,053.11
Loan Group 1 ARM	1011324426	Nov-2008	01-Feb-2007	TN	80.00	159,992.00	156,715.03	01-May-2008	7	8.500%	8,418.85
Loan Group 1 ARM	1011334549	Sep-2008	01-Feb-2007	IL	95.00	231,800.00	227,787.13	01-Apr-2008	8	8.375%	14,795.37
Loan Group 1 ARM	1011334870	Jan-2008	01-Feb-2007	FL	75.00	135,000.00	134,317.32	01-Aug-2007	16	9.625%	18,183.53
Loan Group 1 ARM	1011350334	Aug-2008	01-Feb-2007	CA	85.00	374,000.00	371,161.52	01-Mar-2008	9	8.875%	25,991.34
Loan Group 1 ARM	1011357523	Aug-2008	01-Feb-2007	NY	53.47	270,000.00	268,270.10	01-Feb-2008	10	10.250%	22,197.39
Loan Group 1 ARM	1011359184	Jan-2009	01-Feb-2007	WI	90.00	351,000.00	348,810.10	01-Jul-2008	5	8.775%	16,855.52
Loan Group 1 ARM	1011360350	Feb-2009	01-Feb-2007	AZ	72.91	160,400.00	160,255.21	01-Jun-2008	6	9.375%	8,944.23
Loan Group 1 ARM	1011364837	Sep-2008	01-Feb-2007	OH	85.00	61,200.00	60,310.11	01-Apr-2008	8	9.825%	4,701.17
Loan Group 1 ARM	1011365774	Aug-2008	01-Feb-2007	FL	90.00	135,000.00	134,214.96	01-Feb-2008	10	9.025%	11,460.32
Loan Group 1 ARM	1011365836	Apr-2008	01-Feb-2007	OH	80.00	70,400.00	70,004.23	01-Oct-2007	14	10.350%	9,196.52
Loan Group 1 ARM	1011367610	Nov-2008	01-Feb-2007	FL	90.00	82,710.00	81,862.34	01-May-2008	7	11.125%	6,537.47
Loan Group 1 ARM	1011368762	Apr-2008	01-Feb-2007	IL	73.47	180,000.00	176,888.82	01-Oct-2007	14	8.950%	20,053.96
Loan Group 1 ARM	1011368904	Feb-2009	01-Feb-2007	CA	90.00	364,500.00	362,602.66	01-Apr-2008	8	9.250%	26,467.50
Loan Group 1 ARM	1011369182	Feb-2009	01-Feb-2007	FL	90.00	211,500.00	210,158.34	01-Aug-2008	4	9.125%	8,699.01
Loan Group 1 ARM	1011384361	Feb-2009	01-Feb-2007	FL	80.00	159,120.00	159,119.94	01-Aug-2008	4	8.625%	6,265.32
Loan Group 1 ARM	1011408229	Dec-2008	01-Feb-2007	FL	75.00	58,500.00	58,286.48	01-Jun-2008	6	7.825%	2,848.32
Loan Group 1 ARM	1011408835	Jan-2009	01-Feb-2007	CT	80.00	346,000.00	344,727.76	01-Jul-2008	5	8.500%	14,846.43
Loan Group 1 ARM	1011418316	Aug-2008	01-Feb-2007	FL	89.80	176,000.00	175,027.84	01-Feb-2008	10	9.200%	15,250.83
Loan Group 1 ARM	1011442691	Oct-2008	01-Feb-2007	MD	80.00	256,000.00	261,591.19	01-Jan-2008	11	8.000%	19,083.87
Loan Group 1 ARM	1011453394	Feb-2009	01-Feb-2007	GA	85.00	88,400.00	86,705.73	01-Sep-2008	3	9.625%	3,302.72
Loan Group 1 ARM	1011486377	Feb-2009	01-Mar-2007	CA	90.00	403,200.00	403,200.00	01-Sep-2008	3	6.988%	10,899.85
Loan Group 1 ARM	1011500057	Sep-2008	01-Feb-2007	FL	93.53	260,000.00	259,531.02	01-Apr-2008	8	9.450%	19,362.56
Loan Group 1 ARM	1011504507	Sep-2008	01-Mar-2007	AZ	80.00	183,200.00	183,199.98	01-Apr-2008	8	6.125%	8,587.50
Loan Group 1 ARM	1011529367	May-2008	01-Mar-2007	TX	90.00	82,800.00	82,339.99	01-Dec-2007	12	9.325%	8,492.14
Loan Group 1 ARM	1011530284	May-2008	01-Mar-2007	TX	90.00	82,800.00	82,339.38	01-Dec-2007	12	9.325%	8,492.09
Loan Group 1 ARM	1011569812	Feb-2009	01-Feb-2007	OR	80.00	204,000.00	204,000.00	01-Aug-2008	4	8.080%	6,031.60
Loan Group 1 ARM	1011572265	Dec-2008	01-Mar-2007	CA	72.45	355,000.00	351,383.32	01-May-2008	7	6.990%	17,140.92
Loan Group 1 ARM	1011573898	Dec-2007	01-Mar-2007	HI	80.00	433,600.00	433,599.98	01-Jul-2007	17	6.925%	44,109.64
Loan Group 1 ARM	1011574628	Jan-2009	01-Feb-2007	NE	90.00	101,700.00	101,113.33	01-Jul-2008	5	9.050%	5,048.10
Loan Group 1 ARM	1011583976	Dec-2008	01-Mar-2007	CA	64.05	253,000.00	251,673.43	01-Aug-2008	4	9.225%	10,988.34
Loan Group 1 ARM	1011648425	Dec-2007	01-Mar-2007	NY	59.29	415,000.00	415,000.00	01-Jun-2007	18	6.750%	43,229.20
Loan Group 1 ARM	1011660062	Apr-2008	01-Mar-2007	NJ	80.00	190,400.00	188,594.93	01-Feb-2008	10	8.250%	14,649.81
Loan Group 1 ARM	1011674440	Dec-2008	01-Mar-2007	MD	80.00	249,600.00	248,654.04	01-Jul-2008	5	7.600%	10,305.34
Loan Group 1 ARM	1011676723	Feb-2009	01-Mar-2007	TX	68.97	100,000.00	98,162.71	01-Jul-2008	5	7.850%	4,222.39
Loan Group 1 ARM	1011677848	Mar-2008	01-Mar-2007	FL	90.00	225,000.00	224,444.75	01-Oct-2007	14	8.750%	24,711.58
Loan Group 1 ARM	1011738694	Nov-2008	01-Mar-2007	NJ	80.00	280,000.00	279,961.86	01-May-2008	7	7.050%	13,753.17

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1011794711	May-2008	01-Mar-2007	CA	80.00	332,000.00	332,000.00	01-Dec-2007	12	7.975%	28,953.26
Loan Group 1 Fixed	1009564688	Jul-2008	01-Nov-2006	FL	75.00	116,250.00	115,479.44	01-Jan-2008	11	9.000%	10,652.75
Loan Group 1 Fixed	1010609834	Sep-2008	01-Dec-2006	TX	80.00	52,000.00	48,789.05	01-Jan-2008	11	11.990%	6,186.06
Loan Group 1 Fixed	1010676084	May-2008	01-Jan-2007	FL	80.00	188,000.00	185,759.54	01-Oct-2007	14	10.350%	24,498.77
Loan Group 1 Fixed	1010723906	Nov-2008	01-Jan-2007	FL	69.88	88,750.00	87,080.86	01-Jun-2008	6	8.100%	4,427.62
Loan Group 1 Fixed	1010766735	Oct-2008	01-Jan-2007	FL	72.69	165,000.00	163,917.47	01-Apr-2008	8	8.750%	11,286.18
Loan Group 1 Fixed	1010853098	Aug-2008	01-Jan-2007	CA	90.00	395,100.00	390,872.28	01-Mar-2008	9	7.100%	23,708.43
Loan Group 1 Fixed	1010981725	Dec-2008	01-Jan-2007	CA	94.97	359,000.00	354,623.48	01-Jul-2008	5	6.500%	12,436.75
Loan Group 1 Fixed	1011008937	Nov-2008	01-Feb-2007	FL	58.58	156,000.00	154,745.13	01-May-2008	7	8.600%	9,414.53
Loan Group 1 Fixed	1011034757	Mar-2008	01-Feb-2007	FL	85.00	178,500.00	176,447.75	01-Aug-2007	16	8.850%	22,204.37
Loan Group 1 Fixed	1011052433	Sep-2008	01-Jan-2007	NJ	85.00	327,250.00	325,374.93	01-Apr-2008	8	9.750%	25,110.16
Loan Group 1 Fixed	1011062832	Jan-2009	01-Feb-2007	CA	95.00	172,900.00	171,576.02	01-Mar-2008	9	8.050%	11,897.78
Loan Group 1 Fixed	1011116954	Nov-2008	01-Feb-2007	PA	70.99	100,800.00	99,855.89	01-May-2008	7	11.300%	8,104.99
Loan Group 1 Fixed	1011190123	Feb-2009	01-Feb-2007	CA	40.24	330,000.00	321,783.74	01-Oct-2008	2	6.330%	6,270.23
Loan Group 1 Fixed	1011199721	Nov-2008	01-Feb-2007	FL	77.34	215,000.00	210,321.64	01-Jun-2008	6	9.800%	13,077.26
Loan Group 1 Fixed	1011267292	Dec-2008	01-Feb-2007	MD	80.00	123,680.00	121,603.71	01-Jul-2008	5	8.975%	6,027.92
Loan Group 1 Fixed	1011288769	Sep-2008	01-Feb-2007	TX	80.00	280,000.00	274,448.94	01-Jan-2008	11	7.550%	21,085.75
Loan Group 1 Fixed	1011296778	Feb-2009	01-Feb-2007	TX	80.00	92,120.00	91,127.12	01-Aug-2008	4	10.700%	4,655.13
Loan Group 1 Fixed	1011309407	Jan-2008	01-Feb-2007	IL	20.00	30,000.00	29,792.14	01-Aug-2007	16	12.050%	5,173.05
Loan Group 1 Fixed	1011346803	Aug-2008	01-Feb-2007	TX	80.00	128,000.00	126,244.56	01-Mar-2008	9	9.950%	10,971.94
Loan Group 1 Fixed	1011388517	Nov-2008	01-Feb-2007	FL	80.00	172,800.00	170,575.19	01-Jul-2008	5	9.750%	9,224.78
Loan Group 1 Fixed	1011484208	Jun-2008	01-Mar-2007	NY	80.00	358,560.00	355,801.76	01-Dec-2007	12	7.875%	30,691.45
Loan Group 1 Fixed	1011536108	Sep-2008	01-Feb-2007	FL	90.00	283,500.00	282,142.77	01-Apr-2008	8	9.700%	21,655.48
Loan Group 1 Fixed	1011545036	Nov-2008	01-Mar-2007	FL	80.00	240,000.00	236,954.98	01-Jun-2008	6	9.600%	14,412.47
Loan Group 1 Fixed	1011694348	Feb-2009	01-Mar-2007	IL	95.00	161,500.00	160,783.56	01-Aug-2008	4	9.800%	7,481.69
Loan Group 2 ARM	0010582056	Jan-2009	01-Dec-2006	CA	80.00	276,000.00	273,187.71	01-Aug-2008	4	9.825%	11,380.79
Loan Group 2 ARM	0010594653	Aug-2008	01-Dec-2006	MD	80.00	292,000.00	289,482.45	01-Mar-2008	9	7.925%	19,743.42
Loan Group 2 ARM	1003038901	Oct-2008	01-Nov-2005	CA	80.00	504,000.00	504,000.00	01-Sep-2007	15	8.875%	61,120.50
Loan Group 2 ARM	1007344787	May-2008	01-Jan-2007	NC	79.99	250,350.00	245,074.06	01-Nov-2007	13	9.125%	21,781.95
Loan Group 2 ARM	1009575916	Feb-2009	01-Nov-2006	DC	82.00	205,000.00	202,659.87	01-Aug-2008	4	8.800%	7,742.55
Loan Group 2 ARM	1009647439	Jul-2008	01-Nov-2006	CA	70.00	205,800.00	204,232.49	01-Jan-2008	11	9.375%	18,137.19
Loan Group 2 ARM	1009814720	Nov-2008	01-Feb-2007	MI	85.00	108,800.00	107,466.07	01-Jun-2008	6	10.725%	7,349.34
Loan Group 2 ARM	1009898471	Oct-2008	01-Nov-2006	PA	85.00	425,850.00	422,430.02	01-Oct-2007	14	9.875%	45,405.17
Loan Group 2 ARM	1010011845	Dec-2007	01-Nov-2006	FL	80.00	244,000.00	242,507.30	01-Jul-2007	17	9.250%	33,289.76
Loan Group 2 ARM	1010029159	Feb-2009	01-Nov-2006	FL	90.00	178,200.00	176,294.99	01-Sep-2008	3	8.990%	5,945.71
Loan Group 2 ARM	1010078514	Jan-2009	01-Dec-2006	PA	80.00	89,600.00	88,705.22	01-Jul-2008	5	9.250%	3,940.73
Loan Group 2 ARM	1010092286	Dec-2008	01-Dec-2006	CA	80.00	316,000.00	315,999.94	01-May-2008	7	6.000%	17,616.95
Loan Group 2 ARM	1010139593	Feb-2008	01-Dec-2006	NJ	95.00	251,750.00	248,838.68	01-Sep-2007	15	6.850%	22,476.24
Loan Group 2 ARM	1010171020	Aug-2008	01-Dec-2006	FL	80.00	424,000.00	424,000.00	01-Feb-2008	10	9.400%	31,322.98
Loan Group 2 ARM	1010174116	Jun-2008	01-Dec-2006	CA	80.00	428,000.00	424,816.19	01-Oct-2007	14	10.125%	46,104.24

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Loan Group 2 ARM	1010192454	Sep-2008	01-Dec-2006	CA	90.00	360,000.00	357,108.46	01-Nov-2007	13	9.875%	35,229.72
Loan Group 2 ARM	1010201998	Jul-2008	01-Dec-2006	NY	80.00	392,000.00	388,913.35	01-Jan-2008	11	8.250%	32,723.92
Loan Group 2 ARM	1010202238	Feb-2009	01-Jan-2007	FL	75.00	64,500.00	63,377.66	01-Sep-2008	3	9.375%	2,233.08
Loan Group 2 ARM	1010219024	Feb-2009	01-Nov-2006	NE	95.00	232,750.00	228,749.94	01-Aug-2008	4	9.125%	9,801.52
Loan Group 2 ARM	1010219701	Jan-2009	01-Feb-2007	CA	80.00	226,400.00	223,986.00	01-Jul-2008	5	8.500%	8,674.63
Loan Group 2 ARM	1010224982	Jun-2008	01-Dec-2006	CA	70.00	437,500.00	433,528.31	01-Jan-2008	11	9.550%	35,351.96
Loan Group 2 ARM	1010250658	Nov-2008	01-Nov-2006	IN	90.00	102,600.00	100,698.97	01-Sep-2008	3	9.350%	3,720.32
Loan Group 2 ARM	1010262477	Mar-2008	01-Dec-2006	OH	90.00	100,260.00	99,624.31	01-Sep-2007	15	10.000%	12,154.53
Loan Group 2 ARM	1010263895	Aug-2008	01-Dec-2006	FL	80.00	325,600.00	317,338.78	01-Feb-2008	10	8.475%	20,662.56
Loan Group 2 ARM	1010270173	Jan-2009	01-Dec-2006	PA	90.00	324,000.00	319,748.51	01-Jul-2008	5	6.375%	10,980.91
Loan Group 2 ARM	1010297350	Oct-2007	01-Feb-2007	NM	87.58	130,500.00	128,886.24	01-Jul-2007	17	9.950%	19,385.98
Loan Group 2 ARM	1010305724	Nov-2008	01-Dec-2006	HI	85.00	292,825.00	290,844.67	01-Jun-2008	6	10.600%	17,175.42
Loan Group 2 ARM	1010305840	Aug-2007	01-Dec-2006	OH	90.00	54,000.00	53,371.76	01-Mar-2007	21	10.250%	9,147.35
Loan Group 2 ARM	1010306929	Aug-2008	01-Dec-2006	SC	80.00	177,600.00	176,020.95	01-Mar-2008	9	9.625%	12,397.51
Loan Group 2 ARM	1010307410	Feb-2009	01-Dec-2006	FL	80.00	120,000.00	118,307.14	01-Sep-2008	3	9.875%	4,594.64
Loan Group 2 ARM	1010309114	Feb-2009	01-Jan-2007	FL	79.79	74,998.00	74,514.90	01-Aug-2008	4	9.125%	3,132.56
Loan Group 2 ARM	1010333383	Sep-2008	01-Dec-2006	IN	85.00	63,750.00	63,103.04	01-Feb-2008	10	11.375%	5,954.13
Loan Group 2 ARM	1010355288	Jan-2009	01-Dec-2006	AZ	77.68	217,500.00	215,804.19	01-Jun-2008	6	7.000%	9,370.13
Loan Group 2 ARM	1010371377	Feb-2008	01-Dec-2006	NY	95.00	565,250.00	560,543.31	01-Sep-2007	15	8.050%	60,131.25
Loan Group 2 ARM	1010376069	Jan-2009	01-Jan-2007	NJ	80.00	164,000.00	161,548.35	01-Jul-2008	5	6.000%	7,178.64
Loan Group 2 ARM	1010378423	May-2008	01-Dec-2006	CA	90.00	477,000.00	473,819.84	01-Nov-2007	13	10.650%	50,731.01
Loan Group 2 ARM	1010382187	Sep-2008	01-Dec-2006	LA	80.00	76,800.00	75,956.57	01-Jul-2007	17	10.950%	12,622.62
Loan Group 2 ARM	1010386986	Sep-2008	01-Dec-2006	FL	80.00	136,000.00	135,260.41	01-Mar-2008	9	9.550%	11,235.67
Loan Group 2 ARM	1010426988	Nov-2008	01-Feb-2007	FL	80.00	96,000.00	95,379.24	01-Dec-2007	12	8.650%	9,087.67
Loan Group 2 ARM	1010441453	Jan-2009	01-Dec-2006	CA	56.88	310,000.00	306,661.56	01-Aug-2008	4	8.990%	11,496.13
Loan Group 2 ARM	1010444183	Aug-2008	01-Dec-2006	CA	80.00	272,000.00	269,768.30	01-Feb-2008	10	9.750%	20,936.50
Loan Group 2 ARM	1010446644	May-2008	01-Dec-2006	FL	84.54	175,000.00	173,583.22	01-Dec-2007	12	10.000%	16,088.67
Loan Group 2 ARM	1010451726	Jul-2008	01-Jan-2007	FL	90.00	346,500.00	344,755.23	01-Jan-2008	11	9.875%	34,352.31
Loan Group 2 ARM	1010475513	Apr-2008	01-Dec-2006	IA	90.00	63,000.00	62,330.10	01-Mar-2007	21	10.900%	11,393.62
Loan Group 2 ARM	1010476004	Aug-2008	01-Dec-2006	NV	95.00	337,250.00	335,408.55	01-Mar-2008	9	10.000%	28,069.23
Loan Group 2 ARM	1010476969	Jul-2008	01-Jan-2007	NJ	80.00	312,000.00	309,592.54	01-Jan-2008	11	8.175%	25,798.38
Loan Group 2 ARM	1010478440	Jan-2008	01-Dec-2006	KS	85.00	100,725.00	100,169.63	01-Jul-2007	17	10.250%	13,884.47
Loan Group 2 ARM	1010480909	Dec-2008	01-Dec-2006	CA	84.45	464,500.00	460,667.18	01-Sep-2008	3	10.250%	17,592.41
Loan Group 2 ARM	1010512000	Dec-2007	01-Dec-2006	OH	90.00	81,900.00	80,830.99	01-Jun-2007	18	10.000%	12,044.60
Loan Group 2 ARM	1010512689	May-2008	01-Dec-2006	NJ	90.00	207,000.00	203,628.54	01-Nov-2007	13	10.250%	22,071.46
Loan Group 2 ARM	1010524293	Apr-2008	01-Jan-2007	FL	77.78	210,000.00	208,321.27	01-Oct-2007	14	9.375%	21,242.51
Loan Group 2 ARM	1010532042	Feb-2009	01-Feb-2007	ME	90.00	171,000.00	168,377.88	01-Aug-2008	4	8.875%	7,067.37
Loan Group 2 ARM	1010542736	Feb-2009	01-Jan-2007	NY	76.92	400,000.00	395,517.90	01-Jul-2007	17	9.125%	48,563.17
Loan Group 2 ARM	1010543753	Jun-2008	01-Jan-2007	NJ	79.12	360,000.00	351,104.20	01-Dec-2007	12	6.600%	25,177.75
Loan Group 2 ARM	1010550067	Jun-2008	01-Jan-2007	CA	80.00	532,000.00	531,999.97	01-Dec-2007	12	7.750%	44,998.24

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Loan Group 2 ARM	1010559585	Jun-2008	01-Jan-2007	CA	90.00	477,000.00	474,514.24	01-Oct-2007	14	9.550%	57,361.98
Loan Group 2 ARM	1010559647	Aug-2008	01-Feb-2007	FL	56.35	142,000.00	140,032.23	01-Mar-2008	9	7.975%	7,283.74
Loan Group 2 ARM	1010565177	Nov-2008	01-Dec-2006	FL	84.98	78,950.00	78,316.98	01-May-2008	7	10.000%	5,205.06
Loan Group 2 ARM	1010570081	Sep-2008	01-Jan-2007	UT	85.00	196,350.00	195,467.20	01-Mar-2008	9	10.125%	17,155.06
Loan Group 2 ARM	1010571687	Nov-2008	01-Dec-2006	AZ	85.00	221,850.00	220,476.45	01-Jun-2008	6	10.625%	13,630.55
Loan Group 2 ARM	1010577100	Sep-2007	01-Jan-2007	GA	85.00	55,250.00	54,656.19	01-Apr-2007	20	10.850%	9,947.47
Loan Group 2 ARM	1010580935	Dec-2008	01-Dec-2006	CA	94.52	500,000.00	499,981.48	01-Aug-2008	4	6.400%	14,749.44
Loan Group 2 ARM	1010582434	Nov-2008	01-Dec-2006	MO	85.00	162,350.00	164,787.25	01-Jun-2008	6	8.050%	8,307.13
Loan Group 2 ARM	1010596704	Sep-2008	01-Jan-2007	NJ	75.00	183,750.00	180,991.99	01-Apr-2008	8	9.200%	13,167.31
Loan Group 2 ARM	1010598329	Sep-2008	01-Dec-2006	NY	75.00	480,000.00	469,875.37	01-May-2008	7	9.875%	29,783.52
Loan Group 2 ARM	1010610332	Jan-2008	01-Jan-2007	FL	71.64	213,500.00	212,286.49	01-Nov-2007	13	9.250%	23,262.12
Loan Group 2 ARM	1010624318	Oct-2008	01-Jan-2007	CA	75.00	510,000.00	504,532.10	01-Apr-2008	8	8.850%	28,437.71
Loan Group 2 ARM	1010632746	Jun-2008	01-Feb-2007	NY	95.00	342,000.00	339,253.91	01-May-2007	19	8.625%	44,014.93
Loan Group 2 ARM	1010637509	Dec-2007	01-Jan-2007	OK	90.00	54,900.00	54,368.21	01-Aug-2008	4	11.350%	2,953.77
Loan Group 2 ARM	1010640103	Jan-2009	01-Jan-2007	CA	88.95	507,000.00	507,000.00	01-Aug-2008	4	8.890%	17,888.68
Loan Group 2 ARM	1010651234	Jun-2008	01-Jan-2007	CA	95.00	418,000.00	417,886.78	01-Nov-2007	13	9.125%	41,544.96
Loan Group 2 ARM	1010660368	Aug-2008	01-Jan-2007	CA	80.00	315,920.00	315,920.00	01-Feb-2008	10	6.850%	20,061.00
Loan Group 2 ARM	1010670204	Jul-2008	01-Dec-2006	CA	95.00	427,500.00	427,500.00	01-Jan-2008	11	9.225%	33,282.64
Loan Group 2 ARM	1010676066	Jul-2008	01-Dec-2006	FL	80.00	376,000.00	372,963.49	01-Jan-2008	11	10.075%	32,471.12
Loan Group 2 ARM	1010684583	Nov-2008	01-Jan-2007	FL	74.71	193,500.00	188,230.88	01-Jun-2008	6	8.750%	8,502.32
Loan Group 2 ARM	1010687508	Jan-2009	01-Jan-2007	CA	75.00	247,500.00	243,380.11	01-Jul-2008	5	8.990%	10,039.43
Loan Group 2 ARM	1010698033	Jan-2009	01-Jan-2007	PA	90.00	103,500.00	101,835.08	01-Jul-2008	5	9.125%	5,020.08
Loan Group 2 ARM	1010703287	Feb-2009	01-Jan-2007	VA	75.00	118,500.00	116,688.67	01-Dec-2007	12	10.500%	11,915.99
Loan Group 2 ARM	1010703615	Sep-2008	01-Jan-2007	FL	75.00	270,000.00	266,377.82	01-May-2007	19	10.500%	43,496.72
Loan Group 2 ARM	1010704981	Jan-2009	01-Jan-2007	IL	80.00	260,000.00	259,999.96	01-Jun-2008	6	7.775%	12,610.00
Loan Group 2 ARM	1010714300	Mar-2008	01-Jan-2007	PA	75.00	136,500.00	134,693.92	01-Jul-2007	17	10.500%	20,407.13
Loan Group 2 ARM	1010721301	May-2008	01-Jan-2007	CA	80.00	276,000.00	273,437.84	01-Dec-2007	12	7.525%	22,473.96
Loan Group 2 ARM	1010725469	Dec-2007	01-Jan-2007	WI	80.00	300,000.00	296,317.44	01-Dec-2006	24	10.200%	50,577.41
Loan Group 2 ARM	1010745740	Jan-2009	01-Feb-2007	TX	80.00	64,800.00	64,036.83	01-Jun-2008	6	10.190%	4,146.39
Loan Group 2 ARM	1010747793	Dec-2007	01-Jan-2007	NJ	84.86	314,000.00	311,180.60	01-Sep-2007	15	9.500%	31,991.29
Loan Group 2 ARM	1010747891	Aug-2007	01-Jan-2007	NY	80.00	468,000.00	459,074.49	01-Mar-2007	21	9.250%	60,796.39
Loan Group 2 ARM	1010759618	Jan-2009	01-Jan-2007	FL	87.00	281,000.00	275,235.28	01-Jul-2008	5	9.550%	12,270.82
Loan Group 2 ARM	1010759841	Jul-2008	01-Jan-2007	MD	85.00	438,600.00	436,106.99	01-Jan-2008	11	9.250%	41,407.13
Loan Group 2 ARM	1010763211	Feb-2009	01-Jan-2007	MI	92.35	78,500.00	78,185.84	01-Jun-2008	6	10.000%	4,953.52
Loan Group 2 ARM	1010766110	Nov-2008	01-Feb-2007	NE	94.83	330,000.00	328,770.22	01-Jun-2008	6	8.950%	18,520.72
Loan Group 2 ARM	1010770935	Feb-2009	01-Feb-2007	MI	90.00	56,700.00	56,509.17	01-Aug-2008	4	10.575%	2,847.41
Loan Group 2 ARM	1010776289	Aug-2008	01-Jan-2007	NJ	90.00	495,000.00	484,807.22	01-Feb-2008	10	9.250%	37,346.26
Loan Group 2 ARM	1010781683	Feb-2009	01-Mar-2007	CA	71.45	304,000.00	301,645.00	01-Oct-2008	2	7.850%	7,396.73
Loan Group 2 ARM	1010787080	Aug-2008	01-Mar-2007	NY	80.00	510,400.00	504,951.78	01-Feb-2008	10	6.725%	31,528.07
Loan Group 2 ARM	1010789676	Aug-2008	01-Jan-2007	FL	80.00	368,000.00	360,624.74	01-Feb-2008	10	9.250%	26,802.23

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Loan Group 2 ARM	1010807282	Jul-2008	01-Jan-2007	PA	80.00	68,000.00	67,139.28	01-Jan-2008	11	10.050%	6,971.81
Loan Group 2 ARM	1010807353	Nov-2008	01-Jan-2007	TX	80.00	440,000.00	432,148.38	01-Jun-2008	6	8.450%	22,979.51
Loan Group 2 ARM	1010808058	Sep-2008	01-Jan-2007	CA	80.00	351,200.00	347,628.73	01-Apr-2008	8	7.175%	19,381.27
Loan Group 2 ARM	1010818467	Feb-2008	01-Jan-2007	PA	85.00	229,415.00	228,469.18	01-Dec-2007	12	10.350%	26,288.48
Loan Group 2 ARM	1010835037	Jan-2009	01-Jan-2007	NJ	90.00	157,500.00	156,778.02	01-Jul-2008	5	9.990%	8,685.67
Loan Group 2 ARM	1010851740	May-2008	01-Jan-2007	AZ	75.00	225,000.00	222,835.95	01-Dec-2007	12	9.250%	18,338.93
Loan Group 2 ARM	1010853105	May-2008	01-Jan-2007	NJ	89.43	184,950.00	182,524.85	01-Nov-2007	13	9.875%	21,482.75
Loan Group 2 ARM	1010854168	Feb-2009	01-Jan-2007	CA	95.00	437,000.00	436,999.94	01-Oct-2008	2	8.950%	10,852.18
Loan Group 2 ARM	1010854774	Mar-2008	01-Feb-2007	FL	70.00	94,500.00	94,243.45	01-Oct-2007	14	11.600%	13,961.79
Loan Group 2 ARM	1010868304	Sep-2008	01-Feb-2007	PA	80.00	95,200.00	94,114.89	01-Mar-2008	9	10.350%	8,523.11
Loan Group 2 ARM	1010872451	Sep-2008	01-Feb-2007	CA	95.00	209,000.00	207,742.56	01-Apr-2008	8	9.000%	14,339.41
Loan Group 2 ARM	1010873575	Sep-2008	01-Jan-2007	CA	95.00	589,000.00	588,268.47	01-Apr-2008	8	9.250%	35,030.75
Loan Group 2 ARM	1010878160	Nov-2008	01-Jan-2007	MA	78.09	367,000.00	363,813.34	01-Jul-2008	5	9.125%	16,087.71
Loan Group 2 ARM	1010882850	Sep-2008	01-Feb-2007	CA	73.77	450,000.00	446,855.36	01-Mar-2008	9	9.000%	32,453.47
Loan Group 2 ARM	1010890903	Sep-2008	01-Feb-2007	NY	90.00	67,500.00	66,608.61	01-Mar-2008	9	9.625%	5,590.66
Loan Group 2 ARM	1010892359	Sep-2008	01-Jan-2007	VA	95.00	451,250.00	451,250.00	01-Apr-2008	8	9.110%	26,360.56
Loan Group 2 ARM	1010893161	Feb-2009	01-Jan-2007	FL	85.00	152,150.00	151,315.08	01-Jul-2008	5	9.625%	7,888.00
Loan Group 2 ARM	1010897684	Dec-2007	01-Jan-2007	NJ	80.00	316,000.00	313,344.37	01-Jul-2007	17	9.125%	36,916.64
Loan Group 2 ARM	1010901465	Oct-2008	01-Jan-2007	PA	90.00	102,600.00	100,786.72	01-Apr-2008	8	8.975%	7,144.43
Loan Group 2 ARM	1010903294	Jan-2009	01-Jan-2007	MI	85.00	102,000.00	100,392.23	01-Jul-2008	5	9.125%	4,700.28
Loan Group 2 ARM	1010903891	Sep-2008	01-Feb-2007	FL	85.00	160,645.00	160,006.42	01-Apr-2008	8	10.325%	13,112.93
Loan Group 2 ARM	1010904328	Sep-2008	01-Jan-2007	NY	85.00	549,100.00	545,420.52	01-Apr-2008	8	8.675%	37,213.48
Loan Group 2 ARM	1010906031	Jan-2009	01-Jan-2007	AZ	90.00	263,700.00	261,843.39	01-Jul-2008	5	9.125%	12,860.00
Loan Group 2 ARM	1010906763	Nov-2008	01-Jan-2007	OH	90.00	86,400.00	85,938.47	01-May-2008	7	9.000%	5,481.76
Loan Group 2 ARM	1010908510	Jan-2009	01-Feb-2007	CA	95.00	684,000.00	684,000.00	01-Aug-2008	4	8.500%	22,016.25
Loan Group 2 ARM	1010908850	Jan-2009	01-Jan-2007	CA	90.00	648,000.00	648,000.00	01-Aug-2008	4	9.125%	24,381.00
Loan Group 2 ARM	1010911187	Mar-2008	01-Jan-2007	NJ	85.00	488,750.00	479,781.34	01-Sep-2007	15	8.175%	52,520.28
Loan Group 2 ARM	1010912113	Jan-2008	01-Jan-2007	MD	80.00	360,000.00	357,124.70	01-Aug-2007	16	9.125%	40,845.93
Loan Group 2 ARM	1010912667	Aug-2008	01-Jan-2007	IL	90.00	117,000.00	114,775.04	01-Feb-2008	10	7.990%	8,640.77
Loan Group 2 ARM	1010912783	Jan-2008	01-Jan-2007	NY	90.00	540,000.00	535,612.06	01-Aug-2007	16	7.990%	60,364.35
Loan Group 2 ARM	1010913096	Feb-2009	01-Jan-2007	FL	82.58	237,000.00	233,599.69	01-Sep-2008	3	8.700%	7,988.00
Loan Group 2 ARM	1010914371	Jan-2009	01-Jan-2007	CA	70.82	500,000.00	500,000.00	01-Oct-2008	2	6.750%	10,416.68
Loan Group 2 ARM	1010923780	Nov-2008	01-Feb-2007	CA	80.00	432,000.00	426,841.34	01-Mar-2008	9	8.500%	24,519.67
Loan Group 2 ARM	1010924538	Aug-2008	01-Feb-2007	NY	94.98	435,300.00	429,134.88	01-Mar-2008	9	9.275%	34,645.58
Loan Group 2 ARM	1010925047	Sep-2008	01-Jan-2007	WI	80.00	130,800.00	127,840.93	01-Mar-2008	9	7.075%	7,748.46
Loan Group 2 ARM	1010925323	Sep-2008	01-Jan-2007	MD	85.00	276,250.00	273,273.92	01-Apr-2008	8	6.975%	14,781.20
Loan Group 2 ARM	1010925369	Feb-2009	01-Jan-2007	MO	85.00	142,800.00	141,798.34	01-Mar-2008	9	9.125%	10,776.06
Loan Group 2 ARM	1010931628	Jan-2009	01-Jan-2007	CA	85.00	276,250.00	269,971.58	01-Aug-2008	4	7.050%	8,871.03
Loan Group 2 ARM	1010935385	Jan-2008	01-Feb-2007	PA	90.00	61,200.00	60,367.19	01-Jul-2007	17	9.475%	8,628.02
Loan Group 2 ARM	1010941350	May-2008	01-Jan-2007	FL	80.00	204,000.00	201,953.40	01-Nov-2007	13	9.000%	17,351.55

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1010942091	Mar-2008	01-Jan-2007	NY	85.00	280,500.00	278,195.08	01-Oct-2007	14	7.950%	27,712.64
Loan Group 2 ARM	1010942929	Nov-2008	01-Jan-2007	FL	90.00	430,200.00	434,147.76	01-Jan-2008	11	8.650%	33,958.42
Loan Group 2 ARM	1010947979	Nov-2008	01-Jan-2007	MO	85.00	101,150.00	99,705.42	01-Jun-2008	6	9.450%	5,965.21
Loan Group 2 ARM	1010971610	Jul-2008	01-Jan-2007	CA	90.00	414,000.00	411,691.66	01-Nov-2007	13	8.850%	42,692.43
Loan Group 2 ARM	1010972085	Mar-2008	01-Jan-2007	NJ	90.00	477,000.00	471,441.80	01-Oct-2007	14	6.850%	40,069.33
Loan Group 2 ARM	1010973654	Jun-2008	01-Jan-2007	CA	87.50	490,000.00	486,982.31	01-Oct-2007	14	9.875%	55,445.94
Loan Group 2 ARM	1010973663	Feb-2009	01-Jan-2007	DE	80.00	209,600.00	204,370.32	01-Aug-2008	4	6.625%	6,281.43
Loan Group 2 ARM	1010980469	Oct-2008	01-Jan-2007	NM	80.00	154,648.00	151,448.96	01-Apr-2008	8	7.550%	8,939.79
Loan Group 2 ARM	1010985829	Feb-2009	01-Jan-2007	GA	80.00	170,000.00	168,937.85	01-Aug-2008	4	9.275%	7,418.41
Loan Group 2 ARM	1010986409	Feb-2009	01-Jan-2007	TN	80.00	204,000.00	201,522.86	01-Jul-2008	5	5.000%	5,318.77
Loan Group 2 ARM	1010987284	Feb-2009	01-Jan-2007	MN	89.88	199,538.00	198,191.21	01-Aug-2008	4	8.650%	8,084.26
Loan Group 2 ARM	1010992606	Aug-2008	01-Feb-2007	CT	80.00	104,000.00	103,367.03	01-Oct-2008	2	8.975%	2,922.01
Loan Group 2 ARM	1010993428	Feb-2009	01-Jan-2007	AZ	80.00	206,684.00	206,684.00	01-Sep-2008	3	7.575%	6,092.85
Loan Group 2 ARM	1010994052	Sep-2008	01-Apr-2007	AZ	62.50	250,000.00	248,819.28	01-Feb-2008	10	9.425%	22,238.62
Loan Group 2 ARM	1010995676	Feb-2009	01-Jan-2007	OH	95.00	254,600.00	252,418.91	01-Jun-2007	18	7.800%	30,822.41
Loan Group 2 ARM	1010997861	Nov-2008	01-Feb-2007	WA	86.42	203,096.00	201,401.40	01-Jun-2008	6	8.875%	10,114.10
Loan Group 2 ARM	1010997950	Aug-2008	01-Jan-2007	IL	80.00	208,000.00	205,736.61	01-Mar-2008	9	6.925%	12,149.44
Loan Group 2 ARM	1010999501	Feb-2009	01-Jan-2007	MD	89.91	517,000.00	512,156.16	01-Sep-2008	3	7.475%	14,901.92
Loan Group 2 ARM	1011001266	Dec-2008	01-Jan-2007	CA	75.00	282,000.00	279,854.65	01-Jun-2008	6	7.750%	13,535.26
Loan Group 2 ARM	1011003978	Jan-2009	01-Jan-2007	FL	85.00	306,000.00	304,370.25	01-Jul-2008	5	9.475%	15,949.27
Loan Group 2 ARM	1011007509	Feb-2009	01-Feb-2007	TX	79.53	101,000.00	100,665.15	01-Sep-2008	3	8.650%	3,420.06
Loan Group 2 ARM	1011008642	Mar-2008	01-Jan-2007	VA	80.00	208,800.00	206,237.87	01-Oct-2007	14	8.300%	21,539.21
Loan Group 2 ARM	1011013164	Jul-2008	01-Jan-2007	CA	80.00	282,111.00	280,583.42	01-Dec-2007	12	9.625%	29,287.32
Loan Group 2 ARM	1011018837	Feb-2009	01-Jan-2007	MN	90.00	211,500.00	210,170.65	01-Jan-2008	11	8.900%	19,160.15
Loan Group 2 ARM	1011019060	Sep-2007	01-Jan-2007	OK	81.56	115,000.00	113,573.82	01-Apr-2007	20	10.150%	19,286.68
Loan Group 2 ARM	1011020049	Mar-2008	01-Jan-2007	MA	80.00	240,800.00	237,745.39	01-Sep-2007	15	7.800%	24,702.86
Loan Group 2 ARM	1011021191	Jan-2008	01-Mar-2007	DE	80.00	369,600.00	368,031.43	01-Aug-2007	16	9.950%	52,260.73
Loan Group 2 ARM	1011027051	Nov-2008	01-Feb-2007	IN	84.49	140,250.00	138,822.69	01-Apr-2008	8	10.900%	12,060.76
Loan Group 2 ARM	1011040054	Jan-2009	01-Feb-2007	OH	80.00	48,000.00	47,365.17	01-Jul-2008	5	10.000%	2,571.56
Loan Group 2 ARM	1011040223	Feb-2009	01-Feb-2007	CA	84.27	750,000.00	750,000.00	01-Oct-2008	2	8.475%	16,187.52
Loan Group 2 ARM	1011041062	Dec-2008	01-Jan-2007	OH	80.00	104,800.00	104,413.97	01-Oct-2007	14	8.450%	11,069.74
Loan Group 2 ARM	1011041534	Feb-2009	01-Jan-2007	CA	80.00	263,200.00	263,200.00	01-May-2008	7	9.171%	15,088.50
Loan Group 2 ARM	1011042105	May-2008	01-Jan-2007	NV	90.00	103,950.00	103,307.96	01-Sep-2007	15	9.375%	12,467.49
Loan Group 2 ARM	1011044942	Feb-2009	01-Feb-2007	FL	85.00	259,250.00	257,132.39	01-Aug-2008	4	8.875%	9,661.84
Loan Group 2 ARM	1011048029	Feb-2009	01-Jan-2007	FL	80.00	350,400.00	347,480.52	01-Aug-2008	4	7.900%	12,872.40
Loan Group 2 ARM	1011055298	Feb-2009	01-Feb-2007	NC	90.00	128,250.00	126,397.06	01-May-2008	7	9.175%	8,249.55
Loan Group 2 ARM	1011058794	Feb-2009	01-Jan-2007	WI	80.00	309,600.00	302,854.09	01-May-2008	7	7.275%	15,458.66
Loan Group 2 ARM	1011059089	Oct-2008	01-Feb-2007	AZ	80.00	240,000.00	238,729.68	01-Apr-2008	8	8.625%	13,991.13
Loan Group 2 ARM	1011061986	Nov-2008	01-Jan-2007	NJ	80.00	224,000.00	222,521.45	01-May-2008	7	9.375%	13,920.72
Loan Group 2 ARM	1011068836	Jan-2009	01-Feb-2007	ME	80.00	148,000.00	145,525.06	01-Jun-2008	6	8.625%	7,737.83

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011071939	Feb-2009	01-Jan-2007	FL	90.00	315,000.00	309,214.03	01-Jan-2008	11	9.125%	26,401.63
Loan Group 2 ARM	1011072304	Feb-2009	01-Feb-2007	MI	80.00	88,000.00	87,148.58	01-Aug-2008	4	10.700%	4,448.00
Loan Group 2 ARM	1011075793	Feb-2009	01-Jan-2007	CA	84.29	472,000.00	468,596.73	01-May-2008	7	9.250%	28,330.22
Loan Group 2 ARM	1011080251	Feb-2008	01-Feb-2007	NY	85.00	552,500.00	551,332.43	01-Sep-2007	15	9.275%	68,592.45
Loan Group 2 ARM	1011080304	May-2008	01-Jan-2007	NY	85.00	471,750.00	469,251.99	01-Nov-2007	13	9.500%	52,882.58
Loan Group 2 ARM	1011081303	Nov-2008	01-Feb-2007	IL	80.00	392,800.00	388,825.01	01-May-2008	7	8.625%	19,468.43
Loan Group 2 ARM	1011082320	Nov-2008	01-Feb-2007	NJ	80.00	363,200.00	360,197.71	01-Jun-2008	6	7.775%	17,497.47
Loan Group 2 ARM	1011083436	Dec-2007	01-Jan-2007	NY	90.00	810,000.00	810,000.00	01-Jul-2007	17	9.625%	117,028.22
Loan Group 2 ARM	1011086086	Jan-2009	01-Jan-2007	FL	94.87	185,000.00	181,442.98	01-Jul-2008	5	9.125%	8,188.26
Loan Group 2 ARM	1011095101	Oct-2008	01-Mar-2007	CA	80.00	664,000.00	657,742.45	01-Mar-2008	9	7.138%	40,122.37
Loan Group 2 ARM	1011096583	Feb-2009	01-Feb-2007	TX	80.00	62,000.00	61,300.58	01-Sep-2008	3	10.400%	2,532.44
Loan Group 2 ARM	1011103520	Feb-2009	01-Feb-2007	TX	80.00	76,000.00	74,884.53	01-Aug-2008	4	9.250%	3,233.48
Loan Group 2 ARM	1011103931	Feb-2009	01-Feb-2007	DE	80.00	278,247.00	273,826.33	01-Jul-2008	5	8.990%	13,597.06
Loan Group 2 ARM	1011103995	Jan-2009	01-Jan-2007	NJ	84.52	655,000.00	655,000.00	01-Aug-2008	4	6.975%	21,205.62
Loan Group 2 ARM	1011104878	Nov-2008	01-Feb-2007	FL	80.00	159,200.00	157,948.70	01-May-2008	7	8.750%	8,918.70
Loan Group 2 ARM	1011105412	Feb-2009	01-Feb-2007	TX	80.00	188,800.00	187,214.89	01-Aug-2008	4	9.650%	8,575.54
Loan Group 2 ARM	1011107553	Jul-2008	01-Jan-2007	CA	80.00	227,200.00	224,204.78	01-Jan-2008	11	8.075%	14,335.32
Loan Group 2 ARM	1011108829	Feb-2009	01-Feb-2007	FL	85.00	154,700.00	153,819.66	01-May-2008	7	9.100%	9,933.52
Loan Group 2 ARM	1011111361	Jan-2009	01-Jan-2007	MN	95.00	273,600.00	271,999.52	01-Jul-2008	5	9.150%	13,738.06
Loan Group 2 ARM	1011114929	Nov-2008	01-Feb-2007	TX	80.00	74,400.00	73,498.05	01-Jun-2008	6	10.050%	4,690.55
Loan Group 2 ARM	1011115651	Jul-2008	01-Feb-2007	FL	65.00	162,500.00	161,329.46	01-Jan-2008	11	7.775%	12,733.39
Loan Group 2 ARM	1011118337	Aug-2008	01-Feb-2007	FL	80.00	153,120.00	152,255.73	01-Mar-2008	9	9.125%	12,055.20
Loan Group 2 ARM	1011118630	Nov-2008	01-Jan-2007	NE	90.00	73,800.00	72,956.56	01-Sep-2007	15	10.550%	10,431.36
Loan Group 2 ARM	1011127149	Feb-2009	01-Jan-2007	FL	80.00	192,800.00	190,090.21	01-Jul-2007	17	9.875%	27,361.60
Loan Group 2 ARM	1011127461	May-2008	01-Feb-2007	IL	85.00	208,250.00	206,516.33	01-May-2008	7	7.750%	11,249.34
Loan Group 2 ARM	1011132339	Aug-2008	01-Feb-2007	CA	80.00	516,000.00	509,915.09	01-Feb-2008	10	8.400%	31,027.93
Loan Group 2 ARM	1011146752	Aug-2008	01-Feb-2007	IL	58.33	259,000.00	257,484.81	01-Feb-2008	10	9.000%	21,921.81
Loan Group 2 ARM	1011148046	Feb-2009	01-Jan-2007	CA	79.88	211,670.00	209,948.29	01-Oct-2008	2	9.125%	5,611.14
Loan Group 2 ARM	1011152272	Oct-2007	01-Feb-2007	NY	80.00	195,040.00	191,182.73	01-Apr-2007	20	8.500%	23,872.70
Loan Group 2 ARM	1011152423	Feb-2009	01-Jan-2007	MD	80.00	224,000.00	223,606.81	01-Aug-2008	4	9.125%	8,487.74
Loan Group 2 ARM	1011153262	Jan-2009	01-Feb-2007	NJ	85.00	214,200.00	210,866.70	01-Jul-2008	5	8.800%	10,237.21
Loan Group 2 ARM	1011154314	Nov-2008	01-Jan-2007	ME	90.00	159,300.00	157,410.36	01-May-2008	7	10.375%	11,687.40
Loan Group 2 ARM	1011154948	Jan-2009	01-Feb-2007	IN	81.55	84,000.00	82,627.83	01-Jun-2008	6	8.625%	4,453.68
Loan Group 2 ARM	1011155359	Feb-2009	01-Jan-2007	MA	80.00	248,000.00	247,931.88	01-Jul-2008	5	9.125%	10,640.44
Loan Group 2 ARM	1011156410	May-2008	01-Feb-2007	FL	80.00	464,000.00	463,840.02	01-Nov-2007	13	8.275%	45,079.35
Loan Group 2 ARM	1011162760	Jun-2008	01-Feb-2007	CA	79.58	565,000.00	558,669.48	01-Feb-2008	10	8.500%	42,354.69
Loan Group 2 ARM	1011168844	Jan-2009	01-Feb-2007	CA	80.00	480,000.00	480,000.00	01-Aug-2008	4	8.600%	15,440.00
Loan Group 2 ARM	1011173133	Jan-2009	01-Mar-2007	FL	67.60	169,000.00	166,714.31	01-Feb-2008	10	9.300%	14,728.49
Loan Group 2 ARM	1011175667	Feb-2008	01-Feb-2007	WA	80.00	320,000.00	318,198.91	01-Jun-2007	18	10.000%	45,958.80
Loan Group 2 ARM	1011177317	Sep-2007	01-Mar-2007	NY	80.00	448,000.00	447,908.00	01-Apr-2007	20	6.450%	46,638.48

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Loan Group 2 ARM	1011180571	Dec-2008	01-Feb-2007	PA	85.00	216,750.00	227,268.87	01-Sep-2008	3	9.075%	8,126.19
Loan Group 2 ARM	1011182533	Jan-2009	01-Feb-2007	NV	80.00	328,000.00	325,107.75	01-Jul-2008	5	8.625%	13,599.08
Loan Group 2 ARM	1011185273	Feb-2009	01-Feb-2007	CA	80.00	524,000.00	523,843.55	01-May-2008	7	8.750%	26,301.26
Loan Group 2 ARM	1011185479	Feb-2009	01-Feb-2007	TX	90.00	146,700.00	145,758.03	01-May-2008	7	8.675%	8,949.12
Loan Group 2 ARM	1011189929	Mar-2008	01-Feb-2007	FL	90.00	224,991.00	221,882.32	01-Oct-2007	14	9.400%	26,462.31
Loan Group 2 ARM	1011190711	Feb-2009	01-Feb-2007	NV	89.30	223,250.00	220,816.95	01-Aug-2008	4	6.000%	6,084.66
Loan Group 2 ARM	1011190917	Feb-2009	01-Feb-2007	AZ	75.00	150,000.00	149,151.54	01-Aug-2008	4	8.800%	6,192.53
Loan Group 2 ARM	1011194030	Sep-2008	01-Jan-2007	FL	79.98	187,950.00	185,809.14	01-Apr-2008	8	8.625%	10,125.20
Loan Group 2 ARM	1011196742	Jan-2009	01-Feb-2007	MI	90.00	112,500.00	111,065.95	01-Apr-2008	8	9.800%	8,633.88
Loan Group 2 ARM	1011197572	Sep-2008	01-Mar-2007	MO	90.00	85,500.00	85,079.97	01-Jul-2008	5	9.450%	4,445.81
Loan Group 2 ARM	1011197616	Feb-2009	01-Feb-2007	OH	85.00	93,500.00	92,945.03	01-Jul-2008	5	8.950%	4,586.11
Loan Group 2 ARM	1011202922	Jul-2008	01-Feb-2007	MO	80.00	121,600.00	119,986.44	01-Jan-2008	11	9.600%	11,876.09
Loan Group 2 ARM	1011203271	Jul-2008	01-Jan-2007	WI	80.00	180,000.00	176,705.07	01-Apr-2008	8	8.188%	11,368.49
Loan Group 2 ARM	1011205992	Sep-2008	01-Feb-2007	WA	80.00	275,200.00	272,603.83	01-Apr-2008	8	8.525%	18,260.82
Loan Group 2 ARM	1011209355	Dec-2007	01-Feb-2007	TX	75.00	51,750.00	51,367.88	01-Jun-2007	18	11.750%	9,657.69
Loan Group 2 ARM	1011209685	Nov-2008	01-Jan-2007	AZ	94.71	215,000.00	213,147.29	01-Jun-2008	6	9.125%	11,124.87
Loan Group 2 ARM	1011210628	Nov-2008	01-Feb-2007	IL	90.00	69,300.00	68,978.65	01-Jun-2008	6	9.650%	4,210.77
Loan Group 2 ARM	1011211324	Feb-2009	01-Feb-2007	AZ	78.98	233,000.00	228,663.50	01-Sep-2008	3	8.625%	7,167.00
Loan Group 2 ARM	1011211404	Aug-2008	01-Feb-2007	FL	80.00	284,000.00	281,827.21	01-Dec-2007	12	8.750%	24,971.55
Loan Group 2 ARM	1011213199	Dec-2008	01-Feb-2007	CA	80.00	281,600.00	279,321.20	01-Jul-2008	5	8.625%	10,611.71
Loan Group 2 ARM	1011214205	Jan-2009	01-Feb-2007	TX	95.00	108,205.00	106,946.27	01-Jul-2008	5	10.250%	6,095.02
Loan Group 2 ARM	1011214330	Feb-2009	01-Feb-2007	IL	95.00	133,000.00	130,859.05	01-Aug-2008	4	8.700%	5,378.28
Loan Group 2 ARM	1011216695	Jan-2009	01-Feb-2007	CA	90.00	504,000.00	502,364.91	01-Jul-2008	5	7.725%	21,172.55
Loan Group 2 ARM	1011218354	Jan-2009	01-Feb-2007	CA	80.00	460,000.00	459,884.04	01-Jul-2008	5	5.990%	14,727.79
Loan Group 2 ARM	1011219674	Mar-2008	01-Feb-2007	OH	90.00	71,100.00	70,878.81	01-Nov-2007	13	10.675%	9,021.97
Loan Group 2 ARM	1011220154	Jan-2008	01-Feb-2007	NY	80.00	511,200.00	507,534.76	01-Aug-2007	16	8.500%	59,455.26
Loan Group 2 ARM	1011220671	Sep-2008	01-Feb-2007	PA	34.48	50,000.00	49,742.84	01-Mar-2008	9	10.000%	4,098.72
Loan Group 2 ARM	1011220920	May-2008	01-Feb-2007	FL	80.00	236,000.00	233,429.84	01-Nov-2007	13	8.625%	18,529.42
Loan Group 2 ARM	1011220948	Nov-2008	01-Jan-2007	IL	80.00	195,200.00	191,415.62	01-Oct-2007	14	9.375%	19,199.01
Loan Group 2 ARM	1011221073	Dec-2007	01-Feb-2007	TN	90.00	89,370.00	88,855.29	01-Jul-2007	17	8.900%	11,844.51
Loan Group 2 ARM	1011221625	Dec-2008	01-Feb-2007	PA	74.53	120,000.00	118,291.76	01-Jul-2008	5	9.250%	6,052.86
Loan Group 2 ARM	1011221830	Nov-2008	01-Feb-2007	FL	90.00	458,100.00	454,575.80	01-Mar-2008	9	8.875%	31,643.48
Loan Group 2 ARM	1011222615	Feb-2009	01-Feb-2007	AZ	80.00	156,800.00	155,330.11	01-Aug-2008	4	8.875%	5,556.57
Loan Group 2 ARM	1011223286	Aug-2008	01-Feb-2007	CA	80.00	384,800.00	384,800.00	01-Feb-2008	10	8.541%	24,007.13
Loan Group 2 ARM	1011223339	Dec-2008	01-Feb-2007	CA	95.00	418,000.00	411,185.61	01-Aug-2008	4	8.875%	16,702.32
Loan Group 2 ARM	1011223810	Nov-2008	01-Feb-2007	IL	95.00	90,250.00	89,546.52	01-May-2008	7	8.250%	5,057.97
Loan Group 2 ARM	1011224025	May-2008	01-Feb-2007	NH	75.00	236,250.00	232,384.15	01-Nov-2007	13	9.000%	23,532.67
Loan Group 2 ARM	1011229137	Jan-2009	01-Feb-2007	TX	80.00	154,400.00	152,134.27	01-Jul-2008	5	9.250%	7,662.94
Loan Group 2 ARM	1011229173	Dec-2008	01-Feb-2007	CA	90.00	301,500.00	298,499.86	01-Jun-2008	6	7.100%	13,159.13
Loan Group 2 ARM	1011232702	May-2008	01-Feb-2007	OH	85.00	51,000.00	50,788.09	01-Nov-2007	13	9.700%	5,846.72

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011232828	Mar-2008	01-Feb-2007	CA	84.33	531,250.00	528,753.25	01-Aug-2007	16	9.275%	69,701.20
Loan Group 2 ARM	1011232980	Aug-2008	01-Feb-2007	CA	80.00	208,000.00	207,024.61	01-Jan-2008	11	9.450%	20,094.91
Loan Group 2 ARM	1011233925	Jan-2009	01-Feb-2007	NY	80.00	225,600.00	220,684.77	01-Jun-2007	18	8.625%	24,398.88
Loan Group 2 ARM	1011235479	Mar-2008	01-Feb-2007	WI	75.00	121,500.00	119,331.11	01-Oct-2007	14	8.625%	12,184.57
Loan Group 2 ARM	1011236780	Jan-2009	01-Feb-2007	FL	85.00	573,750.00	569,921.98	01-Jun-2008	6	8.875%	30,695.87
Loan Group 2 ARM	1011242210	Sep-2007	01-Feb-2007	NY	90.00	517,500.00	515,747.72	01-Apr-2007	20	8.025%	68,022.67
Loan Group 2 ARM	1011242256	Sep-2008	01-Feb-2007	VA	84.27	150,000.00	148,961.33	01-Apr-2008	8	8.700%	10,194.52
Loan Group 2 ARM	1011242666	Feb-2009	01-Feb-2007	SC	75.00	161,250.00	160,474.01	01-Jul-2008	5	9.675%	8,595.90
Loan Group 2 ARM	1011243674	Jun-2008	01-Mar-2007	PA	57.59	155,500.00	154,775.54	01-Dec-2007	12	11.175%	19,297.24
Loan Group 2 ARM	1011246939	Oct-2008	01-Feb-2007	ME	80.00	164,000.00	160,496.63	01-Apr-2008	8	8.200%	9,138.56
Loan Group 2 ARM	1011246966	Nov-2008	01-Feb-2007	NJ	75.00	208,500.00	207,637.95	01-Apr-2008	8	10.200%	16,800.56
Loan Group 2 ARM	1011251101	Jun-2008	01-Feb-2007	CA	90.00	490,500.00	483,374.20	01-Nov-2007	13	9.250%	53,128.07
Loan Group 2 ARM	1011251799	Jan-2009	01-Feb-2007	WI	89.60	112,000.00	109,714.72	01-May-2008	7	8.625%	5,777.23
Loan Group 2 ARM	1011253074	Aug-2008	01-Feb-2007	CA	90.00	247,500.00	245,974.96	01-Feb-2008	10	8.875%	19,780.55
Loan Group 2 ARM	1011253467	Jan-2009	01-Feb-2007	CA	84.16	425,000.00	422,549.38	01-Jul-2008	5	9.050%	21,095.69
Loan Group 2 ARM	1011255278	Sep-2008	01-Feb-2007	CA	84.75	500,000.00	496,548.62	01-Apr-2008	8	8.875%	32,938.27
Loan Group 2 ARM	1011256099	Jul-2008	01-Feb-2007	ND	90.00	71,100.00	70,127.54	01-Apr-2008	8	9.450%	5,247.44
Loan Group 2 ARM	1011256990	Dec-2007	01-Feb-2007	NJ	60.00	225,000.00	223,059.53	01-Jun-2007	18	8.875%	26,641.96
Loan Group 2 ARM	1011258658	Sep-2008	01-Jan-2007	MS	90.00	173,700.00	173,700.00	01-Apr-2008	8	9.650%	13,244.60
Loan Group 2 ARM	1011258710	Jun-2008	01-Feb-2007	CA	95.00	679,250.00	679,250.00	01-Nov-2007	13	8.625%	61,259.89
Loan Group 2 ARM	1011265677	Sep-2008	01-Feb-2007	OH	90.00	81,000.00	80,656.17	01-Apr-2008	8	9.625%	6,136.78
Loan Group 2 ARM	1011266051	Nov-2008	01-Jan-2007	MD	80.00	228,000.00	227,993.65	01-Jun-2008	6	9.125%	12,539.60
Loan Group 2 ARM	1011268308	Sep-2008	01-Feb-2007	MD	73.89	116,000.00	115,368.45	01-Apr-2008	8	9.250%	8,423.12
Loan Group 2 ARM	1011269806	Jul-2008	01-Feb-2007	NY	85.00	148,750.00	146,314.84	01-Nov-2007	13	8.990%	15,608.63
Loan Group 2 ARM	1011278075	Nov-2008	01-Feb-2007	NY	85.00	437,750.00	435,392.43	01-Jan-2008	11	9.625%	41,691.21
Loan Group 2 ARM	1011278351	May-2008	01-Feb-2007	IL	85.00	613,700.00	602,581.18	01-Jul-2007	17	8.750%	72,387.04
Loan Group 2 ARM	1011283595	Aug-2008	01-Feb-2007	WI	85.00	151,300.00	150,179.32	01-Mar-2008	9	8.625%	10,610.46
Loan Group 2 ARM	1011283602	Feb-2009	01-Feb-2007	AL	85.00	85,000.00	84,070.15	01-Mar-2008	9	10.550%	7,767.10
Loan Group 2 ARM	1011286146	Jul-2008	01-Feb-2007	FL	85.00	174,250.00	172,922.57	01-Jan-2008	11	8.500%	13,994.39
Loan Group 2 ARM	1011289072	Dec-2007	01-Feb-2007	FL	75.00	202,500.00	202,001.48	01-Jul-2007	17	11.450%	35,051.58
Loan Group 2 ARM	1011289312	Sep-2008	01-Feb-2007	FL	90.00	304,650.00	302,693.11	01-Mar-2008	9	8.675%	22,720.44
Loan Group 2 ARM	1011289394	Aug-2008	01-Feb-2007	FL	75.00	102,750.00	101,846.27	01-Feb-2008	10	9.500%	7,688.95
Loan Group 2 ARM	1011291087	Feb-2009	01-Feb-2007	MS	80.00	103,920.00	103,175.89	01-Aug-2008	4	8.625%	4,045.31
Loan Group 2 ARM	1011292709	Jan-2009	01-Feb-2007	NJ	95.00	460,750.00	460,749.97	01-Jul-2008	5	8.500%	20,004.21
Loan Group 2 ARM	1011292950	Dec-2008	01-Feb-2007	NM	80.00	423,960.00	423,960.00	01-May-2008	7	8.541%	23,544.35
Loan Group 2 ARM	1011293691	Aug-2008	01-Feb-2007	CA	73.79	457,500.00	454,135.41	01-Feb-2008	10	8.625%	33,091.21
Loan Group 2 ARM	1011294761	Aug-2008	01-Feb-2007	CA	80.00	356,000.00	356,000.00	01-Feb-2008	10	8.500%	22,361.33
Loan Group 2 ARM	1011295662	Feb-2009	01-Feb-2007	KY	82.82	135,000.00	133,088.04	01-Aug-2008	4	9.275%	5,851.94
Loan Group 2 ARM	1011297401	Jan-2009	01-Feb-2007	CA	94.98	303,000.00	299,759.22	01-Aug-2008	4	8.500%	9,499.81
Loan Group 2 ARM	1011297795	Sep-2008	01-Feb-2007	FL	90.00	166,500.00	165,749.78	01-May-2008	7	9.900%	11,696.77

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Loan Group 2 ARM	1011298838	Jul-2008	01-Feb-2007	CA	74.60	470,000.00	470,000.00	01-Jan-2008	11	8.875%	42,525.25
Loan Group 2 ARM	1011300736	Jan-2009	01-Feb-2007	AZ	61.86	133,000.00	131,171.29	01-Jun-2008	6	9.000%	6,984.13
Loan Group 2 ARM	1011302137	Sep-2007	01-Feb-2007	NJ	68.00	187,000.00	185,905.97	01-Apr-2007	20	9.000%	27,727.97
Loan Group 2 ARM	1011302226	Feb-2009	01-Feb-2007	AZ	85.00	199,750.00	198,034.09	01-Sep-2008	3	8.875%	6,239.89
Loan Group 2 ARM	1011305768	Aug-2007	01-Feb-2007	NJ	69.95	284,000.00	282,029.38	01-Mar-2007	21	8.875%	39,225.21
Loan Group 2 ARM	1011307695	Oct-2007	01-Feb-2007	FL	80.00	559,200.00	559,200.00	01-May-2007	19	8.625%	62,502.25
Loan Group 2 ARM	1011308293	Aug-2008	01-Feb-2007	FL	80.00	212,000.00	209,874.17	01-Mar-2008	9	8.625%	12,863.55
Loan Group 2 ARM	1011308676	Aug-2008	01-Feb-2007	OH	90.00	66,600.00	66,104.06	01-Mar-2008	9	8.625%	4,904.27
Loan Group 2 ARM	1011309149	Jan-2009	01-Feb-2007	NV	70.00	168,000.00	166,595.74	01-Jul-2008	5	8.625%	7,135.05
Loan Group 2 ARM	1011312091	Feb-2009	01-Feb-2007	FL	80.00	340,000.00	340,000.00	01-Aug-2008	4	8.500%	12,714.56
Loan Group 2 ARM	1011312224	Sep-2008	01-Feb-2007	AZ	85.00	142,800.00	141,798.01	01-Apr-2008	8	8.625%	9,323.62
Loan Group 2 ARM	1011313296	Mar-2008	01-Feb-2007	CA	80.00	304,000.00	301,685.26	01-Aug-2007	16	8.625%	32,357.54
Loan Group 2 ARM	1011314240	Oct-2008	01-Feb-2007	FL	62.82	321,000.00	318,313.58	01-Mar-2008	9	8.500%	21,264.78
Loan Group 2 ARM	1011314419	Aug-2008	01-Feb-2007	CA	88.99	396,000.00	393,556.23	01-Mar-2008	9	9.125%	30,096.63
Loan Group 2 ARM	1011315070	Feb-2009	01-Feb-2007	IN	85.00	92,225.00	91,049.63	01-Aug-2008	4	9.800%	4,242.12
Loan Group 2 ARM	1011317381	Feb-2009	01-Feb-2007	CA	90.00	270,000.00	265,069.83	01-Oct-2008	2	8.875%	6,662.32
Loan Group 2 ARM	1011320466	Feb-2009	01-Feb-2007	GA	90.00	53,100.00	52,142.25	01-Aug-2008	4	8.750%	2,090.97
Loan Group 2 ARM	1011321349	Jan-2009	01-Feb-2007	AZ	94.99	424,950.00	424,126.38	01-Jul-2008	5	9.500%	22,274.12
Loan Group 2 ARM	1011323365	Feb-2008	01-Feb-2007	FL	79.72	228,800.00	226,841.93	01-Sep-2007	15	9.000%	23,153.41
Loan Group 2 ARM	1011323864	Feb-2009	01-Feb-2007	WI	85.00	70,550.00	69,786.92	01-Aug-2008	4	10.750%	3,582.40
Loan Group 2 ARM	1011327842	Nov-2008	01-Feb-2007	HI	80.00	566,400.00	561,660.00	01-May-2008	7	8.500%	30,756.76
Loan Group 2 ARM	1011328529	Oct-2008	01-Feb-2007	PA	75.00	216,000.00	214,563.20	01-Apr-2008	8	8.550%	14,416.22
Loan Group 2 ARM	1011329332	Sep-2008	01-Feb-2007	PA	85.00	69,700.00	68,892.43	01-Mar-2008	9	10.275%	6,191.71
Loan Group 2 ARM	1011331711	Sep-2008	01-Feb-2007	NJ	90.00	234,000.00	232,211.81	01-May-2008	7	8.875%	13,290.72
Loan Group 2 ARM	1011332729	Jan-2008	01-Feb-2007	PA	74.89	177,500.00	176,606.50	01-Jun-2007	18	10.000%	26,622.96
Loan Group 2 ARM	1011333728	Aug-2008	01-Feb-2007	FL	80.00	215,200.00	213,172.01	01-Mar-2008	9	8.625%	13,464.78
Loan Group 2 ARM	1011335487	Aug-2008	01-Feb-2007	CA	80.00	271,120.00	267,981.99	01-Mar-2008	9	8.575%	15,410.59
Loan Group 2 ARM	1011335575	Apr-2008	01-Feb-2007	MA	75.00	213,750.00	210,118.52	01-May-2008	7	9.000%	12,494.14
Loan Group 2 ARM	1011335842	Aug-2008	01-Feb-2007	CA	79.17	190,000.00	185,032.19	01-Oct-2007	14	7.990%	13,977.88
Loan Group 2 ARM	1011342914	Jan-2009	01-Feb-2007	CA	44.12	150,000.00	148,545.03	01-Jun-2008	6	8.875%	6,918.70
Loan Group 2 ARM	1011343352	Sep-2008	01-Feb-2007	SC	95.00	408,500.00	406,692.68	01-Apr-2008	8	8.625%	23,364.78
Loan Group 2 ARM	1011344262	Aug-2008	01-Feb-2007	NC	80.00	103,200.00	102,728.17	01-Mar-2008	9	9.850%	8,815.06
Loan Group 2 ARM	1011345573	Dec-2008	01-Feb-2007	NJ	74.33	223,000.00	221,453.09	01-Aug-2007	16	8.500%	26,333.23
Loan Group 2 ARM	1011353251	Jan-2008	01-Feb-2007	OH	85.00	65,025.00	64,103.14	01-Aug-2007	16	9.275%	8,485.94
Loan Group 2 ARM	1011354606	Feb-2009	01-Feb-2007	FL	85.00	184,450.00	183,512.70	01-Aug-2008	4	9.488%	8,253.45
Loan Group 2 ARM	1011354973	May-2008	01-Feb-2007	NY	80.00	176,384.00	175,317.01	01-Nov-2007	13	8.975%	18,609.98
Loan Group 2 ARM	1011355678	Oct-2008	01-Feb-2007	OH	80.00	72,800.00	72,441.23	01-Apr-2008	8	9.600%	5,499.88
Loan Group 2 ARM	1011356105	Jan-2009	01-Feb-2007	IN	85.00	80,750.00	80,373.10	01-Jul-2008	5	9.800%	4,363.74
Loan Group 2 ARM	1011364285	Feb-2009	01-Mar-2007	FL	90.00	152,100.00	150,171.88	01-Aug-2008	4	9.700%	6,921.81
Loan Group 2 ARM	1011370170	Nov-2008	01-Mar-2007	WA	80.00	871,200.00	871,200.00	01-Jun-2008	6	9.125%	50,094.00

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Loan Group 2 ARM	1011370312	Nov-2008	01-Feb-2007	FL	82.55	227,000.00	225,633.24	01-May-2008	7	8.900%	14,233.33
Loan Group 2 ARM	1011373266	Dec-2007	01-Feb-2007	TX	80.00	240,000.00	236,283.41	01-Jul-2007	17	8.825%	31,349.69
Loan Group 2 ARM	1011375237	Sep-2008	01-Mar-2007	CA	67.18	655,000.00	655,000.00	01-Apr-2008	8	7.225%	36,707.30
Loan Group 2 ARM	1011375521	Feb-2009	01-Feb-2007	CA	69.91	460,000.00	455,573.82	01-Aug-2008	4	8.875%	16,107.42
Loan Group 2 ARM	1011380720	Jul-2008	01-Feb-2007	IL	82.17	123,250.00	120,617.81	01-Jan-2008	11	8.625%	8,831.35
Loan Group 2 ARM	1011385397	Aug-2008	01-Feb-2007	NV	80.00	220,000.00	219,927.82	01-Feb-2008	10	8.625%	16,357.13
Loan Group 2 ARM	1011387554	Jan-2009	01-Feb-2007	CA	80.00	208,000.00	206,274.98	01-Jul-2008	5	8.750%	8,881.62
Loan Group 2 ARM	1011388116	May-2008	01-Mar-2007	NY	90.00	80,649.00	79,607.44	01-Oct-2007	14	9.512%	9,612.23
Loan Group 2 ARM	1011388937	Nov-2008	01-Mar-2007	WI	80.00	69,600.00	68,806.92	01-Sep-2007	15	9.600%	8,902.06
Loan Group 2 ARM	1011395590	Feb-2009	01-Feb-2007	NJ	65.00	169,000.00	166,477.22	01-Sep-2008	3	7.150%	4,625.60
Loan Group 2 ARM	1011395929	Sep-2008	01-Feb-2007	PA	85.00	63,750.00	63,105.85	01-Mar-2008	9	10.250%	5,649.25
Loan Group 2 ARM	1011397785	Jan-2009	01-Feb-2007	AL	80.00	172,000.00	169,453.45	01-Jun-2008	6	9.000%	9,599.58
Loan Group 2 ARM	1011401379	Feb-2009	01-Jan-2007	CA	70.00	245,000.00	242,894.77	01-Oct-2008	2	9.375%	6,501.64
Loan Group 2 ARM	1011401627	Aug-2008	01-Jan-2007	CA	65.00	245,050.00	242,588.41	01-Oct-2007	14	9.875%	23,173.09
Loan Group 2 ARM	1011412731	Sep-2008	01-Feb-2007	CA	80.00	180,000.00	178,583.36	01-Apr-2008	8	8.625%	11,173.98
Loan Group 2 ARM	1011419538	Feb-2009	01-Feb-2007	IL	80.00	404,249.00	395,417.46	01-Oct-2008	2	8.625%	9,096.87
Loan Group 2 ARM	1011426156	Dec-2008	01-Feb-2007	IN	80.00	104,000.00	102,000.84	01-Jun-2008	6	8.625%	4,977.59
Loan Group 2 ARM	1011427850	Jul-2008	01-Feb-2007	NY	80.00	324,000.00	322,207.50	01-Jan-2008	11	6.675%	21,589.45
Loan Group 2 ARM	1011427878	Jan-2009	01-Feb-2007	FL	80.00	401,600.00	398,156.09	01-Jul-2008	5	8.750%	16,894.87
Loan Group 2 ARM	1011428154	Dec-2008	01-Mar-2007	FL	80.00	193,600.00	193,600.00	01-Jun-2008	6	8.375%	10,164.00
Loan Group 2 ARM	1011430613	Feb-2009	01-Feb-2007	AZ	80.00	148,400.00	147,897.40	01-Aug-2008	4	8.625%	5,625.86
Loan Group 2 ARM	1011433558	Nov-2008	01-Feb-2007	IN	66.67	160,000.00	157,811.74	01-Mar-2008	9	9.450%	12,993.21
Loan Group 2 ARM	1011459263	Feb-2009	01-Feb-2007	FL	80.00	281,600.00	279,217.21	01-Sep-2008	3	8.750%	8,582.77
Loan Group 2 ARM	1011462295	Jan-2008	01-Feb-2007	IL	85.00	58,650.00	57,932.04	01-Oct-2007	14	10.000%	7,370.77
Loan Group 2 ARM	1011463748	Nov-2008	01-Feb-2007	FL	80.00	181,600.00	180,121.16	01-Jun-2008	6	8.750%	8,947.96
Loan Group 2 ARM	1011465416	May-2008	01-Feb-2007	IL	90.00	198,000.00	196,960.45	01-Dec-2007	12	9.375%	20,427.85
Loan Group 2 ARM	1011467389	Dec-2008	01-Mar-2007	CA	85.00	268,600.00	267,791.57	01-Apr-2008	8	7.600%	15,855.16
Loan Group 2 ARM	1011477467	Jan-2009	01-Feb-2007	PA	66.67	70,000.00	68,960.84	01-Sep-2007	15	10.000%	8,408.21
Loan Group 2 ARM	1011480122	Mar-2008	01-Mar-2007	CA	80.00	488,000.00	487,846.04	01-Aug-2007	16	7.525%	51,406.74
Loan Group 2 ARM	1011484299	Feb-2009	01-Feb-2007	CA	40.81	304,000.00	300,968.79	01-Oct-2008	2	9.025%	7,053.76
Loan Group 2 ARM	1011488865	Feb-2009	01-Feb-2007	TX	80.00	227,120.00	222,556.38	01-Jul-2008	5	8.875%	9,289.22
Loan Group 2 ARM	1011498042	Dec-2008	01-Mar-2007	CA	80.00	205,600.00	205,409.29	01-Aug-2008	4	7.375%	7,060.92
Loan Group 2 ARM	1011500039	Sep-2008	01-Mar-2007	RI	85.00	280,500.00	279,053.63	01-Apr-2008	8	6.750%	14,552.13
Loan Group 2 ARM	1011500752	Feb-2009	01-Feb-2007	TX	95.00	209,886.00	206,683.48	01-Sep-2008	3	8.900%	7,248.45
Loan Group 2 ARM	1011501868	Jan-2009	01-Feb-2007	FL	90.00	315,000.00	313,182.29	01-Jul-2008	5	9.050%	15,635.58
Loan Group 2 ARM	1011507167	Sep-2008	01-Feb-2007	AZ	95.00	194,750.00	194,327.14	01-Mar-2008	9	9.600%	16,218.08
Loan Group 2 ARM	1011514765	Dec-2008	01-Feb-2007	CA	80.00	556,000.00	555,999.97	01-Dec-2007	12	8.500%	42,406.49
Loan Group 2 ARM	1011515639	Nov-2008	01-Mar-2007	FL	80.00	248,000.00	243,384.17	01-May-2008	7	7.650%	13,105.97
Loan Group 2 ARM	1011532852	Aug-2008	01-Mar-2007	NY	80.00	349,600.00	346,594.74	01-Feb-2008	10	7.475%	24,234.50
Loan Group 2 ARM	1011538614	Aug-2007	01-Mar-2007	FL	80.00	142,400.00	141,946.97	01-Mar-2007	21	8.075%	18,845.28

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011546286	Aug-2008	01-Apr-2007	NJ	80.00	320,000.00	316,122.56	01-Feb-2008	10	9.950%	29,977.18
Loan Group 2 ARM	1011547579	Jan-2009	01-Feb-2007	OH	95.00	184,300.00	183,549.92	01-Jul-2008	5	8.500%	7,652.78
Loan Group 2 ARM	1011550779	Jan-2009	01-Feb-2007	NJ	79.69	255,000.00	253,435.75	01-Jul-2008	5	10.000%	12,523.52
Loan Group 2 ARM	1011550868	Dec-2008	01-Feb-2007	CA	80.00	396,000.00	394,546.03	01-Apr-2007	20	8.625%	50,593.25
Loan Group 2 ARM	1011551028	Jan-2009	01-Mar-2007	FL	80.00	213,200.00	213,199.98	01-Jul-2008	5	7.225%	8,363.67
Loan Group 2 ARM	1011551876	Sep-2008	01-Mar-2007	FL	80.00	480,000.00	476,014.89	01-Mar-2008	9	7.600%	31,048.85
Loan Group 2 ARM	1011553507	Feb-2009	01-Feb-2007	CT	84.16	170,000.00	168,720.53	01-Aug-2008	4	9.250%	6,650.12
Loan Group 2 ARM	1011557415	Aug-2008	01-Mar-2007	FL	80.00	196,000.00	194,744.01	01-Feb-2008	10	8.525%	15,657.03
Loan Group 2 ARM	1011583627	Jul-2008	01-Mar-2007	CA	80.00	332,000.00	329,428.17	01-Jan-2008	11	7.850%	26,293.38
Loan Group 2 ARM	1011587669	Jul-2008	01-Mar-2007	CA	80.00	560,000.00	560,000.00	01-Jan-2008	11	6.750%	37,916.71
Loan Group 2 ARM	1011588141	Nov-2008	01-Feb-2007	MA	77.54	725,000.00	722,658.98	01-Mar-2008	9	8.875%	52,206.19
Loan Group 2 ARM	1011593260	Apr-2008	01-Mar-2007	NJ	85.00	318,750.00	316,479.42	01-Aug-2007	16	8.150%	36,423.23
Loan Group 2 ARM	1011602456	May-2008	01-Mar-2007	NY	80.00	440,000.00	438,087.89	01-Nov-2007	13	7.225%	36,882.55
Loan Group 2 ARM	1011607996	Nov-2008	01-Feb-2007	WA	95.00	655,500.00	652,537.28	01-May-2008	7	8.975%	41,500.63
Loan Group 2 ARM	1011614158	Mar-2008	01-Mar-2007	IN	90.00	142,200.00	139,701.41	01-Oct-2007	14	7.950%	13,968.71
Loan Group 2 ARM	1011621211	Aug-2008	01-Feb-2007	CA	80.00	412,000.00	408,995.40	01-Mar-2008	9	8.750%	29,534.37
Loan Group 2 ARM	1011639872	Feb-2009	01-Mar-2007	FL	70.00	255,500.00	254,426.51	01-Aug-2008	4	8.400%	10,060.32
Loan Group 2 ARM	1011641404	Jan-2009	01-Feb-2007	WA	85.00	828,750.00	813,609.34	01-Jun-2008	6	8.625%	41,008.20
Loan Group 2 ARM	1011641798	May-2008	01-Mar-2007	CA	80.00	224,000.00	222,739.67	01-Nov-2007	13	8.500%	22,306.36
Loan Group 2 ARM	1011646267	Dec-2008	01-Mar-2007	CA	80.00	368,000.00	364,325.60	01-Jun-2008	6	6.925%	15,636.35
Loan Group 2 ARM	1011648041	Nov-2008	01-Feb-2007	IL	80.00	420,000.00	416,413.94	01-Oct-2007	14	8.500%	39,982.00
Loan Group 2 ARM	1011649754	Nov-2008	01-Mar-2007	UT	95.00	346,750.00	341,913.99	01-Jun-2008	6	9.400%	20,342.06
Loan Group 2 ARM	1011650233	Nov-2008	01-Mar-2007	UT	95.00	294,500.00	290,132.37	01-Jun-2008	6	9.400%	17,261.93
Loan Group 2 ARM	1011650251	Aug-2008	01-Mar-2007	CA	80.00	840,000.00	840,000.00	01-Jan-2008	11	8.425%	72,117.50
Loan Group 2 ARM	1011654122	Oct-2008	01-Mar-2007	NV	80.00	220,000.00	218,610.06	01-Jul-2007	17	8.575%	28,027.18
Loan Group 2 ARM	1011655318	Feb-2009	01-Mar-2007	CA	60.98	375,000.00	372,503.54	01-Oct-2008	2	6.025%	6,865.31
Loan Group 2 ARM	1011655620	Feb-2009	01-Mar-2007	FL	80.00	399,600.00	399,600.00	01-Jul-2007	17	6.175%	35,905.82
Loan Group 2 ARM	1011656013	Jun-2008	01-Mar-2007	CA	80.00	532,000.00	528,451.46	01-Nov-2007	13	8.400%	52,306.47
Loan Group 2 ARM	1011661016	Aug-2008	01-Mar-2007	FL	80.00	248,000.00	247,578.59	01-Mar-2008	9	9.725%	20,945.36
Loan Group 2 ARM	1011664996	Sep-2008	01-Mar-2007	FL	80.00	500,000.00	493,023.32	01-Apr-2008	8	7.175%	27,462.59
Loan Group 2 ARM	1011668340	Nov-2008	01-Mar-2007	IN	90.00	61,200.00	60,170.40	01-May-2008	7	8.175%	3,476.67
Loan Group 2 ARM	1011668420	Nov-2008	01-Mar-2007	UT	79.45	116,000.00	115,324.49	01-May-2008	7	7.525%	6,081.75
Loan Group 2 ARM	1011672852	Sep-2008	01-Mar-2007	CA	80.00	295,920.00	295,715.84	01-Apr-2008	8	7.475%	17,188.50
Loan Group 2 ARM	1011673352	Aug-2008	01-Mar-2007	CA	86.29	384,000.00	381,586.02	01-Mar-2008	9	8.600%	28,380.14
Loan Group 2 ARM	1011674743	Mar-2008	01-Mar-2007	FL	80.00	288,000.00	282,188.73	01-Oct-2007	14	7.225%	25,494.72
Loan Group 2 ARM	1011677009	Oct-2007	01-Feb-2007	FL	80.00	488,000.00	488,000.00	01-Apr-2007	20	8.625%	68,980.97
Loan Group 2 ARM	1011687971	Feb-2009	01-Mar-2007	CA	80.00	204,720.00	204,720.00	01-Jul-2008	5	7.775%	8,687.84
Loan Group 2 ARM	1011689176	Sep-2008	01-Mar-2007	TX	95.00	129,200.00	128,477.18	01-Apr-2008	8	9.000%	9,112.95
Loan Group 2 ARM	1011690887	Feb-2009	01-Mar-2007	IL	88.93	382,400.00	380,896.76	01-May-2008	7	7.500%	20,014.43
Loan Group 2 ARM	1011693688	Jan-2009	01-Mar-2007	NJ	25.53	75,050.00	73,922.80	01-Jul-2008	5	9.075%	3,707.24

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1011697602	Feb-2008	01-Mar-2007	TX	74.00	111,000.00	109,443.40	01-Dec-2007	12	9.100%	11,032.28
Loan Group 2 ARM	1011697728	Nov-2008	01-Mar-2007	NV	70.00	182,000.00	180,952.02	01-Jun-2008	6	8.900%	10,145.08
Loan Group 2 ARM	1011709010	Dec-2008	01-Apr-2007	CA	77.68	435,000.00	432,214.47	01-May-2008	7	7.450%	22,529.16
Loan Group 2 ARM	1011725653	Jul-2008	01-Mar-2007	CA	80.00	388,000.00	388,000.00	01-Jan-2008	11	6.425%	24,904.75
Loan Group 2 ARM	1011725920	Nov-2008	01-Mar-2007	FL	80.00	288,000.00	285,904.91	01-Jun-2008	6	8.075%	14,459.28
Loan Group 2 ARM	1011728222	Dec-2008	01-Mar-2007	CA	85.00	552,500.00	548,014.05	01-Jul-2008	5	6.675%	19,759.66
Loan Group 2 ARM	1011731352	Sep-2008	01-Mar-2007	FL	80.00	179,200.00	177,528.05	01-Apr-2008	8	7.175%	9,897.43
Loan Group 2 ARM	1011731423	Aug-2008	01-Mar-2007	IL	80.00	248,000.00	243,705.19	01-Feb-2008	10	8.025%	18,430.98
Loan Group 2 ARM	1011732459	Feb-2009	01-Mar-2007	CA	64.67	388,000.00	385,083.56	01-Oct-2008	2	7.800%	9,378.61
Loan Group 2 ARM	1011735483	Jul-2008	01-Mar-2007	CA	93.58	510,000.00	508,236.76	01-Jan-2008	11	7.950%	41,061.15
Loan Group 2 ARM	1011754522	Aug-2008	01-Mar-2007	CA	85.00	365,500.00	361,424.52	01-Feb-2008	10	6.625%	22,205.98
Loan Group 2 ARM	1011758546	May-2008	01-Mar-2007	NY	80.00	353,600.00	351,019.02	01-Dec-2007	12	8.063%	31,046.75
Loan Group 2 ARM	1011767108	Jan-2009	01-Apr-2007	CA	90.00	540,000.00	540,000.00	01-May-2008	7	6.825%	25,616.25
Loan Group 2 ARM	1011767858	Jan-2009	01-Mar-2007	RI	80.00	80,000.00	79,344.85	01-Jul-2008	5	7.650%	3,314.19
Loan Group 2 ARM	1011770238	Sep-2008	01-Mar-2007	PA	80.00	203,402.00	202,305.25	01-Apr-2008	8	6.625%	10,339.45
Loan Group 2 ARM	1011786338	Jun-2008	01-Mar-2007	NY	95.00	475,000.00	474,049.45	01-Dec-2007	12	9.300%	48,701.28
Loan Group 2 ARM	1011809607	Feb-2009	01-Apr-2007	CA	80.00	600,000.00	599,767.19	01-Oct-2008	2	7.150%	13,294.84
Loan Group 2 ARM	1011832065	Dec-2008	01-Mar-2007	CA	95.00	627,000.00	625,066.76	01-May-2008	7	7.525%	32,949.59
Loan Group 2 ARM	1011843302	Jul-2008	01-Mar-2007	CA	80.00	448,000.00	445,830.34	01-Sep-2007	15	6.925%	40,656.55
Loan Group 2 ARM	1011961638	Feb-2009	01-Mar-2007	CA	80.00	732,000.00	731,991.97	01-Apr-2008	8	7.600%	43,309.50
Loan Group 2 ARM	1011998671	Aug-2008	01-Mar-2007	FL	80.00	506,400.00	506,400.00	01-Feb-2008	10	7.750%	36,714.00
Loan Group 2 ARM	1012021199	Jul-2008	01-Apr-2007	CA	90.00	324,000.00	322,152.04	01-Jan-2008	11	8.775%	28,932.54
Loan Group 2 ARM	1012053010	Nov-2008	01-Apr-2007	NV	55.00	173,250.00	171,051.19	01-Jun-2008	6	5.000%	8,708.06
Loan Group 2 ARM	1012053234	Dec-2007	01-Apr-2007	NV	84.44	190,000.00	188,894.05	01-Jul-2007	17	8.700%	24,589.42
Loan Group 2 ARM	1012061243	May-2008	01-Apr-2007	FL	90.00	175,500.00	174,876.22	01-Dec-2007	12	7.650%	14,605.29
Loan Group 2 ARM	1012062199	Feb-2009	01-Apr-2007	FL	89.87	355,000.00	355,000.00	01-Aug-2008	4	7.050%	11,626.26
Loan Group 2 ARM	1012064767	Feb-2009	01-Apr-2007	CA	82.62	442,000.00	442,000.00	01-May-2008	7	7.700%	23,868.00
Loan Group 2 ARM	1012067229	Jan-2009	01-Apr-2007	CA	79.11	625,000.00	618,270.76	01-Jul-2008	5	6.475%	21,592.11
Loan Group 2 ARM	1012075363	Aug-2008	01-Apr-2007	NY	74.95	742,000.00	737,428.11	01-Mar-2008	9	8.500%	54,170.31
Loan Group 2 ARM	1012075693	Feb-2009	01-Apr-2007	NJ	90.00	60,300.00	59,593.70	01-Sep-2008	3	9.990%	2,360.23
Loan Group 2 ARM	1012077646	Feb-2009	01-Apr-2007	FL	90.00	368,575.00	368,574.98	01-Aug-2008	4	8.075%	13,959.78
Loan Group 2 ARM	1012088956	Aug-2008	01-Apr-2007	NY	90.00	52,200.00	51,505.67	01-Jul-2008	5	9.150%	2,605.41
Loan Group 2 ARM	1012089170	Nov-2008	01-Apr-2007	WI	90.00	146,700.00	144,167.70	01-May-2008	7	7.900%	8,033.04
Loan Group 2 ARM	1012090337	Feb-2009	01-Apr-2007	AZ	62.58	485,000.00	485,000.00	01-Aug-2008	4	6.000%	13,337.52
Loan Group 2 ARM	1012093566	Jul-2008	01-Apr-2007	CA	79.00	316,000.00	316,000.00	01-Jan-2008	11	6.775%	21,481.33
Loan Group 2 ARM	1012099775	Feb-2009	01-Apr-2007	NJ	80.00	388,800.00	388,800.00	01-Aug-2008	4	7.225%	13,073.40
Loan Group 2 ARM	1012102618	Nov-2008	01-Apr-2007	FL	80.00	376,000.00	376,000.00	01-May-2008	7	7.275%	19,105.47
Loan Group 2 ARM	1012105651	Nov-2008	01-Apr-2007	FL	90.00	251,900.00	250,500.51	01-Jun-2008	6	8.863%	13,982.48
Loan Group 2 ARM	1012112750	Jan-2009	01-Apr-2007	MA	45.00	180,000.00	178,855.16	01-May-2008	7	7.000%	8,737.84
Loan Group 2 ARM	1012113250	Jul-2008	01-Apr-2007	FL	90.00	283,500.00	282,007.54	01-Jan-2008	11	9.050%	26,165.24

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Loan Group 2 ARM	1012115490	Nov-2008	01-Apr-2007	CA	68.00	442,000.00	442,000.00	01-Aug-2007	16	7.650%	47,404.44
Loan Group 2 ARM	1012123043	Nov-2008	01-Apr-2007	IL	90.00	144,000.00	142,005.39	01-May-2008	7	8.970%	9,050.00
Loan Group 2 ARM	1012125014	Jan-2009	01-Apr-2007	FL	90.00	256,500.00	254,767.27	01-Jul-2008	5	8.175%	11,420.47
Loan Group 2 ARM	1012134638	Feb-2009	01-Apr-2007	TN	80.00	137,600.00	135,525.58	01-Jul-2008	5	8.500%	6,342.44
Loan Group 2 ARM	1012135021	May-2008	01-Apr-2007	NJ	81.01	424,500.00	421,692.65	01-Nov-2007	13	8.250%	40,950.21
Loan Group 2 ARM	1012135352	Sep-2008	01-Apr-2007	CA	80.95	425,000.00	420,917.73	01-Jul-2008	5	6.900%	15,742.15
Loan Group 2 ARM	1012136903	Jun-2008	01-Apr-2007	CA	80.00	592,000.00	589,228.12	01-Oct-2007	14	6.900%	50,371.01
Loan Group 2 ARM	1012137350	Jan-2008	01-Apr-2007	CO	90.00	409,500.00	407,675.55	01-Aug-2007	16	9.625%	55,908.13
Loan Group 2 ARM	1012139063	Mar-2008	01-Apr-2007	FL	95.00	154,850.00	153,900.92	01-Oct-2007	14	8.350%	16,143.54
Loan Group 2 ARM	1012139161	Dec-2008	01-Apr-2007	CA	80.00	190,800.00	190,800.00	01-Aug-2008	4	6.275%	5,509.38
Loan Group 2 ARM	1012143931	Oct-2008	01-Apr-2007	CA	80.00	456,000.00	451,487.74	01-Nov-2007	13	6.790%	35,626.07
Loan Group 2 ARM	1012144333	Sep-2008	01-Apr-2007	IL	80.00	329,520.00	327,967.45	01-Apr-2008	8	6.875%	17,443.90
Loan Group 2 ARM	1012157774	Sep-2008	01-Apr-2007	CA	80.00	383,920.00	383,920.00	01-Apr-2008	8	6.675%	19,755.90
Loan Group 2 ARM	1012158746	Jan-2009	01-Apr-2007	CA	80.00	392,000.00	392,000.00	01-Jul-2008	5	7.500%	16,006.69
Loan Group 2 ARM	1012184691	Dec-2008	01-Apr-2007	AR	80.00	171,920.00	171,913.06	01-Jun-2008	6	7.700%	8,251.84
Loan Group 2 ARM	1012185182	Feb-2009	01-Apr-2007	AZ	90.00	297,000.00	297,000.00	01-Aug-2008	4	5.660%	7,662.60
Loan Group 2 ARM	1012185351	Nov-2008	01-Apr-2007	OR	90.00	199,800.00	198,830.17	01-Jun-2008	6	9.350%	11,742.89
Loan Group 2 ARM	1012188214	Aug-2008	01-Apr-2007	FL	90.00	396,000.00	393,220.26	01-Feb-2008	10	8.038%	29,703.07
Loan Group 2 ARM	1012199337	Jan-2009	01-Apr-2007	DC	90.00	414,000.00	410,804.45	01-Jul-2008	5	11.775%	27,058.78
Loan Group 2 ARM	1012199444	Aug-2008	01-Apr-2007	CA	80.00	544,320.00	544,320.00	01-Mar-2008	9	6.700%	30,935.52
Loan Group 2 ARM	1012199845	Dec-2007	01-Apr-2007	FL	90.00	200,700.00	199,463.37	01-Jun-2007	18	8.500%	26,672.85
Loan Group 2 ARM	1012200245	Nov-2008	01-Apr-2007	FL	80.00	256,000.00	255,993.18	01-May-2008	7	7.650%	13,727.70
Loan Group 2 ARM	1012201814	Feb-2009	01-Apr-2007	CA	80.00	596,000.00	590,759.41	01-Oct-2008	2	7.225%	13,256.41
Loan Group 2 ARM	1012203313	Feb-2009	01-Apr-2007	CA	79.37	500,000.00	496,984.08	01-Oct-2008	2	8.575%	13,386.62
Loan Group 2 ARM	1012204517	Feb-2009	01-Apr-2007	CA	80.00	540,000.00	540,000.00	01-Oct-2008	2	6.900%	11,520.00
Loan Group 2 ARM	1012206819	Sep-2008	01-Mar-2007	CA	62.38	393,000.00	393,000.00	01-Apr-2008	8	7.425%	22,679.40
Loan Group 2 ARM	1012208149	Feb-2009	01-Apr-2007	CA	80.00	487,200.00	487,200.00	01-Mar-2008	9	6.825%	28,247.45
Loan Group 2 ARM	1012213080	Nov-2008	01-Apr-2007	MA	69.85	227,000.00	224,998.16	01-May-2008	7	7.250%	11,413.56
Loan Group 2 ARM	1012215284	Feb-2009	01-Apr-2007	WA	52.97	107,000.00	106,274.08	01-Sep-2008	3	8.375%	3,490.28
Loan Group 2 ARM	1012219583	Sep-2008	01-Apr-2007	FL	75.00	186,000.00	185,182.34	01-Apr-2008	8	9.150%	13,357.30
Loan Group 2 ARM	1012222105	Mar-2008	01-Apr-2007	FL	90.00	319,500.00	318,205.87	01-Aug-2007	16	9.950%	45,184.76
Loan Group 2 ARM	1012223738	Jan-2009	01-Apr-2007	HI	80.00	292,000.00	289,357.11	01-Apr-2008	8	7.125%	16,004.04
Loan Group 2 ARM	1012225415	Feb-2009	01-Apr-2007	NM	95.00	143,450.00	143,450.00	01-Jul-2008	5	9.850%	7,824.04
Loan Group 2 ARM	1012229359	Jan-2009	01-Apr-2007	CA	39.55	87,000.00	86,382.55	01-Jun-2008	6	8.000%	4,325.53
Loan Group 2 ARM	1012235770	Jul-2008	01-Apr-2007	DC	95.00	289,750.00	286,205.80	01-Jan-2008	11	9.550%	28,171.76
Loan Group 2 ARM	1012239632	Dec-2008	01-Apr-2007	CA	71.48	213,000.00	210,646.51	01-Jun-2008	6	7.350%	9,637.24
Loan Group 2 ARM	1012245395	Nov-2008	01-Apr-2007	AZ	75.00	161,250.00	159,572.41	01-Apr-2008	8	7.800%	9,726.82
Loan Group 2 ARM	1012264998	May-2008	01-Apr-2007	FL	80.00	436,000.00	434,118.14	01-Nov-2007	13	7.125%	36,006.53
Loan Group 2 ARM	1012269911	Nov-2008	01-Apr-2007	NV	80.00	200,000.00	198,435.57	01-Jun-2008	6	7.650%	9,474.17
Loan Group 2 ARM	1012270641	Sep-2008	01-Apr-2007	CA	80.00	308,000.00	307,999.99	01-Apr-2008	8	7.175%	17,132.50

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 ARM	1012271891	Jun-2008	01-Apr-2007	CA	71.96	385,000.00	385,000.00	01-Dec-2007	12	6.600%	27,399.12
Loan Group 2 ARM	1012289418	Jan-2009	01-Apr-2007	CA	80.00	319,992.00	319,308.08	01-Jul-2008	5	8.050%	14,070.78
Loan Group 2 ARM	1012292182	Aug-2008	01-Apr-2007	HI	80.00	184,000.00	183,398.10	01-Feb-2008	10	7.875%	13,538.76
Loan Group 2 ARM	1012307158	May-2008	01-Apr-2007	FL	88.68	610,000.00	602,841.33	01-Nov-2007	13	6.150%	42,757.27
Loan Group 2 ARM	1012309708	Dec-2008	01-May-2007	CA	90.00	450,000.00	449,987.63	01-Jul-2008	5	7.100%	17,324.58
Loan Group 2 ARM	1012312240	Dec-2008	01-Apr-2007	CA	67.76	269,000.00	266,694.63	01-Sep-2008	3	8.000%	8,342.74
Loan Group 2 ARM	1012313445	Jan-2009	01-Apr-2007	CA	88.57	930,000.00	930,000.00	01-Apr-2007	20	7.950%	121,248.75
Loan Group 2 ARM	1012314774	Jan-2009	01-Apr-2007	CA	80.00	341,600.00	341,599.99	01-Jul-2008	5	7.475%	13,898.85
Loan Group 2 ARM	1012315265	Sep-2008	01-Apr-2007	NJ	80.00	200,000.00	197,708.73	01-Apr-2008	8	10.100%	15,837.98
Loan Group 2 ARM	1012316308	Aug-2008	01-Apr-2007	CO	90.00	279,000.00	277,505.47	01-Mar-2008	9	8.990%	21,628.96
Loan Group 2 ARM	1012317076	Jan-2009	01-Apr-2007	CA	80.00	400,000.00	396,446.20	01-May-2008	7	7.175%	19,942.80
Loan Group 2 ARM	1012318609	Sep-2008	01-Apr-2007	FL	80.00	319,200.00	313,443.00	01-Apr-2008	8	7.575%	18,565.37
Loan Group 2 ARM	1012322051	Jan-2008	01-May-2007	NY	90.00	391,500.00	383,629.33	01-Aug-2007	16	6.750%	36,292.53
Loan Group 2 ARM	1012322569	Nov-2008	01-May-2007	GA	90.00	122,310.00	120,934.44	01-May-2008	7	9.725%	8,390.15
Loan Group 2 ARM	1012325049	Jul-2008	01-Apr-2007	CA	85.00	501,500.00	497,150.39	01-Jan-2008	11	7.275%	36,590.07
Loan Group 2 ARM	1012326342	May-2008	01-Apr-2007	CT	75.00	156,750.00	155,844.42	01-Nov-2007	13	8.990%	16,571.85
Loan Group 2 ARM	1012330863	Feb-2009	01-Apr-2007	MD	90.00	243,900.00	242,652.39	01-Aug-2008	4	9.150%	10,503.52
Loan Group 2 ARM	1012332255	Jul-2008	01-Apr-2007	CA	80.00	381,600.00	381,599.55	01-Jan-2008	11	7.725%	29,868.15
Loan Group 2 ARM	1012339267	Jul-2008	01-Apr-2007	CA	80.00	288,000.00	285,715.26	01-Feb-2008	10	7.600%	20,333.76
Loan Group 2 ARM	1012340718	Dec-2008	01-Apr-2007	FL	65.31	209,000.00	204,553.35	01-May-2008	7	6.700%	9,558.79
Loan Group 2 ARM	1012341548	Aug-2008	01-Apr-2007	CA	90.00	443,700.00	442,212.30	01-Nov-2007	13	9.300%	48,681.55
Loan Group 2 ARM	1012341977	Nov-2008	01-Apr-2007	AZ	80.00	162,400.00	161,075.76	01-Jun-2008	6	7.500%	7,529.61
Loan Group 2 ARM	1012352991	Feb-2009	01-Apr-2007	CA	90.00	630,000.00	623,033.78	01-Oct-2008	2	6.375%	12,216.70
Loan Group 2 ARM	1012366851	Jul-2008	01-Apr-2007	NJ	80.00	160,000.00	159,302.50	01-Jun-2008	6	9.700%	9,779.52
Loan Group 2 ARM	1012391592	Mar-2008	01-Apr-2007	CA	80.00	340,000.00	339,983.17	01-Aug-2007	16	7.750%	36,973.11
Loan Group 2 ARM	1012469768	Jan-2009	01-May-2007	TX	80.00	204,389.00	201,045.48	01-Jul-2008	5	7.875%	8,676.57
Loan Group 2 Fixed	0010571331	Feb-2009	01-Jan-2007	TX	79.99	184,500.00	180,688.40	01-Jul-2008	5	8.275%	8,220.44
Loan Group 2 Fixed	0010601841	Feb-2008	01-Jan-2007	CA	33.33	50,000.00	49,382.99	01-Feb-2008	10	10.475%	4,941.72
Loan Group 2 Fixed	0010604571	Feb-2009	01-Jan-2007	TX	80.00	156,428.00	153,719.80	01-May-2008	7	8.475%	9,227.72
Loan Group 2 Fixed	0010615368	Jan-2009	01-Jan-2007	AL	69.97	123,500.00	121,700.66	01-Jul-2008	5	9.350%	6,298.28
Loan Group 2 Fixed	1002503696	Jan-2008	01-Sep-2005	TX	80.00	116,000.00	111,830.05	01-Jul-2007	17	7.500%	12,513.54
Loan Group 2 Fixed	1008622252	May-2008	01-Oct-2006	CA	90.00	315,000.00	313,023.01	01-Nov-2007	13	9.050%	33,505.07
Loan Group 2 Fixed	1009585932	Feb-2009	01-Jan-2007	MO	76.92	50,000.00	46,662.14	01-Aug-2008	4	10.000%	2,233.76
Loan Group 2 Fixed	1009642899	Feb-2009	01-Dec-2006	TN	85.00	54,400.00	53,889.39	01-Mar-2008	9	11.500%	5,444.67
Loan Group 2 Fixed	1009996873	Aug-2008	01-Jan-2007	TX	80.00	93,200.00	92,135.02	01-Feb-2008	10	10.550%	9,288.42
Loan Group 2 Fixed	1010012871	Oct-2008	01-Dec-2006	FL	70.00	126,000.00	123,166.72	01-Mar-2008	9	7.325%	7,747.36
Loan Group 2 Fixed	1010153077	Oct-2008	01-Nov-2006	IA	85.00	68,000.00	67,243.21	01-Apr-2008	8	11.650%	6,261.97
Loan Group 2 Fixed	1010270903	May-2008	01-Dec-2006	NJ	95.00	399,000.00	396,271.71	01-Dec-2007	12	8.750%	38,218.74
Loan Group 2 Fixed	1010343817	Feb-2009	01-Dec-2006	KY	65.00	72,150.00	71,160.17	01-Aug-2008	4	10.300%	3,493.28
Loan Group 2 Fixed	1010388341	Jun-2008	01-Dec-2006	OH	85.00	74,800.00	74,238.00	01-Jan-2008	11	10.625%	8,145.85

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 Fixed	1010408445	Dec-2008	01-Jan-2007	CA	74.38	967,000.00	950,012.77	01-Jun-2008	6	8.400%	50,200.02
Loan Group 2 Fixed	1010434522	Jun-2008	01-Dec-2006	VA	20.00	84,000.00	83,605.55	01-Aug-2007	16	11.200%	13,421.48
Loan Group 2 Fixed	1010502690	Aug-2008	01-Feb-2007	TX	40.00	50,000.00	47,867.34	01-Mar-2008	9	8.665%	3,623.37
Loan Group 2 Fixed	1010503029	Oct-2008	01-Dec-2006	IL	90.00	72,000.00	71,114.38	01-Jun-2008	6	10.400%	4,704.20
Loan Group 2 Fixed	1010596759	Nov-2008	01-Feb-2007	FL	59.54	156,000.00	154,497.96	01-May-2008	7	7.375%	7,982.10
Loan Group 2 Fixed	1010614837	Aug-2008	01-Dec-2006	SC	80.00	60,800.00	59,035.98	01-Mar-2008	9	11.500%	5,979.20
Loan Group 2 Fixed	1010725085	Nov-2008	01-Jan-2007	FL	90.00	99,000.00	94,577.55	01-Apr-2008	8	9.350%	7,044.41
Loan Group 2 Fixed	1010774085	Feb-2009	01-Dec-2006	NE	85.00	72,250.00	71,147.34	01-Aug-2008	4	9.775%	3,306.21
Loan Group 2 Fixed	1010789006	Nov-2008	01-Jan-2007	FL	83.09	240,971.13	238,331.47	01-Jun-2008	6	6.900%	10,189.45
Loan Group 2 Fixed	1010859653	Jan-2009	01-Jan-2007	FL	80.00	104,000.00	103,450.25	01-Jul-2008	5	9.500%	5,435.98
Loan Group 2 Fixed	1010877072	Aug-2008	01-Jan-2007	CT	88.67	266,000.00	262,625.94	01-Mar-2008	9	6.450%	14,367.63
Loan Group 2 Fixed	1010887695	Feb-2009	01-Feb-2007	FL	80.00	372,000.00	369,728.08	01-Aug-2008	4	8.850%	15,450.45
Loan Group 2 Fixed	1010918199	Oct-2008	01-Feb-2007	TX	86.21	75,000.00	73,512.21	01-Apr-2008	8	7.650%	4,400.38
Loan Group 2 Fixed	1010924903	Feb-2008	01-Jan-2007	NJ	80.00	292,000.00	290,675.45	01-Sep-2007	15	10.025%	39,288.59
Loan Group 2 Fixed	1010926215	Oct-2008	01-Jan-2007	NM	90.00	138,600.00	138,036.94	01-Apr-2008	8	10.400%	11,398.71
Loan Group 2 Fixed	1010971102	Mar-2008	01-Feb-2007	FL	75.00	135,000.00	133,049.37	01-Oct-2007	14	9.175%	15,470.21
Loan Group 2 Fixed	1010986533	Aug-2008	01-Jan-2007	NY	80.00	542,720.00	538,383.20	01-Feb-2008	10	8.050%	40,734.67
Loan Group 2 Fixed	1010998272	Feb-2009	01-Feb-2007	FL	80.00	192,000.00	189,321.20	01-Aug-2007	16	9.350%	25,274.19
Loan Group 2 Fixed	1011003629	Dec-2007	01-Feb-2007	NY	80.00	280,000.00	278,137.66	01-Jul-2007	17	8.550%	35,549.99
Loan Group 2 Fixed	1011020469	Jan-2009	01-Feb-2007	NH	80.00	200,000.00	196,483.47	01-Jul-2008	5	8.175%	8,823.68
Loan Group 2 Fixed	1011048467	Jun-2008	01-Jan-2007	WI	70.00	108,500.00	107,777.99	01-Dec-2007	12	8.700%	10,331.88
Loan Group 2 Fixed	1011054413	Jan-2008	01-Feb-2007	NY	80.00	496,000.00	491,484.13	01-Aug-2007	16	7.425%	51,238.13
Loan Group 2 Fixed	1011093201	Feb-2009	01-Jan-2007	OH	90.00	106,200.00	105,394.78	01-Aug-2008	4	8.250%	4,088.55
Loan Group 2 Fixed	1011107438	Nov-2008	01-Feb-2007	MS	95.00	106,400.00	105,070.81	01-Jul-2008	5	9.900%	5,774.01
Loan Group 2 Fixed	1011110219	Feb-2009	01-Feb-2007	OH	85.00	87,975.00	86,907.01	01-Jun-2008	6	6.000%	4,405.45
Loan Group 2 Fixed	1011131358	Sep-2008	01-Feb-2007	FL	95.00	427,500.00	425,631.46	01-Apr-2007	20	9.850%	69,776.73
Loan Group 2 Fixed	1011184728	Feb-2009	01-Feb-2007	TX	84.66	125,300.00	123,928.93	01-Jun-2008	6	10.550%	8,321.21
Loan Group 2 Fixed	1011185068	Feb-2009	01-Feb-2007	TX	80.00	84,000.00	83,328.31	01-Jul-2007	17	12.050%	15,290.74
Loan Group 2 Fixed	1011200309	Nov-2008	01-Feb-2007	FL	85.00	80,750.00	79,745.48	01-May-2008	7	9.250%	5,240.70
Loan Group 2 Fixed	1011205607	Dec-2008	01-Feb-2007	OH	85.00	113,050.00	111,333.44	01-Jul-2008	5	8.925%	5,486.11
Loan Group 2 Fixed	1011206438	Dec-2007	01-Jan-2007	FL	79.90	166,950.00	164,513.59	01-Jun-2007	18	9.125%	23,787.93
Loan Group 2 Fixed	1011268898	Oct-2008	01-Feb-2007	SC	90.00	86,400.00	85,298.58	01-Apr-2008	8	9.800%	6,630.79
Loan Group 2 Fixed	1011284754	Aug-2008	01-Feb-2007	CA	85.00	488,750.00	483,333.72	01-Mar-2008	9	6.700%	27,546.94
Loan Group 2 Fixed	1011288590	Nov-2008	01-Feb-2007	FL	69.41	152,700.00	150,777.88	01-May-2008	7	6.400%	6,689.06
Loan Group 2 Fixed	1011290774	Feb-2009	01-Feb-2007	FL	80.00	308,000.00	302,261.66	01-Aug-2008	4	7.875%	11,177.56
Loan Group 2 Fixed	1011297483	Oct-2008	01-Feb-2007	MA	85.00	369,750.00	363,996.18	01-Apr-2008	8	8.800%	25,269.78
Loan Group 2 Fixed	1011303305	Nov-2008	01-Feb-2007	MD	93.62	88,000.00	86,808.32	01-May-2008	7	9.500%	5,876.85
Loan Group 2 Fixed	1011331169	Mar-2008	01-Feb-2007	NJ	70.00	217,000.00	213,522.00	01-Oct-2007	14	8.650%	23,337.74
Loan Group 2 Fixed	1011332792	Jan-2009	01-Feb-2007	WI	90.00	90,900.00	89,010.29	01-Jul-2008	5	7.300%	3,543.47
Loan Group 2 Fixed	1011354795	Feb-2009	01-Feb-2007	MS	90.00	197,100.00	194,818.99	01-Aug-2008	4	10.275%	9,538.79

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Loan Group 2 Fixed	1011369994	Aug-2008	01-Feb-2007	NY	80.00	388,000.00	383,944.50	01-Feb-2008	10	6.925%	24,739.34
Loan Group 2 Fixed	1011410270	Feb-2008	01-Feb-2007	NY	80.00	416,000.00	408,172.53	01-Sep-2007	15	7.825%	42,661.48
Loan Group 2 Fixed	1011425424	Jan-2009	01-Feb-2007	OH	86.45	185,000.00	181,662.14	01-Jul-2008	5	8.050%	8,025.78
Loan Group 2 Fixed	1011430873	Feb-2009	01-Feb-2007	OK	80.00	73,200.00	71,955.59	01-Jul-2008	5	8.625%	3,420.07
Loan Group 2 Fixed	1011438679	Nov-2008	01-Feb-2007	FL	83.92	131,750.00	129,739.68	01-May-2008	7	8.900%	8,200.70
Loan Group 2 Fixed	1011442833	Dec-2008	01-Feb-2007	MA	80.00	408,000.00	404,853.94	01-May-2008	7	8.025%	22,886.69
Loan Group 2 Fixed	1011445233	Jul-2008	01-Mar-2007	TX	80.00	88,000.00	87,004.64	01-Jan-2008	11	10.240%	9,212.65
Loan Group 2 Fixed	1011449783	Mar-2008	01-Feb-2007	NY	83.71	276,250.00	271,556.87	01-Sep-2007	15	9.550%	35,044.46
Loan Group 2 Fixed	1011451127	Jan-2008	01-Feb-2007	FL	70.00	274,750.00	273,048.07	01-Aug-2007	16	8.800%	34,078.77
Loan Group 2 Fixed	1011452929	Nov-2008	01-Feb-2007	NV	85.00	225,250.00	223,156.61	01-Jul-2007	17	7.350%	24,297.33
Loan Group 2 Fixed	1011462311	Apr-2008	01-Feb-2007	MD	75.00	67,500.00	66,449.65	01-Oct-2007	14	10.850%	9,221.80
Loan Group 2 Fixed	1011465531	Aug-2008	01-Mar-2007	FL	55.25	100,000.00	99,272.48	01-Mar-2008	9	8.075%	6,906.56
Loan Group 2 Fixed	1011511376	Nov-2008	01-Feb-2007	FL	90.00	585,000.00	583,504.45	01-May-2008	7	8.775%	36,233.60
Loan Group 2 Fixed	1011523988	Sep-2008	01-Mar-2007	MA	95.00	165,300.00	162,858.49	01-Mar-2008	9	9.100%	12,887.63
Loan Group 2 Fixed	1011597480	May-2008	01-Feb-2007	TX	80.00	80,000.00	78,823.36	01-Nov-2007	13	9.150%	8,565.28
Loan Group 2 Fixed	1011660945	Nov-2008	01-Feb-2007	FL	80.00	271,200.00	266,194.78	01-May-2008	7	8.375%	15,780.73
Loan Group 2 Fixed	1011709305	Jan-2009	01-Mar-2007	CA	69.29	485,000.00	472,761.64	01-May-2008	7	6.250%	20,498.68
Loan Group 2 Fixed	1011733172	Sep-2008	01-Mar-2007	NM	80.00	84,000.00	82,772.01	01-Mar-2008	9	9.100%	6,550.02
Loan Group 2 Fixed	1011835963	Nov-2008	01-Mar-2007	GA	85.00	807,500.00	805,468.90	01-May-2008	7	8.700%	49,564.03
Loan Group 2 Fixed	1011886122	Dec-2007	01-Mar-2007	NY	80.00	520,000.00	512,028.72	01-Jun-2007	18	8.650%	70,041.85
Loan Group 2 Fixed	1012113651	Aug-2008	01-Apr-2007	TX	90.00	68,400.00	67,437.58	01-Apr-2008	8	8.850%	4,709.50
Loan Group 2 Fixed	1012145261	Feb-2009	01-Apr-2007	WI	95.00	154,850.00	154,015.81	01-Aug-2008	4	9.500%	6,936.12
Loan Group 2 Fixed	1012185477	Jul-2008	01-Apr-2007	TX	80.00	80,800.00	79,596.20	01-Jan-2008	11	8.565%	6,987.95
Loan Group 2 Fixed	1012186804	May-2008	01-Apr-2007	FL	84.91	225,000.00	221,075.89	01-Nov-2007	13	7.750%	20,163.74
Loan Group 2 Fixed	1012200637	Feb-2009	01-Apr-2007	NV	88.04	202,500.00	201,702.75	01-Sep-2008	3	7.450%	5,844.10
Loan Group 2 Fixed	1012218682	Nov-2008	01-Apr-2007	IL	80.00	132,800.00	132,800.00	01-May-2008	7	8.025%	7,494.93
Loan Group 2 Fixed	1012251582	Apr-2008	01-Apr-2007	FL	67.98	121,000.00	118,889.68	01-Dec-2007	12	7.750%	10,116.78
Loan Group 2 Fixed	1012307452	Jan-2009	01-Apr-2007	FL	61.60	385,000.00	382,249.32	01-Jul-2008	5	7.975%	16,689.80
Loan Group 2 Fixed	1012407745	Nov-2008	01-Apr-2007	AZ	52.08	100,000.00	94,018.08	01-Jun-2008	6	9.625%	5,781.31

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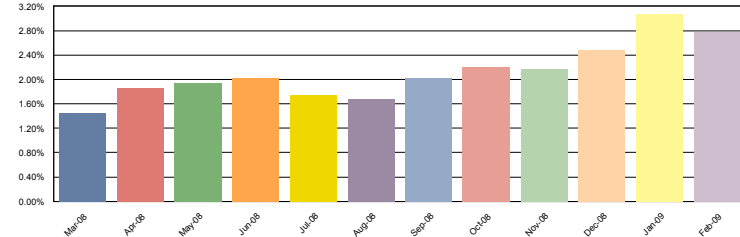
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

New Bankruptcy Loans	
Loans in Bankruptcy	21
Original Principal Balance	3,824,342.00
Current Scheduled Balance	3,796,303.38
Current Bankruptcy Total	
Loans in Bankruptcy	155
Original Principal Balance	28,455,719.00
Current Scheduled Balance	28,204,508.01

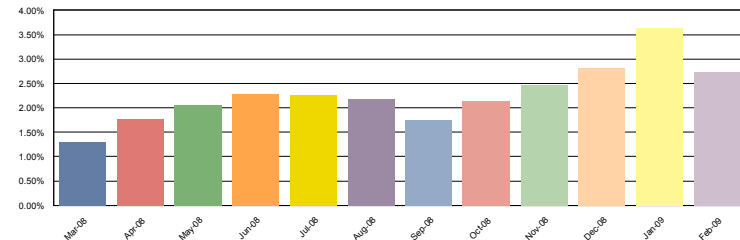
12 Month Bankruptcy History



Loan Group 1 ARM

New Bankruptcy Loans	
Loans in Bankruptcy	4
Original Principal Balance	1,074,550.00
Current Scheduled Balance	1,069,717.52
Current Bankruptcy Total	
Loans in Bankruptcy	24
Original Principal Balance	4,904,745.00
Current Scheduled Balance	4,872,304.83

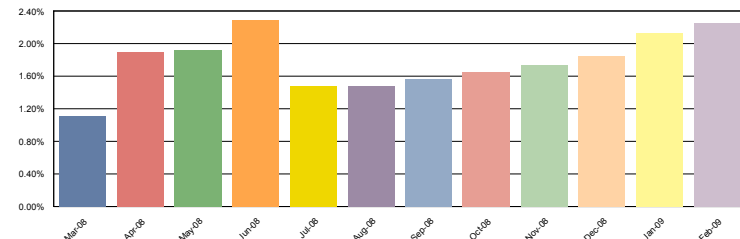
12 Month Bankruptcy History



Loan Group 1 Fixed

New Bankruptcy Loans	
Loans in Bankruptcy	1
Original Principal Balance	54,000.00
Current Scheduled Balance	53,251.60
Current Bankruptcy Total	
Loans in Bankruptcy	13
Original Principal Balance	1,258,292.00
Current Scheduled Balance	1,230,079.98

12 Month Bankruptcy History



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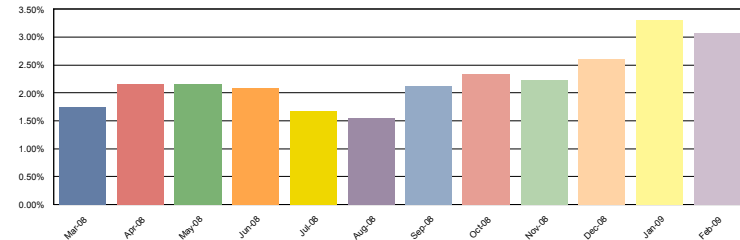
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Loan Group 2 ARM

New Bankruptcy Loans	
Loans in Bankruptcy	11
Original Principal Balance	2,373,792.00
Current Scheduled Balance	2,354,675.62
Current Bankruptcy Total	
Loans in Bankruptcy	74
Original Principal Balance	18,277,697.00
Current Scheduled Balance	18,139,047.88

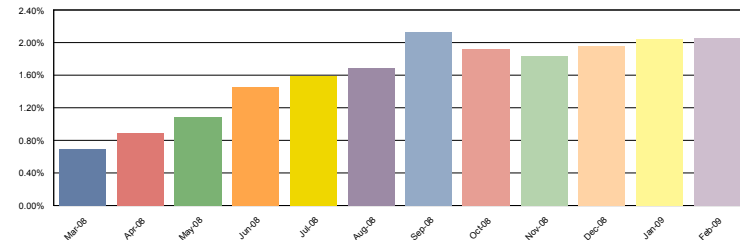
12 Month Bankruptcy History



Loan Group 2 Fixed

New Bankruptcy Loans	
Loans in Bankruptcy	5
Original Principal Balance	322,000.00
Current Scheduled Balance	318,658.64
Current Bankruptcy Total	
Loans in Bankruptcy	44
Original Principal Balance	4,014,985.00
Current Scheduled Balance	3,963,075.32

12 Month Bankruptcy History



Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1009668763	Jul-2008	01-Nov-2006	NV	85.00	357,000.00	355,227.81	01-Dec-2007	12	10.000%	39,427.74
Loan Group 1 ARM	1010369013	Jan-2009	01-Dec-2006	IN	95.00	85,405.00	84,172.30	01-Dec-2008	0	10.250%	1,368.88
Loan Group 1 ARM	1010381008	Aug-2008	01-Jan-2007	MS	63.49	200,000.00	196,829.27	01-Jan-2008	11	9.200%	18,632.92
Loan Group 1 ARM	1010797284	Jan-2009	01-Jan-2007	CA	95.00	380,000.00	376,618.46	01-Apr-2008	8	9.125%	22,899.08
Loan Group 1 ARM	1010874404	Jul-2008	01-Jan-2007	CA	90.00	322,200.00	319,845.21	01-Mar-2008	9	9.375%	23,840.37
Loan Group 1 ARM	1010930004	Feb-2009	01-Jan-2007	OR	80.00	212,800.00	211,640.75	01-Nov-2008	1	9.421%	4,384.96
Loan Group 1 ARM	1011037772	Dec-2008	01-Jan-2007	NY	90.00	315,000.00	315,000.00	01-Jul-2007	17	7.750%	36,159.47
Loan Group 1 ARM	1011048724	May-2008	01-Jan-2007	TN	84.71	72,000.00	71,641.19	01-May-2008	7	10.125%	5,176.45
Loan Group 1 ARM	1011048859	Feb-2009	01-Jan-2007	NJ	80.00	344,000.00	341,298.05	01-Dec-2008	0	9.250%	4,979.06
Loan Group 1 ARM	1011054011	Jan-2009	01-Feb-2007	FL	85.00	140,250.00	138,333.31	01-Oct-2008	2	8.950%	3,902.86

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 1 ARM	1011091837	Feb-2009	01-Jan-2007	CA	74.95	386,000.00	385,979.76	01-Jan-2008	11	9.125%	29,784.87
Loan Group 1 ARM	1011094282	Oct-2008	01-Jan-2007	NV	82.59	204,000.00	204,000.00	01-Aug-2007	16	6.990%	19,859.40
Loan Group 1 ARM	1011160744	Feb-2009	01-Feb-2007	TN	85.00	131,750.00	130,798.96	01-Nov-2008	1	8.450%	2,601.19
Loan Group 1 ARM	1011265695	Jan-2009	01-Feb-2007	MI	90.00	72,000.00	71,182.93	01-Sep-2008	3	10.150%	2,865.13
Loan Group 1 ARM	1011265775	Jan-2009	01-Feb-2007	MI	90.00	57,600.00	56,916.91	01-Sep-2008	3	10.150%	2,290.93
Loan Group 1 ARM	1011265891	Jan-2009	01-Feb-2007	MI	85.00	59,500.00	58,845.05	01-Sep-2008	3	10.300%	2,405.27
Loan Group 1 ARM	1011273748	Nov-2008	01-Feb-2007	CO	85.00	113,390.00	111,642.94	01-Apr-2008	8	8.875%	7,799.32
Loan Group 1 ARM	1011300120	Sep-2008	01-Feb-2007	FL	56.41	220,000.00	217,521.27	01-Jun-2008	6	8.875%	12,097.49
Loan Group 1 ARM	1011307908	Jul-2008	01-Feb-2007	FL	90.00	189,000.00	189,000.00	01-Aug-2007	16	8.500%	19,333.21
Loan Group 1 ARM	1011419618	Oct-2008	01-Feb-2007	CA	69.15	325,000.00	322,051.37	01-Dec-2007	12	8.500%	26,293.17
Loan Group 1 ARM	1011477984	Jan-2009	01-Feb-2007	PA	85.00	280,500.00	279,048.42	01-Apr-2007	20	9.425%	43,687.78
Loan Group 1 ARM	1011503713	Sep-2008	01-Feb-2007	FL	95.00	158,650.00	158,650.00	01-Nov-2008	1	9.150%	3,430.83
Loan Group 1 ARM	1011545152	Jan-2009	01-Feb-2007	CA	75.00	127,500.00	125,324.30	01-Mar-2008	9	8.875%	9,523.49
Loan Group 1 ARM	1011665977	Nov-2007	01-Mar-2007	GA	80.00	151,200.00	150,736.57	01-Aug-2008	4	8.175%	5,787.29
Loan Group 1 Fixed	1010332302	Dec-2007	01-Dec-2006	CA	80.00	398,400.00	388,822.43	01-Nov-2007	13	6.990%	31,783.80
Loan Group 1 Fixed	1010482612	May-2008	01-Dec-2006	MA	20.00	72,000.00	72,327.28	01-Aug-2008	4	11.900%	4,123.66
Loan Group 1 Fixed	1010925109	Jan-2009	01-Jan-2007	IL	20.00	73,000.00	72,344.86	01-Jul-2007	17	10.050%	10,961.56
Loan Group 1 Fixed	1010927893	Feb-2009	01-Jan-2007	CA	20.00	54,000.00	53,251.60	01-Dec-2008	0	9.600%	808.38
Loan Group 1 Fixed	1010943250	Jan-2009	01-Jan-2007	MI	20.00	31,000.00	30,759.86	01-Nov-2008	1	12.200%	900.13
Loan Group 1 Fixed	1011023411	Nov-2008	01-Feb-2007	IL	20.00	34,800.00	34,550.85	01-May-2008	7	11.900%	2,956.55
Loan Group 1 Fixed	1011059356	Jan-2009	01-Jan-2007	WI	20.00	77,400.00	76,822.32	01-Mar-2008	9	11.700%	7,894.53
Loan Group 1 Fixed	1011102521	Oct-2008	01-Feb-2007	FL	20.00	56,500.00	55,867.63	01-Dec-2007	12	9.750%	6,044.52
Loan Group 1 Fixed	1011387475	Dec-2008	01-Feb-2007	VA	20.00	47,600.00	47,152.58	01-Aug-2008	4	10.600%	2,382.30
Loan Group 1 Fixed	1011392389	Jul-2008	01-Feb-2007	TX	68.67	80,000.00	68,731.00	01-Sep-2007	15	9.100%	8,893.02
Loan Group 1 Fixed	1011426012	Dec-2007	01-Feb-2007	ID	90.00	162,000.00	159,913.98	01-May-2008	7	9.750%	11,125.21
Loan Group 1 Fixed	1011522453	Jan-2009	01-Feb-2007	FL	80.00	126,392.00	124,680.29	01-Dec-2007	12	9.275%	12,814.39
Loan Group 1 Fixed	1011574940	Sep-2008	01-Feb-2007	MT	20.00	45,200.00	44,855.30	01-May-2008	7	11.600%	3,737.50
Loan Group 2 ARM	0010604325	Jan-2009	01-Feb-2007	NC	85.00	114,750.00	114,262.59	01-Aug-2008	4	10.100%	5,488.17
Loan Group 2 ARM	1008429300	Jul-2008	01-Aug-2006	MO	90.00	71,910.00	71,303.54	01-Oct-2008	2	8.550%	1,914.75
Loan Group 2 ARM	1009977144	Sep-2008	01-Dec-2006	NV	80.83	388,000.00	382,242.63	01-Apr-2008	8	10.000%	29,013.60
Loan Group 2 ARM	1009985867	Dec-2008	01-Dec-2006	CA	80.00	266,311.00	266,302.80	01-Aug-2008	4	8.175%	8,887.86
Loan Group 2 ARM	1010261888	Dec-2008	01-Feb-2007	OH	95.00	66,025.00	65,218.30	01-Nov-2007	13	8.800%	6,782.51
Loan Group 2 ARM	1010294291	Dec-2008	01-Jan-2007	NY	80.00	97,232.00	96,493.44	01-Nov-2008	1	8.325%	1,888.83
Loan Group 2 ARM	1010308017	Jan-2009	01-Feb-2007	IL	85.00	250,750.00	247,521.60	01-Mar-2008	9	9.750%	21,058.14
Loan Group 2 ARM	1010432230	May-2008	01-Dec-2006	MI	85.00	93,500.00	92,093.91	01-Oct-2007	14	10.000%	11,045.78
Loan Group 2 ARM	1010484086	Feb-2009	01-Jan-2007	CA	83.17	262,000.00	260,819.54	01-Aug-2007	16	9.900%	36,835.29
Loan Group 2 ARM	1010499141	Jan-2009	01-Jan-2007	IL	90.00	108,000.00	106,326.22	01-Mar-2008	9	9.375%	8,218.34
Loan Group 2 ARM	1010577690	Jan-2008	01-Jan-2007	AL	90.00	67,500.00	66,341.54	01-Jan-2008	11	9.375%	5,843.60
Loan Group 2 ARM	1010611439	Feb-2009	01-Jan-2007	OH	90.00	72,000.00	71,296.28	01-Jul-2008	5	10.650%	4,224.13
Loan Group 2 ARM	1010667735	Apr-2008	01-Feb-2007	PA	85.00	51,425.00	50,782.59	01-Mar-2008	9	9.900%	4,390.02

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Loan Group 2 ARM	1010693243	Jan-2008	01-Dec-2006	MD	75.00	247,500.00	245,855.20	01-Jul-2008	5	8.850%	11,988.04
Loan Group 2 ARM	1010697631	Nov-2008	01-Feb-2007	NJ	80.00	320,000.00	317,835.81	01-May-2008	7	8.875%	19,143.70
Loan Group 2 ARM	1010824389	Feb-2008	01-Jan-2007	VA	95.00	471,200.00	467,928.44	01-Feb-2008	10	8.550%	37,738.25
Loan Group 2 ARM	1010849905	Jul-2008	01-Jan-2007	IA	90.00	113,400.00	111,611.36	01-Mar-2008	9	8.950%	8,679.39
Loan Group 2 ARM	1010852589	Jan-2009	01-Jan-2007	CA	80.00	360,000.00	356,256.63	01-Nov-2007	13	8.990%	30,179.43
Loan Group 2 ARM	1010895383	Jan-2008	01-Feb-2007	GA	62.39	96,700.00	95,201.68	01-May-2008	7	8.975%	6,071.16
Loan Group 2 ARM	1010896710	Nov-2008	01-Mar-2007	NJ	64.52	100,000.00	98,665.75	01-Jun-2007	18	9.350%	14,642.74
Loan Group 2 ARM	1010920435	Feb-2009	01-Jan-2007	SC	80.00	84,000.00	83,481.31	01-Apr-2008	8	9.087%	5,981.97
Loan Group 2 ARM	1010925886	Feb-2009	01-Feb-2007	TX	85.00	107,015.00	104,683.17	01-Jul-2008	5	8.625%	4,119.98
Loan Group 2 ARM	1010942590	Jan-2009	01-Jan-2007	MI	80.00	124,000.00	123,016.12	01-Nov-2008	1	8.075%	2,331.17
Loan Group 2 ARM	1010960249	Dec-2008	01-Jan-2007	NY	80.00	380,000.00	375,484.25	01-Aug-2007	16	6.850%	35,928.98
Loan Group 2 ARM	1010968116	Feb-2008	01-Jan-2007	TN	90.00	113,040.00	111,343.22	01-Aug-2008	4	9.300%	4,909.83
Loan Group 2 ARM	1010975359	Jan-2009	01-Feb-2007	CA	89.99	500,000.00	500,000.00	01-Nov-2007	13	6.750%	39,062.55
Loan Group 2 ARM	1010980977	Sep-2008	01-Jan-2007	OK	95.00	94,905.00	94,299.99	01-Sep-2007	15	8.850%	11,181.06
Loan Group 2 ARM	1010997772	Oct-2008	01-Feb-2007	CA	80.00	336,000.00	336,000.00	01-Jan-2008	11	8.500%	23,828.00
Loan Group 2 ARM	1011023527	Nov-2008	01-Feb-2007	IL	80.00	139,200.00	136,807.08	01-Jun-2008	6	8.375%	7,136.74
Loan Group 2 ARM	1011039814	Mar-2008	01-Feb-2007	CA	80.00	344,000.00	343,999.98	01-Jan-2008	11	8.625%	25,549.17
Loan Group 2 ARM	1011046156	Feb-2009	01-Feb-2007	MD	85.00	446,250.00	443,676.68	01-Jul-2007	17	9.050%	60,208.38
Loan Group 2 ARM	1011101611	Nov-2008	01-Feb-2007	OH	85.00	50,150.00	49,318.06	01-Aug-2008	4	8.725%	2,033.14
Loan Group 2 ARM	1011108268	Apr-2008	01-Feb-2007	CA	82.42	680,000.00	675,666.03	01-Nov-2007	13	8.700%	69,405.51
Loan Group 2 ARM	1011143853	Jan-2008	01-Feb-2007	NJ	80.00	316,000.00	311,634.59	01-Feb-2008	10	9.400%	27,843.12
Loan Group 2 ARM	1011150194	Oct-2008	01-Feb-2007	CA	89.11	540,000.00	540,000.00	01-Dec-2007	12	8.891%	46,071.59
Loan Group 2 ARM	1011158481	Oct-2008	01-Feb-2007	NV	80.00	376,000.00	372,728.64	01-Jul-2007	17	8.625%	42,089.01
Loan Group 2 ARM	1011163162	Feb-2009	01-Feb-2007	MO	90.00	121,500.00	119,630.21	01-Jun-2008	6	9.000%	6,694.35
Loan Group 2 ARM	1011199678	Jan-2009	01-Feb-2007	RI	90.00	216,000.00	214,436.34	01-May-2008	7	8.250%	12,483.47
Loan Group 2 ARM	1011199829	Dec-2008	01-Feb-2007	FL	85.00	242,250.00	240,701.99	01-May-2008	7	8.950%	15,274.20
Loan Group 2 ARM	1011206054	Jan-2009	01-Feb-2007	CT	80.00	244,000.00	241,007.26	01-Apr-2007	20	9.990%	40,253.62
Loan Group 2 ARM	1011213055	Sep-2008	01-Feb-2007	MI	90.00	88,200.00	87,151.31	01-Nov-2008	1	10.175%	2,110.19
Loan Group 2 ARM	1011244940	Nov-2008	01-Feb-2007	MA	90.00	211,500.00	208,168.15	01-Sep-2008	3	8.875%	7,244.22
Loan Group 2 ARM	1011247206	Feb-2009	01-Feb-2007	FL	74.11	146,000.00	145,131.07	01-Jul-2007	17	10.000%	19,482.98
Loan Group 2 ARM	1011248072	Jun-2008	01-Feb-2007	MO	80.00	216,000.00	211,414.88	01-Jun-2008	6	8.875%	11,132.20
Loan Group 2 ARM	1011262260	Jan-2009	01-Feb-2007	OR	79.30	180,000.00	177,905.29	01-Aug-2008	4	8.450%	5,597.54
Loan Group 2 ARM	1011267648	May-2008	01-Feb-2007	MA	80.00	196,000.00	194,236.94	01-Jan-2008	11	8.625%	14,803.89
Loan Group 2 ARM	1011269897	Nov-2008	01-Feb-2007	DE	74.84	116,000.00	114,914.02	01-Nov-2007	13	8.625%	10,526.97
Loan Group 2 ARM	1011298918	Sep-2008	01-Feb-2007	OH	84.52	131,000.00	130,303.75	01-Apr-2007	20	8.875%	19,082.33
Loan Group 2 ARM	1011315604	Sep-2008	01-Feb-2007	MI	80.00	106,400.00	105,518.41	01-Jun-2008	6	8.875%	5,191.33
Loan Group 2 ARM	1011320643	Dec-2008	01-Feb-2007	CA	69.60	435,000.00	431,108.70	01-Nov-2007	13	8.500%	37,940.60
Loan Group 2 ARM	1011340373	Jan-2009	01-Feb-2007	HI	85.00	221,000.00	220,396.32	01-Nov-2008	1	8.600%	4,464.10
Loan Group 2 ARM	1011348918	Mar-2008	01-Feb-2007	CA	80.00	480,387.00	480,386.36	01-Apr-2007	20	8.625%	58,296.82
Loan Group 2 ARM	1011369529	Jan-2009	01-Feb-2007	AL	90.00	102,600.00	101,245.31	01-Feb-2007	22	9.625%	16,266.84

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Loan Group 2 ARM	1011382247	Jun-2008	01-Feb-2007	MI	75.00	76,500.00	76,014.26	01-Aug-2008	4	11.700%	4,262.94
Loan Group 2 ARM	1011390559	Jan-2009	01-Feb-2007	CA	80.00	320,000.00	317,250.03	01-May-2007	19	8.750%	39,205.77
Loan Group 2 ARM	1011403741	Sep-2008	01-Feb-2007	CA	80.00	372,000.00	368,038.88	01-Nov-2007	13	8.725%	29,306.30
Loan Group 2 ARM	1011408684	Dec-2008	01-Feb-2007	LA	80.00	124,000.00	122,711.77	01-Jun-2007	18	10.800%	21,163.13
Loan Group 2 ARM	1011412152	Dec-2008	01-Feb-2007	NY	83.33	175,000.00	172,173.62	01-Jan-2008	11	8.875%	15,220.75
Loan Group 2 ARM	1011486545	Jan-2009	01-Feb-2007	MD	94.98	223,200.00	222,556.93	01-Apr-2008	8	8.625%	14,786.75
Loan Group 2 ARM	1011495704	Dec-2008	01-Mar-2007	OR	85.00	234,600.00	230,710.78	01-Jan-2008	11	8.250%	19,470.25
Loan Group 2 ARM	1011497524	Feb-2009	01-Feb-2007	CA	80.00	572,000.00	570,055.49	01-Sep-2007	15	8.625%	60,865.74
Loan Group 2 ARM	1011538375	Aug-2008	01-Feb-2007	HI	80.00	460,000.00	457,090.95	01-Apr-2008	8	8.500%	23,730.70
Loan Group 2 ARM	1011580096	Feb-2009	01-Feb-2007	TN	85.00	124,950.00	124,192.38	01-Dec-2008	0	8.875%	1,734.21
Loan Group 2 ARM	1011583823	Oct-2007	01-Feb-2007	TX	75.00	69,750.00	68,426.95	01-Jul-2008	5	8.625%	2,953.05
Loan Group 2 ARM	1011634485	Feb-2009	01-Mar-2007	TX	95.00	160,427.00	158,086.04	01-Feb-2008	10	8.900%	13,335.59
Loan Group 2 ARM	1011652482	Jan-2009	01-Mar-2007	VA	91.46	750,000.00	748,166.51	01-Mar-2008	9	8.775%	56,788.40
Loan Group 2 ARM	1011693492	Sep-2008	01-Mar-2007	AZ	95.00	247,000.00	245,215.88	01-Aug-2008	4	8.100%	9,328.75
Loan Group 2 ARM	1011734046	Jun-2008	01-Mar-2007	TX	80.00	347,920.00	345,280.65	01-Feb-2008	10	7.925%	25,692.90
Loan Group 2 ARM	1012099953	Jan-2009	01-Apr-2007	CA	93.65	420,000.00	418,506.28	01-Feb-2008	10	7.650%	29,954.79
Loan Group 2 ARM	1012113919	Dec-2008	01-Apr-2007	CA	76.39	550,000.00	545,958.97	01-Apr-2008	8	7.875%	33,616.25
Loan Group 2 ARM	1012142549	Sep-2008	01-Apr-2007	VA	85.00	552,500.00	549,046.95	01-Mar-2008	9	8.450%	40,081.00
Loan Group 2 ARM	1012230800	Nov-2008	01-Apr-2007	NJ	80.00	390,400.00	388,960.29	01-Mar-2008	9	7.550%	25,162.02
Loan Group 2 ARM	1012308273	Sep-2008	01-Apr-2007	GA	80.00	127,200.00	126,825.54	01-Mar-2008	9	8.675%	9,510.57
Loan Group 2 ARM	1012310956	Feb-2009	01-Apr-2007	CA	90.00	277,650.00	273,623.45	01-Oct-2008	2	6.050%	5,069.25
Loan Group 2 Fixed	1009470440	Apr-2008	01-Dec-2006	PA	90.00	63,000.00	62,248.73	01-Feb-2007	22	10.550%	11,004.81
Loan Group 2 Fixed	1010019918	Jun-2008	01-Nov-2006	IA	90.00	58,500.00	57,727.69	01-Feb-2008	10	10.250%	5,647.40
Loan Group 2 Fixed	1010271234	Feb-2009	01-Dec-2006	CA	20.00	103,800.00	102,769.48	01-Jul-2008	5	10.800%	6,178.79
Loan Group 2 Fixed	1010424196	Nov-2008	01-Jan-2007	NY	20.00	88,000.00	86,798.87	01-Jun-2007	18	11.800%	16,378.22
Loan Group 2 Fixed	1010469780	May-2008	01-Dec-2006	IL	20.00	44,433.00	43,959.29	01-Nov-2008	1	11.350%	1,193.43
Loan Group 2 Fixed	1010495065	Oct-2008	01-Jan-2007	FL	20.00	65,095.00	64,538.96	01-Dec-2008	0	11.950%	1,232.31
Loan Group 2 Fixed	1010498393	Jan-2009	01-Dec-2006	TX	20.00	66,500.00	65,561.40	01-Jan-2009	0	9.800%	1,017.02
Loan Group 2 Fixed	1010578653	Oct-2007	01-Dec-2006	NY	20.00	108,000.00	107,496.10	01-Jun-2007	18	10.400%	17,740.73
Loan Group 2 Fixed	1010605669	Sep-2008	01-Jan-2007	MS	80.00	69,360.00	68,452.06	01-Sep-2008	3	9.900%	2,685.52
Loan Group 2 Fixed	1010632121	Dec-2008	01-Jan-2007	NJ	20.00	118,800.00	118,021.04	01-Dec-2007	12	11.550%	15,226.13
Loan Group 2 Fixed	1010671089	Jul-2008	01-Jan-2007	AR	20.00	46,800.00	46,016.85	01-Mar-2008	9	8.000%	3,171.73
Loan Group 2 Fixed	1010779794	Sep-2008	01-Jan-2007	MD	20.00	97,000.00	96,529.62	01-Sep-2007	15	12.950%	17,040.49
Loan Group 2 Fixed	1010803428	Sep-2008	01-Jan-2007	CT	20.00	42,000.00	41,849.55	01-Jan-2008	11	12.450%	5,420.87
Loan Group 2 Fixed	1010830577	Nov-2008	01-Feb-2007	CA	20.00	111,800.00	111,171.16	01-Apr-2007	20	11.990%	22,390.36
Loan Group 2 Fixed	1010879686	Aug-2008	01-Jan-2007	TX	85.00	93,500.00	92,028.38	01-Mar-2008	9	9.300%	7,451.43
Loan Group 2 Fixed	1010907165	Jan-2009	01-Jan-2007	AR	80.00	194,400.00	191,051.45	01-Nov-2008	1	8.625%	3,886.30
Loan Group 2 Fixed	1010932985	Dec-2008	01-Jan-2007	CA	20.00	111,000.00	109,850.78	01-Nov-2007	13	9.350%	12,169.15
Loan Group 2 Fixed	1010944767	Jan-2009	01-Feb-2007	NJ	20.00	86,980.00	86,261.98	01-Dec-2008	0	11.900%	1,639.89
Loan Group 2 Fixed	1010956691	Oct-2008	01-Jan-2007	CA	20.00	103,600.00	102,996.28	01-Jan-2008	11	12.100%	12,950.13

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Scheduled Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
Loan Group 2 Fixed	1010998245	Oct-2008	01-Feb-2007	CA	20.00	84,000.00	83,317.63	01-Nov-2007	13	11.300%	11,271.01
Loan Group 2 Fixed	1011040438	Jan-2008	01-Feb-2007	CA	20.00	86,000.00	85,404.18	01-Feb-2008	10	12.050%	9,876.84
Loan Group 2 Fixed	1011053806	Sep-2008	01-Jan-2007	FL	20.00	54,000.00	53,390.81	01-Feb-2008	10	9.950%	5,055.47
Loan Group 2 Fixed	1011074400	Sep-2008	01-Jan-2007	IL	20.00	54,400.00	54,003.98	01-Nov-2007	13	12.050%	7,810.71
Loan Group 2 Fixed	1011080108	Dec-2008	01-Jan-2007	GA	20.00	35,487.00	35,246.87	01-Jan-2008	11	11.400%	4,164.67
Loan Group 2 Fixed	1011081394	Jan-2009	01-Jan-2007	GA	20.00	36,800.00	36,474.56	01-Oct-2008	2	11.600%	1,350.36
Loan Group 2 Fixed	1011083463	Feb-2009	01-Jan-2007	TX	20.00	58,200.00	57,509.90	01-May-2008	7	9.800%	4,016.48
Loan Group 2 Fixed	1011087682	Jul-2008	01-Jan-2007	CA	20.00	108,000.00	107,363.57	01-Oct-2007	14	12.050%	16,549.48
Loan Group 2 Fixed	1011118364	Oct-2008	01-Jan-2007	CA	20.00	116,000.00	115,189.52	01-Jan-2008	11	11.300%	13,485.69
Loan Group 2 Fixed	1011134462	Feb-2009	01-Jan-2007	UT	20.00	33,550.00	33,274.47	01-May-2008	7	12.100%	2,897.32
Loan Group 2 Fixed	1011143407	Jan-2009	01-Feb-2007	GA	85.00	51,000.00	50,384.94	01-Nov-2008	1	10.075%	1,207.37
Loan Group 2 Fixed	1011161985	Jul-2008	01-Feb-2007	FL	20.00	36,000.00	35,621.02	01-Mar-2008	9	10.050%	3,123.61
Loan Group 2 Fixed	1011165810	Jan-2009	01-Jan-2007	CA	20.00	76,980.00	76,300.21	01-Mar-2008	9	10.900%	7,282.05
Loan Group 2 Fixed	1011208677	Jul-2008	01-Feb-2007	PA	78.86	250,000.00	245,496.55	01-Jan-2008	11	8.050%	20,188.27
Loan Group 2 Fixed	1011211841	Oct-2008	01-Jan-2007	FL	20.00	43,000.00	42,699.44	01-Oct-2007	14	11.250%	6,127.03
Loan Group 2 Fixed	1011215160	Sep-2008	01-Feb-2007	TX	80.00	96,800.00	95,428.90	01-Mar-2008	9	9.275%	7,704.31
Loan Group 2 Fixed	1011267602	May-2008	01-Feb-2007	MA	20.00	49,000.00	48,593.51	01-Mar-2008	9	10.150%	4,300.41
Loan Group 2 Fixed	1011288304	Sep-2008	01-Feb-2007	FL	72.57	254,000.00	248,361.25	01-Dec-2008	0	6.950%	2,673.78
Loan Group 2 Fixed	1011308079	Feb-2008	01-Feb-2007	GA	85.00	63,750.00	63,008.30	01-Jul-2008	5	10.250%	3,590.93
Loan Group 2 Fixed	1011382096	Feb-2009	01-Feb-2007	IA	90.00	59,850.00	58,952.86	01-Jul-2008	5	8.990%	2,927.29
Loan Group 2 Fixed	1011392511	Sep-2008	01-Feb-2007	TX	80.00	60,000.00	59,575.56	01-Jan-2009	0	12.626%	1,204.61
Loan Group 2 Fixed	1011581371	Feb-2009	01-Feb-2007	RI	20.00	66,600.00	66,151.93	01-Oct-2007	14	11.150%	9,404.06
Loan Group 2 Fixed	1011661436	May-2008	01-Mar-2007	NV	90.00	261,000.00	256,715.19	01-Jul-2008	5	8.300%	11,715.20
Loan Group 2 Fixed	1011728829	Dec-2008	01-Mar-2007	TX	80.00	252,000.00	247,420.70	01-May-2008	7	7.775%	13,554.96
Loan Group 2 Fixed	1012256113	Oct-2008	01-Apr-2007	TX	31.11	56,000.00	51,859.80	01-Dec-2008	0	7.590%	616.21

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Loan Group 1 ARM	19	4,573,767.80	3,031,793.15	1.701 %	0	0.00	0.00	0.000 %	19	4,573,767.80	3,031,793.15	1.701 %
Loan Group 1 Fixed	8	867,559.21	544,187.58	0.996 %	0	0.00	0.00	0.000 %	8	867,559.21	544,187.58	0.996 %
Loan Group 2 ARM	62	17,586,390.52	11,443,339.86	1.934 %	0	0.00	0.00	0.000 %	62	17,586,390.52	11,443,339.86	1.934 %
Loan Group 2 Fixed	12	1,389,411.38	1,018,159.84	0.529 %	0	0.00	0.00	0.000 %	12	1,389,411.38	1,018,159.84	0.529 %
Total	101	24,417,128.91	16,037,480.43	1.577 %	0	0.00	0.00	0.000 %	101	24,417,128.91	16,037,480.43	1.577 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Loan Group 1 ARM	1010491005	318,000.00	10.625%	CA	75.00	360	316,475.21	01/28/2009	216,678.52	216,678.52
Loan Group 1 ARM	1010629064	183,600.00	10.250%	CA	90.00	360	183,597.08	02/12/2009	171,815.68	171,815.68
Loan Group 1 ARM	1010641978	384,000.00	8.450%	OR	80.00	360	384,000.00	01/20/2009	180,668.54	180,668.54
Loan Group 1 ARM	1010721613	184,500.00	8.875%	GA	90.00	360	183,342.28	01/27/2009	125,580.88	125,580.88
Loan Group 1 ARM	1010812356	160,000.00	9.375%	AZ	80.00	360	158,794.61	01/26/2009	116,089.28	116,089.28
Loan Group 1 ARM	1010826047	339,200.00	9.250%	DC	80.00	360	333,300.53	12/16/2008	183,724.50	183,724.50
Loan Group 1 ARM	1010933573	382,500.00	9.125%	CA	85.00	360	379,298.29	01/20/2009	327,935.01	327,935.01
Loan Group 1 ARM	1011121671	193,500.00	9.200%	MN	90.00	360	192,384.01	02/10/2009	190,220.82	190,220.82
Loan Group 1 ARM	1011159275	118,400.00	8.025%	AR	80.00	360	118,400.00	11/14/2008	24,299.45	24,299.45
Loan Group 1 ARM	1011186398	235,600.00	8.500%	AZ	95.00	360	235,580.37	02/09/2009	173,994.78	173,994.78
Loan Group 1 ARM	1011216383	309,700.00	9.200%	CA	95.00	360	308,138.65	01/15/2009	283,460.05	283,460.05
Loan Group 1 ARM	1011218728	232,000.00	9.950%	FL	81.40	360	228,898.76	01/15/2009	129,596.61	129,596.61
Loan Group 1 ARM	1011222107	197,097.00	7.525%	TX	80.00	360	195,426.19	12/23/2008	64,112.13	64,112.13
Loan Group 1 ARM	1011222884	168,000.00	7.525%	CA	80.00	360	168,000.00	01/09/2009	130,946.05	130,946.05
Loan Group 1 ARM	1011229468	280,500.00	7.990%	CO	85.00	360	280,355.20	01/14/2009	125,667.58	125,667.58
Loan Group 1 ARM	1011260002	255,000.00	9.700%	MT	85.00	360	253,781.69	02/05/2009	199,334.82	199,334.82
Loan Group 1 ARM	1011290042	256,000.00	9.750%	RI	80.00	360	254,847.91	01/13/2009	151,304.11	151,304.11
Loan Group 1 ARM	1011305134	300,000.00	7.830%	CA	80.00	360	300,000.00	12/23/2008	237,629.40	237,629.40
Loan Group 1 ARM	1011319628	99,200.00	6.375%	CO	80.00	360	99,147.02	11/28/2008	(1,265.06)	(1,265.06)
Loan Group 1 Fixed	1010153647	30,700.00	12.250%	CO	20.00	360	30,613.03	03/15/2008	(15.00)	32,233.93
Loan Group 1 Fixed	1011048476	412,500.00	6.650%	CA	75.00	360	407,463.04	01/20/2009	205,430.79	205,430.79
Loan Group 1 Fixed	1011163073	210,000.00	9.025%	GA	80.00	360	208,780.39	01/06/2009	107,218.12	107,218.12
Loan Group 1 Fixed	1011192407	37,200.00	11.200%	AZ	20.00	360	36,937.31	07/18/2008	41,343.21	41,343.21
Loan Group 1 Fixed	1011231464	37,290.00	11.400%	WA	20.00	360	37,037.58	07/17/2008	39,609.66	39,609.66
Loan Group 1 Fixed	1011251977	31,700.00	12.100%	SC	20.00	360	31,453.71	12/15/2008	28,786.04	28,786.04
Loan Group 1 Fixed	1011296206	75,000.00	11.600%	CA	20.00	360	74,428.19	12/23/2008	74,601.23	74,601.23

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Loan Group 1 Fixed	1011531336	42,600.00	10.250%	FL	20.00	360	40,845.96	12/16/2008	47,213.53	47,213.53
Loan Group 2 ARM	0010591942	149,520.00	7.775%	AZ	80.00	360	148,088.20	01/09/2009	79,205.66	79,205.66
Loan Group 2 ARM	1009804544	60,000.00	9.625%	WI	75.00	360	59,208.00	01/30/2009	71,014.65	71,014.65
Loan Group 2 ARM	1009850734	169,915.00	10.200%	KY	85.00	360	169,119.53	02/15/2009	81,851.02	81,851.02
Loan Group 2 ARM	1010158312	146,000.00	10.625%	CA	51.23	360	145,214.41	12/16/2008	114,555.28	114,555.28
Loan Group 2 ARM	1010461653	475,000.00	9.071%	CA	95.00	360	475,000.00	02/10/2009	377,326.42	377,326.42
Loan Group 2 ARM	1010544404	74,860.00	10.000%	OK	95.00	360	73,983.91	12/19/2008	63,601.74	63,601.74
Loan Group 2 ARM	1010626824	80,750.00	10.200%	IN	95.00	360	80,153.34	01/14/2009	81,082.27	81,082.27
Loan Group 2 ARM	1010640354	288,000.00	8.050%	CA	90.00	360	285,890.08	01/09/2009	153,458.57	153,458.57
Loan Group 2 ARM	1010716264	117,000.00	10.000%	AL	90.00	360	116,281.34	01/27/2009	79,166.20	79,166.20
Loan Group 2 ARM	1010723283	123,210.00	9.975%	SC	90.00	360	121,626.64	01/27/2009	99,363.66	99,363.66
Loan Group 2 ARM	1010741753	316,000.00	9.875%	CA	80.00	360	313,378.65	02/13/2009	271,576.69	271,576.69
Loan Group 2 ARM	1010749513	693,750.00	9.375%	RI	75.00	360	688,786.20	01/08/2009	416,187.77	416,187.77
Loan Group 2 ARM	1010774851	189,550.00	10.000%	CT	85.00	360	186,994.08	01/21/2009	128,033.09	128,033.09
Loan Group 2 ARM	1010864095	524,000.00	6.750%	CA	80.00	360	524,000.00	01/06/2009	238,101.63	238,101.63
Loan Group 2 ARM	1010926279	504,000.00	7.400%	CA	80.00	360	499,179.71	01/16/2009	315,994.63	315,994.63
Loan Group 2 ARM	1010963424	145,557.00	10.375%	MI	84.99	360	143,832.75	01/26/2009	115,043.60	115,043.60
Loan Group 2 ARM	1010998147	282,100.00	9.525%	TX	70.00	360	278,104.32	02/12/2009	218,543.77	218,543.77
Loan Group 2 ARM	1011049064	270,000.00	9.000%	AZ	93.10	360	268,420.45	01/30/2009	185,440.07	185,440.07
Loan Group 2 ARM	1011074730	540,000.00	8.750%	CA	89.93	360	540,000.00	02/12/2009	311,604.17	311,604.17
Loan Group 2 ARM	1011075392	70,110.00	10.600%	IN	90.00	360	69,276.81	01/27/2009	80,318.21	80,318.21
Loan Group 2 ARM	1011077149	498,000.00	8.875%	CA	89.73	360	498,000.00	02/13/2009	365,117.22	365,117.22
Loan Group 2 ARM	1011086264	300,000.00	8.525%	CA	80.00	360	297,990.42	02/03/2009	209,547.87	209,547.87
Loan Group 2 ARM	1011097127	226,100.00	9.325%	HI	95.00	360	224,895.61	02/09/2009	155,067.90	155,067.90
Loan Group 2 ARM	1011129101	111,920.00	9.125%	MI	80.00	360	110,038.15	12/31/2008	59,015.32	59,015.32
Loan Group 2 ARM	1011147092	224,000.00	7.400%	CA	80.00	360	223,999.98	09/17/2008	186,934.70	186,934.70
Loan Group 2 ARM	1011149606	504,000.00	8.625%	CA	80.00	360	504,000.00	02/02/2009	147,460.50	147,460.50
Loan Group 2 ARM	1011175505	324,000.00	8.875%	NV	90.00	360	321,966.99	02/10/2009	256,760.70	256,760.70
Loan Group 2 ARM	1011206786	304,000.00	7.775%	CA	80.00	360	304,000.00	01/06/2009	198,527.02	198,527.02
Loan Group 2 ARM	1011211654	244,000.00	7.375%	CA	80.00	360	243,999.96	01/13/2009	207,924.34	207,924.34
Loan Group 2 ARM	1011217952	280,000.00	7.900%	CA	80.00	360	277,860.84	01/05/2009	263,441.51	263,441.51
Loan Group 2 ARM	1011221260	353,600.00	7.625%	CA	80.00	360	353,599.97	01/15/2009	251,224.30	251,224.30
Loan Group 2 ARM	1011226032	199,800.00	8.950%	UT	90.00	360	196,913.22	01/13/2009	30,917.02	30,917.02
Loan Group 2 ARM	1011276594	112,500.00	8.800%	FL	75.00	360	111,785.34	01/27/2009	81,440.57	81,440.57
Loan Group 2 ARM	1011292282	236,960.00	7.275%	FL	80.00	360	232,223.52	12/16/2008	169,923.95	169,923.95
Loan Group 2 ARM	1011316435	440,000.00	8.875%	CO	80.00	360	440,000.00	02/13/2009	126,417.85	126,417.85
Loan Group 2 ARM	1011316578	440,000.00	8.875%	CA	80.00	360	440,000.00	01/26/2009	166,873.33	166,873.33
Loan Group 2 ARM	1011332532	470,000.00	9.375%	CA	71.21	360	462,294.36	02/13/2009	239,069.36	239,069.36
Loan Group 2 ARM	1011333559	133,000.00	9.550%	FL	74.72	360	132,365.39	01/13/2009	131,426.18	131,426.18
Loan Group 2 ARM	1011349980	480,000.00	8.750%	CA	80.00	360	480,000.00	02/05/2009	237,682.65	237,682.65

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Loan Group 2 ARM	1011383656	288,000.00	7.525%	GA	80.00	360	282,755.63	12/17/2008	270,903.35	270,903.35
Loan Group 2 ARM	1011384290	96,050.00	9.275%	MI	85.00	360	95,642.84	01/20/2009	126,401.46	126,401.46
Loan Group 2 ARM	1011399783	386,400.00	9.490%	AZ	80.00	360	384,523.78	12/16/2008	337,532.01	337,532.01
Loan Group 2 ARM	1011439099	242,400.00	8.500%	CA	80.00	360	242,264.28	02/11/2009	73,037.79	73,037.79
Loan Group 2 ARM	1011506060	294,400.00	7.725%	CA	80.00	360	293,334.18	12/24/2008	260,464.07	260,464.07
Loan Group 2 ARM	1011509593	448,000.00	8.875%	CA	80.00	360	444,313.59	02/09/2009	430,935.75	430,935.75
Loan Group 2 ARM	1011530435	170,000.00	8.050%	FL	79.81	360	167,332.88	12/16/2008	165,045.38	165,045.38
Loan Group 2 ARM	1011537376	279,920.00	7.575%	FL	80.00	360	279,920.00	02/10/2009	158,975.28	158,975.28
Loan Group 2 ARM	1011553721	192,000.00	7.775%	OR	80.00	360	191,971.03	01/21/2009	60,742.70	60,742.70
Loan Group 2 ARM	1011555765	456,000.00	8.750%	CA	80.00	360	456,000.00	02/10/2009	210,266.36	210,266.36
Loan Group 2 ARM	1011631004	225,600.00	8.825%	CA	80.00	360	224,392.69	01/13/2009	174,542.86	174,542.86
Loan Group 2 ARM	1011642706	455,200.00	6.725%	CA	80.00	360	450,403.28	01/27/2009	183,463.50	183,463.50
Loan Group 2 ARM	1011710507	184,500.00	7.700%	CA	90.00	360	183,622.71	02/10/2009	161,282.79	161,282.79
Loan Group 2 ARM	1011719660	67,500.00	9.975%	OH	90.00	360	66,778.41	02/11/2009	88,990.51	88,990.51
Loan Group 2 ARM	1011724093	212,000.00	8.275%	CA	80.00	360	210,541.93	02/10/2009	118,775.51	118,775.51
Loan Group 2 ARM	1011831244	170,000.00	8.875%	MN	85.00	360	167,619.97	01/12/2009	109,391.20	109,391.20
Loan Group 2 ARM	1012036263	632,000.00	6.450%	CA	80.00	360	632,000.00	02/12/2009	398,813.42	398,813.42
Loan Group 2 ARM	1012138910	356,000.00	6.990%	CA	80.00	360	356,000.00	12/23/2008	204,901.46	204,901.46
Loan Group 2 ARM	1012159308	217,400.00	8.850%	AZ	84.92	360	216,367.79	01/26/2009	116,977.44	116,977.44
Loan Group 2 ARM	1012184637	456,000.00	10.250%	CA	95.00	360	455,397.46	02/05/2009	384,668.36	384,668.36
Loan Group 2 ARM	1012192557	251,100.00	8.800%	CA	90.00	360	251,084.01	01/15/2009	232,278.29	232,278.29
Loan Group 2 ARM	1012226584	243,000.00	7.475%	CA	61.21	360	241,097.80	01/06/2009	153,211.73	153,211.73
Loan Group 2 ARM	1012306355	252,000.00	8.750%	CA	70.00	360	250,554.09	01/27/2009	55,497.25	55,497.25
Loan Group 2 Fixed	1009578717	84,691.00	10.500%	CA	20.00	360	83,998.61	08/15/2008	140.04	88,276.52
Loan Group 2 Fixed	1009774531	56,000.00	10.475%	IL	80.00	360	55,322.00	01/15/2009	39.00	33,718.03
Loan Group 2 Fixed	1010408793	71,800.00	11.950%	CA	20.00	360	71,417.12	07/15/2008	(240.00)	75,120.42
Loan Group 2 Fixed	1010485600	144,000.00	10.600%	CA	20.00	360	142,683.02	01/15/2009	148,862.95	148,862.95
Loan Group 2 Fixed	1010592094	102,000.00	11.800%	CA	20.00	360	101,289.07	01/15/2009	106,101.33	106,101.33
Loan Group 2 Fixed	1010775164	75,200.00	9.850%	GA	80.00	360	74,208.81	02/13/2009	46,099.92	46,099.92
Loan Group 2 Fixed	1010973173	96,000.00	11.600%	CA	20.00	360	95,341.14	10/20/2008	100,909.85	100,909.85
Loan Group 2 Fixed	1011003148	85,050.00	8.550%	OH	90.00	360	84,264.89	10/31/2008	98,523.13	98,523.13
Loan Group 2 Fixed	1011255205	83,000.00	11.500%	CA	20.00	360	82,320.87	02/13/2009	94,908.85	94,908.85
Loan Group 2 Fixed	1011294404	56,000.00	9.850%	WI	64.74	360	55,293.55	02/10/2009	27,832.63	27,832.63
Loan Group 2 Fixed	1011346215	167,503.20	9.050%	MI	80.00	360	165,022.31	02/09/2009	120,201.21	120,201.21
Loan Group 2 Fixed	1012145626	378,250.00	8.500%	CA	85.00	360	378,249.99	01/06/2009	274,780.93	274,780.93

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

* This data is currently not provided for reporting.

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

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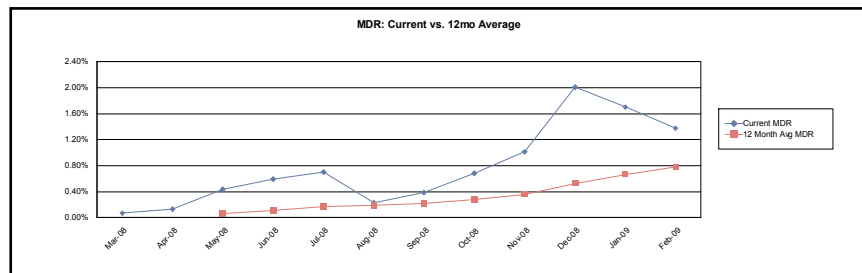
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Realized Loss Report - Collateral

Summary

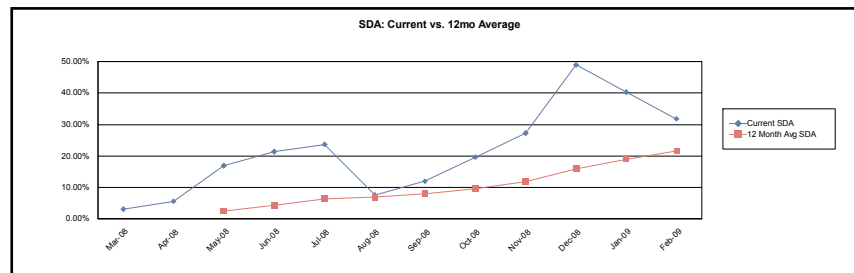
MDR

Current Month 1.377%
3 Month Average 1.696%
12 Month Average 0.777%



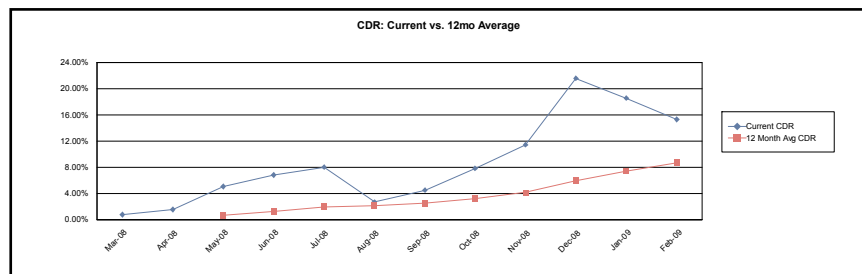
SDA

Current Month 31.843%
3 Month Average 40.376%
12 Month Average 21.534%



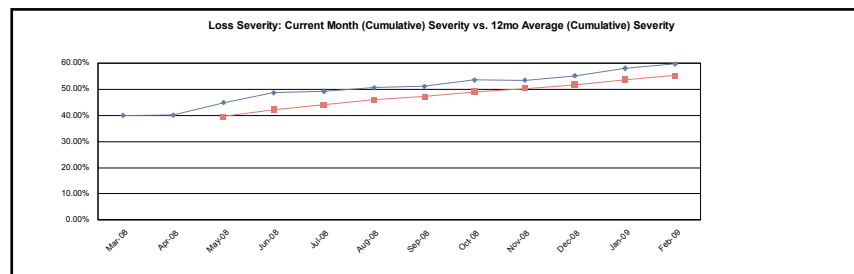
CDR

Current Month 15.332%
3 Month Average 18.516%
12 Month Average 8.721%



Loss Severity

Current Month (Cumulative) 59.599%
3 Month Average (Cumulative) 57.605%
12 Month Average (Cumulative) 50.350%



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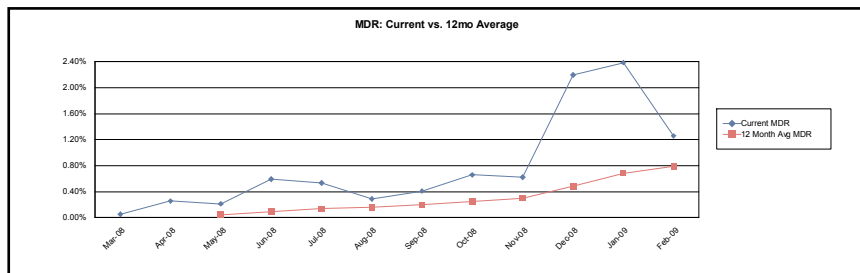
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Realized Loss Report - Collateral

Loan Group 1 ARM

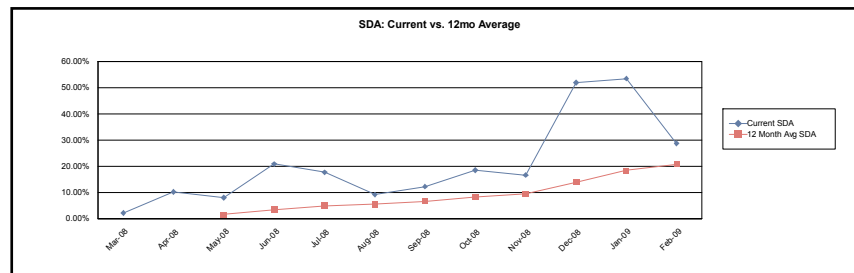
MDR

Current Month 1.259%
3 Month Average 1.947%
12 Month Average 0.789%



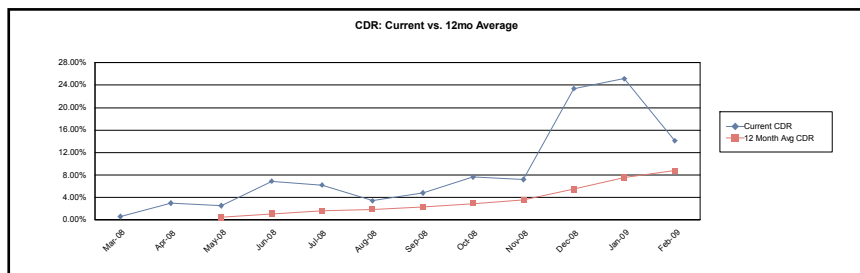
SDA

Current Month 28.819%
3 Month Average 44.820%
12 Month Average 20.927%



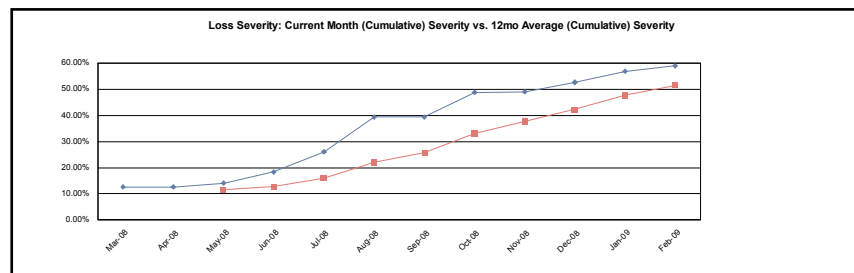
CDR

Current Month 14.105%
3 Month Average 20.889%
12 Month Average 8.753%



Loss Severity

Current Month (Cumulative) 58.861%
3 Month Average (Cumulative) 56.115%
12 Month Average (Cumulative) 35.724%



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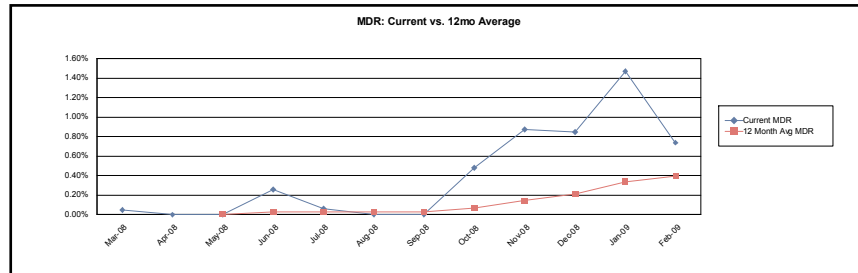
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Realized Loss Report - Collateral

Loan Group 1 Fixed

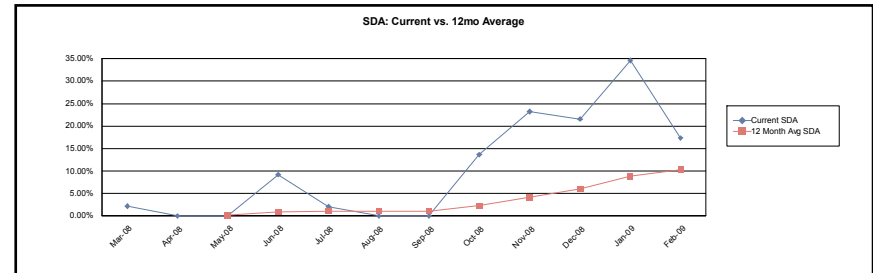
MDR

Current Month 0.739%
3 Month Average 1.020%
12 Month Average 0.398%



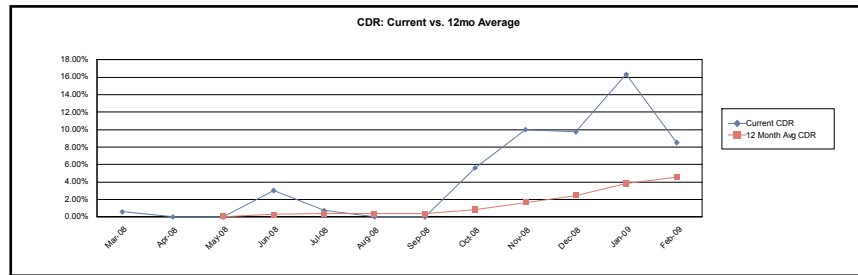
SDA

Current Month 17.364%
3 Month Average 24.520%
12 Month Average 10.326%



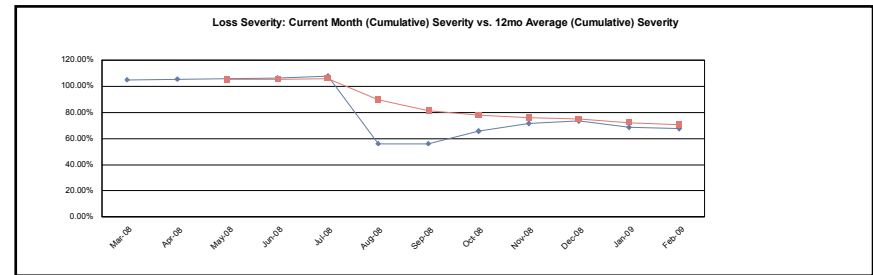
CDR

Current Month 8.521%
3 Month Average 11.515%
12 Month Average 4.543%



Loss Severity

Current Month (Cumulative) 67.723%
3 Month Average (Cumulative) 69.897%
12 Month Average (Cumulative) 82.409%



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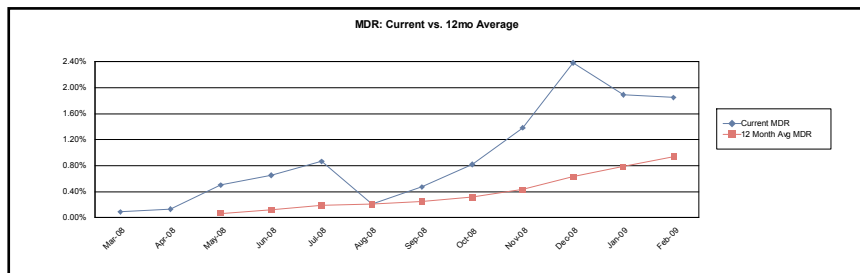
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Realized Loss Report - Collateral

Loan Group 2 ARM

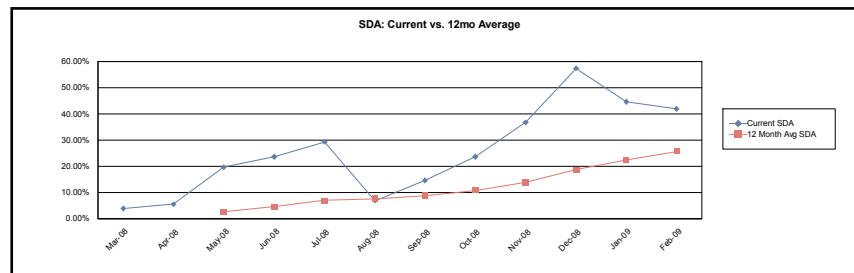
MDR

Current Month 1.849%
3 Month Average 2.041%
12 Month Average 0.937%



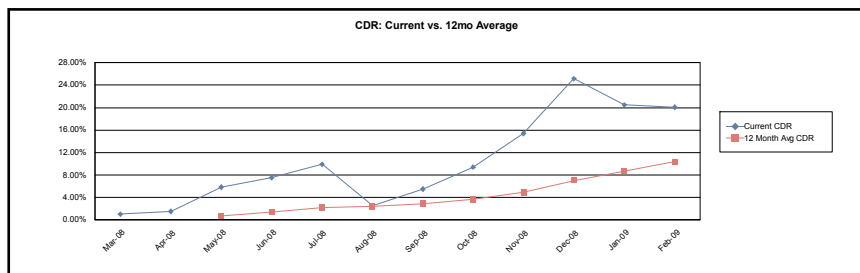
SDA

Current Month 42.023%
3 Month Average 48.071%
12 Month Average 25.751%



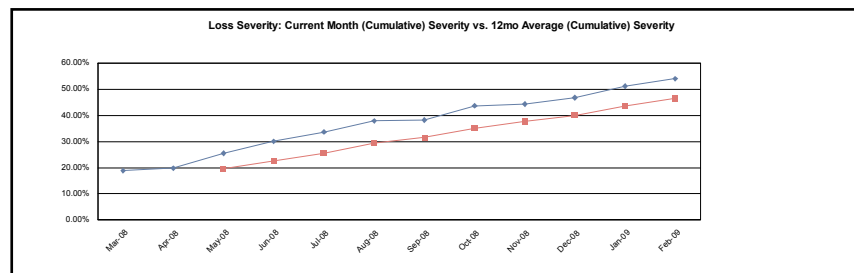
CDR

Current Month 20.064%
3 Month Average 21.890%
12 Month Average 10.364%



Loss Severity

Current Month (Cumulative) 54.030%
3 Month Average (Cumulative) 50.627%
12 Month Average (Cumulative) 36.970%



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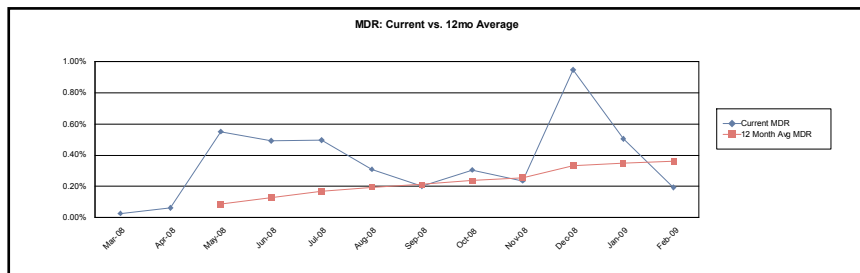
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Realized Loss Report - Collateral

Loan Group 2 Fixed

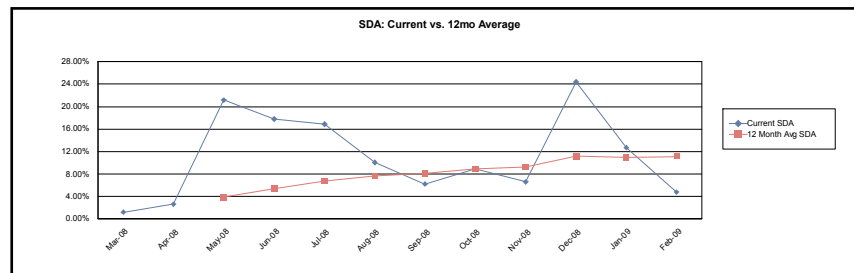
MDR

Current Month 0.195%
3 Month Average 0.549%
12 Month Average 0.361%



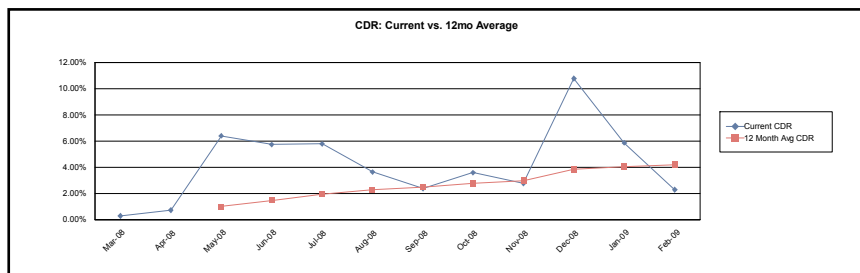
SDA

Current Month 4.778%
3 Month Average 13.958%
12 Month Average 11.121%



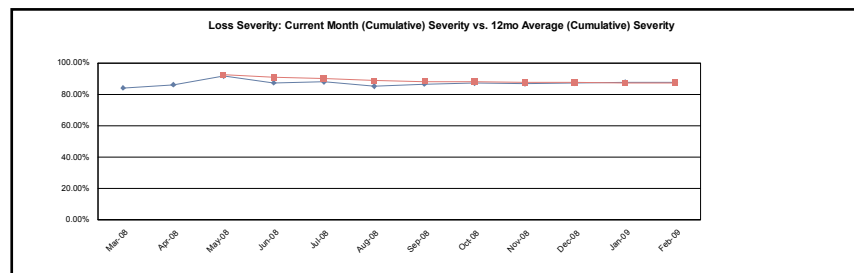
CDR

Current Month 2.312%
3 Month Average 6.335%
12 Month Average 4.209%



Loss Severity

Current Month (Cumulative) 87.713%
3 Month Average (Cumulative) 87.606%
12 Month Average (Cumulative) 87.212%



Calculation Methodology:

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

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

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

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

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Prepayment Detail - Prepayments during Current Period

Summary													
	Loans Paid in Full			Repurchased Loans			Substitution Loans			Liquidated Loans			Curtailments
	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Curtailment Amount
Loan Group 1 ARM	6	1,133,100.00	1,124,480.30	0	0.00	0.00	0	0.00	0.00	9	2,296,700.00	2,287,587.15	21,971.79
Loan Group 1 Fixed	2	84,400.00	83,521.87	0	0.00	0.00	0	0.00	0.00	1	412,500.00	407,663.14	(8,854.60)
Loan Group 2 ARM	14	2,607,414.00	2,579,868.09	0	0.00	0.00	0	0.00	0.00	37	11,248,012.00	11,199,149.18	59,138.20
Loan Group 2 Fixed	7	606,649.00	591,135.09	0	0.00	0.00	0	0.00	0.00	4	381,703.20	377,059.97	(9,462.02)
Total	29	4,431,563.00	4,379,005.35	0	0.00	0.00	0	0.00	0.00	51	14,338,915.20	14,271,459.44	62,793.37

Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Loan Group 1 ARM	1010491005	CA	75.00	01-Dec-2006	318,000.00	316,475.21	Liquidation	15	10.625%	360	26
Loan Group 1 ARM	1010629064	CA	90.00	01-Dec-2006	183,600.00	183,597.08	Liquidation	13	10.250%	360	26
Loan Group 1 ARM	1010641978	OR	80.00	01-Dec-2006	384,000.00	384,000.00	Liquidation	13	8.450%	360	26
Loan Group 1 ARM	1010645484	VA	40.37	01-Jan-2007	218,000.00	215,889.36	Loan Paid in Full	0	9.275%	360	25
Loan Group 1 ARM	1010721613	GA	90.00	01-Feb-2007	184,500.00	183,342.28	Liquidation	11	8.875%	360	24
Loan Group 1 ARM	1010812356	AZ	80.00	01-Jan-2007	160,000.00	158,794.61	Liquidation	16	9.375%	360	25
Loan Group 1 ARM	1010933573	CA	85.00	01-Jan-2007	382,500.00	379,298.29	Liquidation	18	9.125%	360	25
Loan Group 1 ARM	1011024214	WA	87.65	01-Jan-2007	298,000.00	298,000.00	Loan Paid in Full	0	7.900%	360	25
Loan Group 1 ARM	1011121671	MN	90.00	01-Jan-2007	193,500.00	192,384.01	Liquidation	17	9.200%	360	25
Loan Group 1 ARM	1011186398	AZ	95.00	01-Feb-2007	235,600.00	235,580.37	Liquidation	12	8.500%	360	24
Loan Group 1 ARM	1011209710	MS	80.00	01-Feb-2007	188,000.00	186,829.09	Loan Paid in Full	0	6.900%	360	24
Loan Group 1 ARM	1011226586	PA	80.00	01-Feb-2007	105,600.00	104,712.07	Loan Paid in Full	0	8.500%	360	24
Loan Group 1 ARM	1011250077	TX	85.00	01-Feb-2007	157,250.00	152,647.37	Loan Paid in Full	0	8.750%	360	24
Loan Group 1 ARM	1011260002	MT	85.00	01-Feb-2007	255,000.00	253,781.69	Liquidation	12	9.700%	360	24
Loan Group 1 ARM	1011372436	MN	95.00	01-Feb-2007	166,250.00	166,244.40	Loan Paid in Full	0	9.150%	360	24
Loan Group 1 Fixed	1011048476	CA	75.00	01-Jan-2007	412,500.00	407,463.04	Liquidation	16	6.650%	360	25
Loan Group 1 Fixed	1011369725	PA	20.00	01-Feb-2007	30,000.00	29,694.98	Loan Paid in Full	0	10.950%	360	24
Loan Group 1 Fixed	1011541986	CO	20.00	01-Feb-2007	54,400.00	53,786.23	Loan Paid in Full	0	10.400%	360	24
Loan Group 2 ARM	1009804544	WI	75.00	01-Nov-2006	60,000.00	59,208.00	Liquidation	19	9.625%	360	27
Loan Group 2 ARM	1009850734	KY	85.00	01-Nov-2006	169,915.00	169,119.53	Liquidation	19	10.200%	360	27
Loan Group 2 ARM	1010461653	CA	95.00	01-Jan-2007	475,000.00	475,000.00	Liquidation	20	9.071%	360	25
Loan Group 2 ARM	1010644172	MD	63.81	01-Dec-2006	134,000.00	132,422.47	Loan Paid in Full	0	6.900%	360	26
Loan Group 2 ARM	1010716264	AL	90.00	01-Dec-2006	117,000.00	116,281.34	Liquidation	10	10.000%	360	26

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Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Loan Group 2 ARM	1010723283	SC	90.00	01-Jan-2007	123,210.00	121,626.64	Liquidation	20	9.975%	360	25
Loan Group 2 ARM	1010741753	CA	80.00	01-Dec-2006	316,000.00	313,378.65	Liquidation	11	9.875%	360	26
Loan Group 2 ARM	1010774851	CT	85.00	01-Feb-2007	189,550.00	186,994.08	Liquidation	16	10.000%	360	24
Loan Group 2 ARM	1010926279	CA	80.00	01-Jan-2007	504,000.00	499,179.71	Liquidation	19	7.400%	360	25
Loan Group 2 ARM	1010963424	MI	84.99	01-Jan-2007	145,557.00	143,832.75	Liquidation	8	10.375%	360	25
Loan Group 2 ARM	1010970443	WI	91.67	01-Jan-2007	110,000.00	106,695.59	Loan Paid in Full	0	7.700%	360	25
Loan Group 2 ARM	1010990369	VA	80.00	01-Jan-2007	164,720.00	163,366.32	Loan Paid in Full	(1)	7.950%	360	25
Loan Group 2 ARM	1010998147	TX	70.00	01-Feb-2007	282,100.00	278,104.32	Liquidation	8	9.525%	360	24
Loan Group 2 ARM	1011003022	OH	90.00	01-Jan-2007	113,850.00	113,383.87	Loan Paid in Full	0	10.375%	360	25
Loan Group 2 ARM	1011049064	AZ	93.10	01-Feb-2007	270,000.00	268,420.45	Liquidation	10	9.000%	360	24
Loan Group 2 ARM	1011074730	CA	89.93	01-Feb-2007	540,000.00	540,000.00	Liquidation	17	8.750%	360	24
Loan Group 2 ARM	1011075392	IN	90.00	01-Jan-2007	70,110.00	69,276.81	Liquidation	13	10.600%	360	25
Loan Group 2 ARM	1011077149	CA	89.73	01-Feb-2007	498,000.00	498,000.00	Liquidation	11	8.875%	360	24
Loan Group 2 ARM	1011086264	CA	80.00	01-Feb-2007	300,000.00	297,990.42	Liquidation	19	8.525%	360	24
Loan Group 2 ARM	1011097127	HI	95.00	01-Feb-2007	226,100.00	224,895.61	Liquidation	16	9.325%	360	24
Loan Group 2 ARM	1011125329	WY	85.00	01-Jan-2007	217,600.00	213,462.06	Loan Paid in Full	0	9.125%	360	25
Loan Group 2 ARM	1011149606	CA	80.00	01-Feb-2007	504,000.00	504,000.00	Liquidation	14	8.625%	360	24
Loan Group 2 ARM	1011175505	NV	90.00	01-Feb-2007	324,000.00	321,966.99	Liquidation	13	8.875%	360	24
Loan Group 2 ARM	1011197849	NY	85.00	01-Feb-2007	450,500.00	450,499.96	Loan Paid in Full	2	5.650%	360	24
Loan Group 2 ARM	1011250825	UT	82.61	01-Feb-2007	190,000.00	186,012.88	Loan Paid in Full	0	7.250%	360	24
Loan Group 2 ARM	1011276594	FL	75.00	01-Feb-2007	112,500.00	111,785.34	Liquidation	21	8.800%	360	24
Loan Group 2 ARM	1011316435	CO	80.00	01-Feb-2007	440,000.00	440,000.00	Liquidation	9	8.875%	360	24
Loan Group 2 ARM	1011316578	CA	80.00	01-Feb-2007	440,000.00	440,000.00	Liquidation	12	8.875%	360	24
Loan Group 2 ARM	1011332532	CA	71.21	01-Feb-2007	470,000.00	462,294.36	Liquidation	11	9.375%	360	24
Loan Group 2 ARM	1011349980	CA	80.00	01-Feb-2007	480,000.00	480,000.00	Liquidation	14	8.750%	360	24
Loan Group 2 ARM	1011384290	MI	85.00	01-Feb-2007	96,050.00	95,642.84	Liquidation	21	9.275%	360	24
Loan Group 2 ARM	1011386065	TN	90.00	01-Feb-2007	265,244.00	263,009.24	Loan Paid in Full	0	8.500%	360	24
Loan Group 2 ARM	1011386494	PA	80.00	01-Feb-2007	232,000.00	229,487.45	Loan Paid in Full	0	8.500%	360	24
Loan Group 2 ARM	1011395153	PA	90.00	01-Feb-2007	104,400.00	102,957.79	Loan Paid in Full	0	9.400%	360	24
Loan Group 2 ARM	1011439099	CA	80.00	01-Feb-2007	242,400.00	242,264.28	Liquidation	8	8.500%	360	24
Loan Group 2 ARM	1011445144	TX	80.00	01-Feb-2007	134,000.00	132,386.69	Loan Paid in Full	0	8.500%	360	24
Loan Group 2 ARM	1011509593	CA	80.00	01-Feb-2007	448,000.00	444,313.59	Liquidation	16	8.875%	360	24
Loan Group 2 ARM	1011537376	FL	80.00	01-Mar-2007	279,920.00	279,920.00	Liquidation	14	7.575%	360	23
Loan Group 2 ARM	1011553721	OR	80.00	01-Mar-2007	192,000.00	191,971.03	Liquidation	10	7.775%	360	23
Loan Group 2 ARM	1011555765	CA	80.00	01-Feb-2007	456,000.00	456,000.00	Liquidation	11	8.750%	360	24
Loan Group 2 ARM	1011642706	CA	80.00	01-Mar-2007	455,200.00	450,403.28	Liquidation	15	6.725%	360	23
Loan Group 2 ARM	1011675500	FL	85.37	01-Mar-2007	175,000.00	173,411.17	Loan Paid in Full	0	7.275%	360	23
Loan Group 2 ARM	1011710507	CA	90.00	01-Mar-2007	184,500.00	183,622.71	Liquidation	10	7.700%	360	23
Loan Group 2 ARM	1011719660	OH	90.00	01-Mar-2007	67,500.00	66,778.41	Liquidation	21	9.975%	360	23
Loan Group 2 ARM	1011724093	CA	80.00	01-Mar-2007	212,000.00	210,541.93	Liquidation	11	8.275%	360	23

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Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
Loan Group 2 ARM	1012036263	CA	80.00	01-Apr-2007	632,000.00	632,000.00	Liquidation	12	6.450%	360	22
Loan Group 2 ARM	1012103528	MN	84.38	01-Apr-2007	202,500.00	198,310.80	Loan Paid in Full	0	6.850%	360	22
Loan Group 2 ARM	1012114400	GA	80.00	01-Apr-2007	113,600.00	113,333.02	Loan Paid in Full	0	9.025%	360	22
Loan Group 2 ARM	1012159308	AZ	84.92	01-Apr-2007	217,400.00	216,367.79	Liquidation	10	8.850%	360	22
Loan Group 2 ARM	1012184637	CA	95.00	01-Apr-2007	456,000.00	455,397.46	Liquidation	19	10.250%	360	22
Loan Group 2 ARM	1012306355	CA	70.00	01-Apr-2007	252,000.00	250,554.09	Liquidation	17	8.750%	360	22
Loan Group 2 Fixed	1010349777	LA	85.00	01-Dec-2006	102,255.00	100,623.17	Loan Paid in Full	1	9.350%	360	26
Loan Group 2 Fixed	1010775164	GA	80.00	01-Jan-2007	75,200.00	74,208.81	Liquidation	18	9.850%	360	25
Loan Group 2 Fixed	1011004021	IL	90.00	01-Feb-2007	72,900.00	72,176.91	Loan Paid in Full	0	11.125%	360	24
Loan Group 2 Fixed	1011255205	CA	20.00	01-Feb-2007	83,000.00	82,320.87	Liquidation	15	11.500%	360	24
Loan Group 2 Fixed	1011294404	WI	64.74	01-Feb-2007	56,000.00	55,293.55	Liquidation	14	9.850%	360	24
Loan Group 2 Fixed	1011346215	MI	80.00	01-Feb-2007	167,503.20	165,022.31	Liquidation	13	9.050%	360	24
Loan Group 2 Fixed	1011386332	PA	20.00	01-Feb-2007	58,000.00	57,198.83	Loan Paid in Full	0	9.400%	360	24
Loan Group 2 Fixed	1011395652	TX	90.00	01-Feb-2007	117,900.00	108,563.97	Loan Paid in Full	0	7.950%	180	24
Loan Group 2 Fixed	1011437821	ID	20.00	01-Feb-2007	65,439.00	64,996.88	Loan Paid in Full	12	12.400%	360	24
Loan Group 2 Fixed	1011445652	TX	20.00	01-Feb-2007	33,500.00	32,792.65	Loan Paid in Full	0	9.800%	360	24
Loan Group 2 Fixed	1011487857	TX	95.00	01-Feb-2007	156,655.00	154,098.09	Loan Paid in Full	0	8.650%	360	24

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Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

Summary	Loan Count	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
Loan Group 1 ARM	1	186,829.09	5,604.87	0.00
Loan Group 1 Fixed	0	0.00	0.00	0.00
Loan Group 2 ARM	4	496,965.74	5,742.03	0.00
Loan Group 2 Fixed	4	421,094.40	13,879.59	0.00
Total	9	1,104,889.23	25,226.49	0.00

Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

Group	Loan Number	Paid In Full Date	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
Loan Group 1 ARM	1011209710	01/28/2009	186,829.09	5,604.87	0.00
Loan Group 2 ARM	1010970443	02/05/2009	106,794.58	1,088.20	0.00
Loan Group 2 ARM	1010990369	02/03/2009	163,422.79	2,609.58	0.00
Loan Group 2 ARM	1011003022	02/09/2009	113,403.79	910.80	0.00
Loan Group 2 ARM	1012114400	02/09/2009	113,344.58	1,133.45	0.00
Loan Group 2 Fixed	1010349777	01/16/2009	100,687.30	3,026.30	0.00
Loan Group 2 Fixed	1011386332	02/10/2009	57,233.97	2,144.80	0.00
Loan Group 2 Fixed	1011395652	02/13/2009	108,965.39	3,394.07	0.00
Loan Group 2 Fixed	1011487857	02/11/2009	154,207.74	5,314.42	0.00

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Prepayment Rates

Summary

SMM

Current Month 1.806%
3 Month Average 2.283%
12 Month Average 1.947%

CPR

Current Month 19.646%
3 Month Average 24.144%
12 Month Average 15.103%

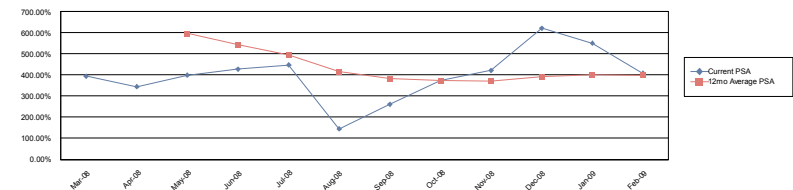
PSA

Current Month 408.030%
3 Month Average 526.346%
12 Month Average 399.267%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Loan Group 1 ARM

SMM

Current Month 1.890%
3 Month Average 2.727%
12 Month Average 2.060%

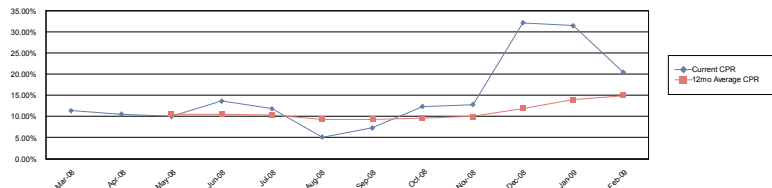
CPR

Current Month 20.466%
3 Month Average 28.057%
12 Month Average 14.932%

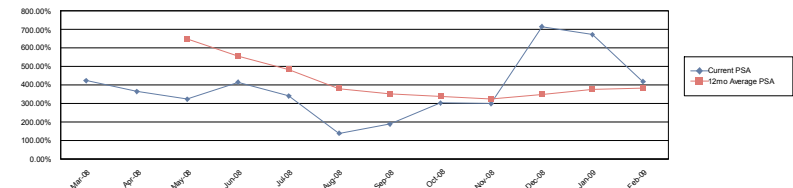
PSA

Current Month 418.162%
3 Month Average 601.795%
12 Month Average 382.860%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Loan Group 1 Fixed

SMM

Current Month 0.875%
3 Month Average 1.552%
12 Month Average 1.411%

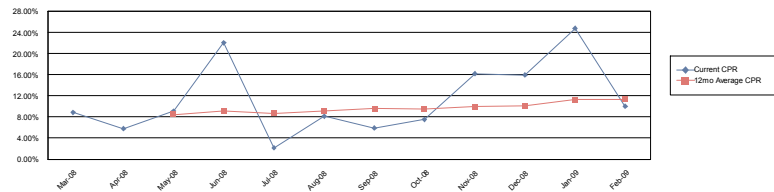
CPR

Current Month 10.010%
3 Month Average 16.907%
12 Month Average 11.375%

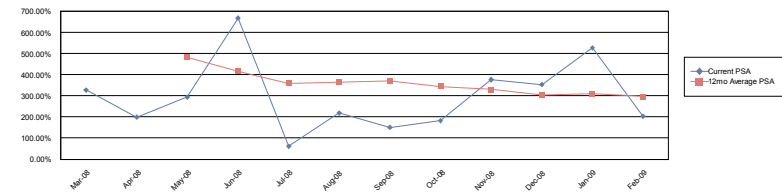
PSA

Current Month 203.964%
3 Month Average 361.268%
12 Month Average 296.960%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Loan Group 2 ARM

SMM

Current Month 2.285%
3 Month Average 2.634%
12 Month Average 2.208%

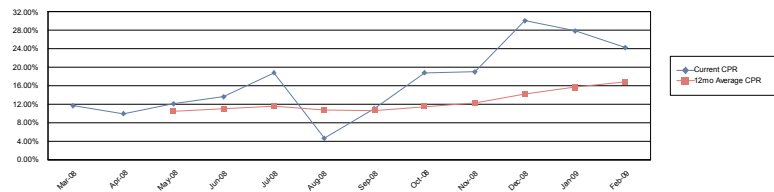
CPR

Current Month 24.222%
3 Month Average 27.368%
12 Month Average 16.784%

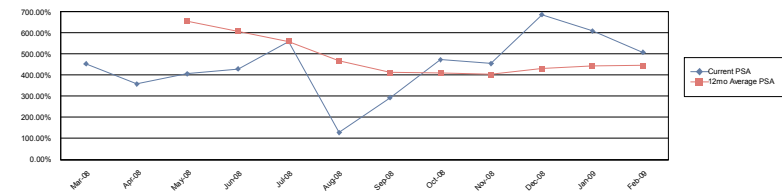
PSA

Current Month 507.294%
3 Month Average 600.815%
12 Month Average 446.212%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

Loan Group 2 Fixed

SMM

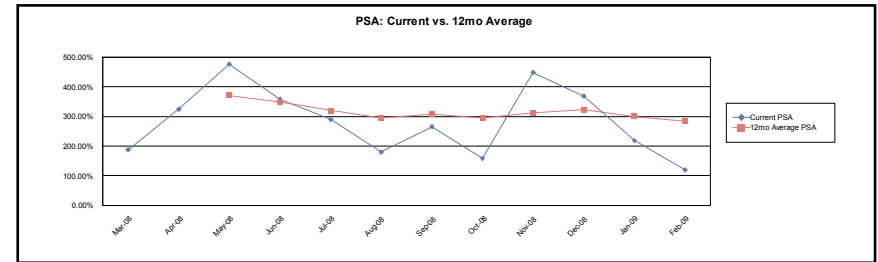
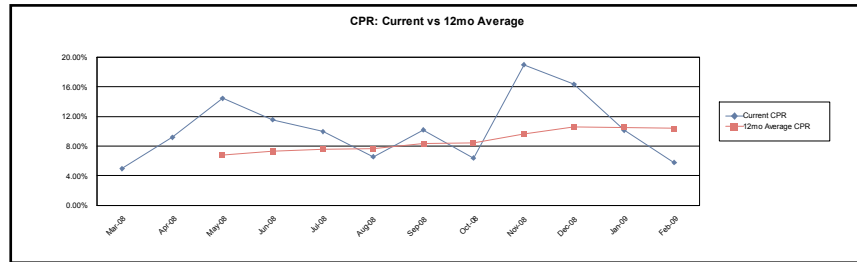
Current Month 0.495%
3 Month Average 0.954%
12 Month Average 1.156%

CPR

Current Month 5.781%
3 Month Average 10.766%
12 Month Average 10.380%

PSA

Current Month 119.478%
3 Month Average 236.006%
12 Month Average 283.245%



Calculation Methodology:

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

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

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

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

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
1010055156	250,160.00	250,160.00	8.625%	6.625%	1,798.03	1,381.09
1010140938	264,000.00	263,057.47	9.725%	6.250%	2,139.50	1,375.00
1010197814	432,249.96	432,249.96	8.625%	7.450%	3,106.80	2,683.55
1010470288	380,000.00	380,000.00	8.100%	5.500%	2,565.00	1,741.67
1010471410	428,996.86	428,996.86	8.875%	6.875%	3,172.79	2,457.79
1010549445	498,715.00	498,715.00	9.600%	7.000%	3,990.00	3,525.06
1010762445	297,000.00	297,000.00	8.625%	7.400%	2,134.69	1,831.50
1010797239	126,808.16	126,650.69	11.400%	5.500%	1,204.68	738.67
1010812524	252,000.00	252,000.00	8.400%	6.400%	1,764.00	1,344.00
1010841119	70,199.00	70,077.85	11.550%	5.000%	703.83	413.65
1010923566	332,477.22	332,477.22	8.625%	6.990%	2,389.69	1,936.68
1010945506	142,563.16	142,331.98	8.625%	4.000%	1,107.53	706.39
1010973949	200,000.00	200,000.00	8.444%	6.725%	1,407.28	1,120.83
1010997647	569,261.99	569,261.99	8.625%	6.990%	4,093.27	3,317.33
1011018383	255,000.00	255,000.00	8.625%	6.990%	1,832.81	1,485.38
1011035006	204,000.00	204,000.00	8.750%	6.975%	1,487.50	1,185.75
1011072778	224,990.67	224,990.67	7.850%	5.850%	1,471.81	1,096.83
1011089779	354,782.99	354,782.99	8.700%	6.700%	2,572.18	1,980.87
1011118532	553,261.16	553,258.36	8.500%	7.325%	3,918.95	3,377.20
1011162234	247,777.00	247,767.51	8.250%	6.250%	1,703.60	1,290.51
1011236593	61,522.65	61,994.84	11.600%	6.000%	618.72	381.34
1011237468	139,969.50	148,251.96	8.100%	7.000%	1,054.83	1,012.97
1011243816	586,800.00	586,800.00	8.500%	7.425%	4,156.50	3,630.83
1011262536	125,545.42	125,482.32	8.525%	6.525%	928.98	745.75
1011351253	295,559.96	295,559.96	7.475%	5.500%	1,841.09	1,354.65
1011452215	173,041.58	172,943.13	7.525%	6.000%	1,148.26	963.66
1011452616	42,849.09	42,812.22	10.850%	8.000%	409.34	322.53
1011525085	51,741.37	51,700.54	11.700%	8.000%	504.48	385.77
1011693349	123,997.53	123,997.53	7.775%	6.500%	803.40	671.65

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

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

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

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Interest Rate Stratification

Current Interest Rate Range (%)		Summary			Loan Group 1 ARM			Loan Group 1 Fixed		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 5.500		30	6,180,229.60	0.608	3	635,959.82	0.357	4	213,351.13	0.391
5.500	5.999	52	16,070,874.61	1.580	14	3,887,603.67	2.181	0	0.00	0.000
6.000	6.499	179	48,470,146.38	4.766	19	4,890,496.70	2.744	21	3,808,397.13	6.974
6.500	6.999	346	103,684,559.58	10.195	44	12,311,420.32	6.908	35	8,779,449.23	16.076
7.000	7.499	312	81,730,841.40	8.036	33	7,734,755.90	4.340	29	5,887,334.83	10.780
7.500	7.999	466	110,145,123.77	10.830	52	12,964,515.00	7.274	28	6,281,071.38	11.501
8.000	8.499	351	73,691,939.22	7.246	36	7,629,523.67	4.281	30	4,520,200.96	8.277
8.500	8.999	1,071	250,920,219.01	24.671	233	56,576,313.41	31.745	43	4,627,197.79	8.473
9.000	9.499	671	138,766,961.03	13.644	167	33,342,647.70	18.708	15	1,515,449.34	2.775
9.500	9.999	588	77,991,247.20	7.668	100	20,145,792.34	11.304	86	5,643,749.73	10.334
10.000	10.499	366	43,006,469.21	4.229	64	10,702,624.61	6.005	54	2,820,637.55	5.165
10.500	10.999	339	30,211,796.70	2.971	38	5,536,802.81	3.107	70	3,789,554.20	6.939
11.000	11.499	213	14,609,433.18	1.436	11	1,520,357.51	0.853	56	2,678,945.35	4.905
11.500	11.999	209	13,537,750.51	1.331	3	275,886.58	0.155	64	2,727,748.59	4.995
12.000	12.499	118	6,731,452.61	0.662	1	67,489.02	0.038	32	1,140,776.31	2.089
12.500	12.999	20	1,200,487.76	0.118	0	0.00	0.000	4	137,095.28	0.251
13.000	13.499	3	98,696.90	0.010	0	0.00	0.000	1	40,170.94	0.074
>= 13.500		0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
Total		5,334	1,017,048,228.67	100.000	818	178,222,189.06	100.000	572	54,611,129.74	100.000

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Interest Rate Stratification

Current Interest Rate Range (%)		Loan Group 2 ARM			Loan Group 2 Fixed		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 5.500		13	3,813,797.57	0.645	10	1,517,121.08	0.788
5.500	5.999	36	11,942,763.43	2.018	2	240,507.51	0.125
6.000	6.499	79	26,371,666.25	4.457	60	13,399,586.30	6.960
6.500	6.999	148	53,056,642.28	8.967	119	29,537,047.75	15.342
7.000	7.499	153	48,698,485.80	8.230	97	19,410,264.87	10.082
7.500	7.999	237	64,772,806.47	10.947	149	26,126,730.92	13.570
8.000	8.499	187	46,721,590.25	7.896	98	14,820,624.34	7.698
8.500	8.999	659	171,647,662.89	29.010	136	18,069,044.92	9.385
9.000	9.499	390	92,366,414.90	15.611	99	11,542,449.09	5.995
9.500	9.999	219	39,937,057.58	6.750	183	12,264,647.55	6.370
10.000	10.499	142	21,531,869.93	3.639	106	7,951,337.12	4.130
10.500	10.999	62	8,398,647.45	1.419	169	12,486,792.24	6.486
11.000	11.499	14	1,738,420.80	0.294	132	8,671,709.52	4.504
11.500	11.999	5	688,246.57	0.116	137	9,845,868.77	5.114
12.000	12.499	0	0.00	0.000	85	5,523,187.28	2.869
12.500	12.999	0	0.00	0.000	16	1,063,392.48	0.552
13.000	13.499	0	0.00	0.000	2	58,525.96	0.030
>= 13.500		0	0.00	0.000	0	0.00	0.000
Total		2,344	591,686,072.17	100.000	1,600	192,528,837.70	100.000

**Morgan Stanley ABS Capital I Inc.
Mortgage Pass-Through Certificates
Series 2007-NC3**

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

Supplemental Reporting

Closing Date

May 31, 2007

Determination Date

With respect to each Distribution Date, the 18th day (or if such day is not a Business Day, the immediately preceding Business Day) in the case of Countrywide Servicing, and the 15th day (or if such day is not a Business Day, the immediately preceding Business Day) in the case of Saxon, of the calendar month in which such Distribution Date occurs

Distribution Date

The 25th day of each calendar month, or if such day is not a Business Day, the next succeeding Business Day, commencing in June 2007

LIBOR Determination Date

With respect to any Interest Accrual Period for the LIBOR Certificates, the second London Business Day preceding the commencement of such Interest Accrual Period

Record Date

With respect to any Distribution Date, the close of business on the Business Day immediately preceding such Distribution Date; provided, however, that for any Definitive Certificate, the Record Date shall be the close of business on the last Business Day of the month preceding the month in which the applicable Distribution Date occurs

Remittance Date

With respect to any Distribution Date, the second Business Day immediately preceding such Distribution Date with respect to Countrywide Servicing and the 21st day (or if such day is a Saturday, then the first Business Day immediately preceding that day, or if such day is a Sunday or otherwise not a Business Day, then the immediately following Business Day) of the month of each related Distribution Date with respect to Saxon

Miscellaneous Modification Reporting Footnote

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