

Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
Series 2006-HE2

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

21-Jan-2009 6:26:45PM

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	617451ER6	01/23/2009	0.64125 %	122,238,110.87	67,348.86	2,863,142.58	0.00	119,374,968.29	2,930,491.44	0.00
A-2a	617451ES4	01/23/2009	0.54125 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2b	617451ET2	01/23/2009	0.59125 %	49,776,815.25	25,286.84	16,615,247.97	0.00	33,161,567.28	16,640,534.81	0.00
A-2c	617451EU9	01/23/2009	0.65125 %	295,470,000.00	165,332.18	0.00	0.00	295,470,000.00	165,332.18	0.00
A-2d	617451EV7	01/23/2009	0.74125 %	183,755,000.00	117,030.79	0.00	0.00	183,755,000.00	117,030.79	0.00
M-1	617451EW5	01/23/2009	0.80125 %	78,206,000.00	53,839.92	0.00	0.00	78,206,000.00	53,839.92	0.00
M-2	617451EX3	01/23/2009	0.82125 %	71,406,000.00	50,385.59	0.00	0.00	71,406,000.00	50,385.59	0.00
M-3	617451EY1	01/23/2009	0.84125 %	43,070,000.00	31,131.22	0.00	0.00	43,070,000.00	31,131.22	0.00
M-4	617451EZ8	01/23/2009	0.95125 %	37,403,000.00	30,570.14	0.00	0.00	37,403,000.00	30,570.14	0.00
M-5	617451FA2	01/23/2009	0.96125 %	36,270,000.00	29,955.75	0.00	0.00	36,270,000.00	29,955.75	0.00
M-6	617451FB0	01/23/2009	1.04125 %	32,869,000.00	29,406.12	0.00	0.00	32,869,000.00	29,406.12	0.00
B-1	617451FC8	01/23/2009	1.57125 %	32,869,000.00	44,373.94	0.00	7,941,247.83	24,927,752.17	44,373.94	7,941,247.83
B-2	617451FD6	01/23/2009	1.67125 %	8,068,111.06	11,585.36	0.00	8,068,111.06	0.00	11,585.36	29,468,999.99
B-3	617451FE4	01/23/2009	2.62125 %	0.00	0.00	0.00	0.00	0.00	0.00	23,802,000.00
X	MSC06HE2X	12/31/2008	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	MSC06HE2R	12/31/2008	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	MSC06HE2P	12/31/2008	0.00000 %	0.01	0.00	0.00	0.00	0.01	0.00	0.00
Totals				991,401,037.19	656,246.71	19,478,390.55	16,009,358.89	955,913,287.75	20,134,637.26	61,212,247.82

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

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

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
A-1	435,720,000.00	122,238,110.87	0.00	2,863,142.58	0.00	0.00	2,863,142.58	119,374,968.29	0.27397174	2,863,142.58
A-2a	690,310,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
A-2b	196,890,000.00	49,776,815.25	0.00	16,615,247.97	0.00	0.00	16,615,247.97	33,161,567.28	0.16842687	16,615,247.97
A-2c	295,470,000.00	295,470,000.00	0.00	0.00	0.00	0.00	0.00	295,470,000.00	1.00000000	0.00
A-2d	183,755,000.00	183,755,000.00	0.00	0.00	0.00	0.00	0.00	183,755,000.00	1.00000000	0.00
M-1	78,206,000.00	78,206,000.00	0.00	0.00	0.00	0.00	0.00	78,206,000.00	1.00000000	0.00
M-2	71,406,000.00	71,406,000.00	0.00	0.00	0.00	0.00	0.00	71,406,000.00	1.00000000	0.00
M-3	43,070,000.00	43,070,000.00	0.00	0.00	0.00	0.00	0.00	43,070,000.00	1.00000000	0.00
M-4	37,403,000.00	37,403,000.00	0.00	0.00	0.00	0.00	0.00	37,403,000.00	1.00000000	0.00
M-5	36,270,000.00	36,270,000.00	0.00	0.00	0.00	0.00	0.00	36,270,000.00	1.00000000	0.00
M-6	32,869,000.00	32,869,000.00	0.00	0.00	0.00	0.00	0.00	32,869,000.00	1.00000000	0.00
B-1	32,869,000.00	32,869,000.00	0.00	0.00	0.00	7,941,247.83	7,941,247.83	24,927,752.17	0.75839704	0.00
B-2	29,469,000.00	8,068,111.06	0.00	0.00	0.00	8,068,111.06	8,068,111.06	0.00	0.00000000	0.00
B-3	23,802,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
X	79,290,722.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
P	0.00	0.01	0.00	0.00	0.00	0.00	0.00	0.01	0.00000000	0.00
Totals	2,266,799,722.61	991,401,037.19	0.00	19,478,390.55	0.00	16,009,358.89	35,487,749.44	955,913,287.75	0.42170170	19,478,390.55

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	435,720,000.00	280.54280471	0.00000000	6.57106073	0.00000000	0.00000000	6.57106073	273.97174399	0.27397174	6.57106073
A-2a	690,310,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-2b	196,890,000.00	252.81535502	0.00000000	84.38848073	0.00000000	0.00000000	84.38848073	168.42687430	0.16842687	84.38848073
A-2c	295,470,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
A-2d	183,755,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-1	78,206,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-2	71,406,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-3	43,070,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-4	37,403,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-5	36,270,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
M-6	32,869,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
B-1	32,869,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	241.60296419	241.60296419	758.39703581	0.75839704	0.00000000
B-2	29,469,000.00	273.78299433	0.00000000	0.00000000	0.00000000	273.78299433	273.78299433	0.00000000	0.00000000	0.00000000
B-3	23,802,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
X	79,290,722.61	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
R	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
P	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	12/26/08 - 01/25/09	31	0.64125 %	122,238,110.87	67,498.36	0.00	0.00	149.50	67,348.86	0.00	119,374,968.29
A-2a	N/A	N/A	0.54125 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
A-2b	12/26/08 - 01/25/09	31	0.59125 %	49,776,815.25	25,342.97	0.00	0.00	56.13	25,286.84	0.00	33,161,567.28
A-2c	12/26/08 - 01/25/09	31	0.65125 %	295,470,000.00	165,699.17	0.00	0.00	366.99	165,332.18	0.00	295,470,000.00
A-2d	12/26/08 - 01/25/09	31	0.74125 %	183,755,000.00	117,290.56	0.00	0.00	259.77	117,030.79	0.00	183,755,000.00
M-1	12/26/08 - 01/25/09	31	0.80125 %	78,206,000.00	53,959.42	0.00	0.00	119.51	53,839.92	0.00	78,206,000.00
M-2	12/26/08 - 01/25/09	31	0.82125 %	71,406,000.00	50,497.43	0.00	0.00	111.84	50,385.59	0.00	71,406,000.00
M-3	12/26/08 - 01/25/09	31	0.84125 %	43,070,000.00	31,200.33	0.00	0.00	69.10	31,131.22	0.00	43,070,000.00
M-4	12/26/08 - 01/25/09	31	0.95125 %	37,403,000.00	30,637.99	0.00	0.00	67.86	30,570.14	0.00	37,403,000.00
M-5	12/26/08 - 01/25/09	31	0.96125 %	36,270,000.00	30,022.24	0.00	0.00	66.49	29,955.75	0.00	36,270,000.00
M-6	12/26/08 - 01/25/09	31	1.04125 %	32,869,000.00	29,471.40	0.00	0.00	65.27	29,406.12	0.00	32,869,000.00
B-1	12/26/08 - 01/25/09	31	1.57125 %	32,869,000.00	44,472.44	0.00	0.00	98.50	44,373.94	0.00	24,927,752.17
B-2	12/26/08 - 01/25/09	31	1.67125 %	8,068,111.06	11,611.08	0.00	0.00	25.72	11,585.36	2,489.37	0.00
B-3	N/A	N/A	2.62125 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
X	N/A	N/A	0.00000 %	991,401,037.18	0.00	0.00	0.00	0.00	0.00	0.00	955,913,287.74
R	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
P	N/A	N/A	0.00000 %	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.01
Totals					657,703.39	0.00	0.00	1,456.68	656,246.71	2,489.37	

(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	435,720,000.00	0.64125 %	280.54280471	0.15491224	0.00000000	0.00000000	0.00034311	0.15456913	0.00000000	273.97174399
A-2a	690,310,000.00	0.54125 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
A-2b	196,890,000.00	0.59125 %	252.81535502	0.12871639	0.00000000	0.00000000	0.00028508	0.12843131	0.00000000	168.42687430
A-2c	295,470,000.00	0.65125 %	1000.00000000	0.56079863	0.00000000	0.00000000	0.00124206	0.55955657	0.00000000	1000.00000000
A-2d	183,755,000.00	0.74125 %	1000.00000000	0.63829860	0.00000000	0.00000000	0.00141368	0.63688493	0.00000000	1000.00000000
M-1	78,206,000.00	0.80125 %	1000.00000000	0.68996522	0.00000000	0.00000000	0.00152814	0.68843720	0.00000000	1000.00000000
M-2	71,406,000.00	0.82125 %	1000.00000000	0.70718749	0.00000000	0.00000000	0.00156625	0.70562124	0.00000000	1000.00000000
M-3	43,070,000.00	0.84125 %	1000.00000000	0.72440980	0.00000000	0.00000000	0.00160436	0.72280520	0.00000000	1000.00000000
M-4	37,403,000.00	0.95125 %	1000.00000000	0.81913189	0.00000000	0.00000000	0.00181429	0.81731786	0.00000000	1000.00000000
M-5	36,270,000.00	0.96125 %	1000.00000000	0.82774304	0.00000000	0.00000000	0.00183320	0.82590984	0.00000000	1000.00000000
M-6	32,869,000.00	1.04125 %	1000.00000000	0.89663208	0.00000000	0.00000000	0.00198576	0.89464602	0.00000000	1000.00000000
B-1	32,869,000.00	1.57125 %	1000.00000000	1.35302078	0.00000000	0.00000000	0.00299674	1.35002403	0.00000000	758.39703581
B-2	29,469,000.00	1.67125 %	273.78299433	0.39400998	0.00000000	0.00000000	0.00087278	0.39313720	0.08447419	0.00000000
B-3	23,802,000.00	2.62125 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
X	79,290,722.61	0.00000 %	12503.36741231	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	12055.80244793
R	0.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
P	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	42,628,742.29
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Servicer Advances	4,772,352.63
Gains & Subsequent Recoveries (Realized Losses)	(21,472,684.13)
Prepayment Penalties	0.00
Swap/Cap Payments	0.00
Total Deposits	25,928,410.79
Withdrawals	
Swap Payments	399,501.72
Reserve Funds and Credit Enhancements	0.00
Reimbursement for Servicer Advances	4,978,296.46
Total Administration Fees	415,975.35
Payment of Interest and Principal	20,134,637.26
Total Withdrawals (Pool Distribution Amount)	25,928,410.79
Ending Balance	0.00

Servicer Advances are calculated as delinquent scheduled principal and interest.

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	1,456.68
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	1,456.68

ADMINISTRATION FEES	
Gross Servicing Fee*	413,083.76
Custodian Fee**	2,891.59
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	415,975.35

*Servicer Payees include: CHASE HOME FINANCE LLC; HOMEQ SERVICING CORPORATION; WELLS FARGO BANK, N.A.

NOTE: **Custodian Payees include: WELLS FARGO BANK, N.A.; LASALLE BANK, N.A.

Reserve and Guaranty Funds				
Account Name	Beginning Balance	Current Withdrawals	Current Deposits	Ending Balance
Excess Reserve Fund Account	0.00	0.00	0.00	0.00
Hedge Funds				
Account Name		Funds In (A)	Funds Out (B)	Net Amount (A - B)
Swap Account - Morgan Stanley Capital Services		41,719.70	441,221.42	(399,501.72)

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Collateral Statement

Group	1(A)	1(B)	2(A)	2(B)	Total
Collateral Description	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Fixed 15/30 & ARM	Mixed Fixed & Arm
Weighted Average Coupon Rate	8.712649	7.188482	8.812994	6.393366	8.434100
Weighted Average Net Rate	8.212649	6.688482	8.312994	5.893366	7.934100
Weighted Average Pass-Through Rate	8.209149	6.684982	8.309494	5.889866	7.930600
Weighted Average Remaining Term	324	290	324	232	311
Principal And Interest Constant	1,511,164.12	209,496.66	5,052,664.83	777,414.56	7,550,740.17
Beginning Loan Count	954	234	2,967	1,369	5,524
Loans Paid in Full	27	0	106	18	151
Ending Loan Count	927	234	2,861	1,351	5,373
Beginning Scheduled Balance	194,081,599.08	30,064,414.99	640,243,472.05	127,011,551.06	991,401,037.18
Ending Scheduled Balance	187,589,635.44	30,035,498.52	613,313,147.63	124,975,006.15	955,913,287.74
Actual Ending Collateral Balance	188,147,469.23	30,103,432.26	615,366,251.33	125,249,120.43	958,866,273.25
Scheduled Principal	102,026.81	29,398.74	350,613.19	100,721.79	582,760.53
Unscheduled Principal	6,389,936.83	(482.27)	26,579,711.23	1,935,823.12	34,904,988.91
Negative Amortized Principal	0.00	0.00	0.00	0.00	0.00
Scheduled Interest	1,409,137.31	180,097.92	4,702,051.64	676,692.77	6,967,979.64
Servicing Fees	80,867.33	12,526.84	266,768.11	52,921.48	413,083.76
Master Servicing Fees	0.00	0.00	0.00	0.00	0.00
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	566.07	87.69	1,867.38	370.45	2,891.59
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	1,327,703.91	167,483.39	4,433,416.15	623,400.84	6,552,004.29
Realized Loss Amount	4,487,163.10	73.70	16,108,896.76	876,550.57	21,472,684.13
Cumulative Realized Loss	32,231,644.36	4,876,906.00	134,517,389.76	69,405,907.73	241,031,847.85
Percentage of Cumulative Losses	6.5210	9.0645	9.2966	25.5388	10.6329
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	0.00	0.00	0.00	0.00	0.00
Prepayment Penalty Paid Count	0	0	0	0	0
Special Servicing Fee	0.00	0.00	0.00	0.00	0.00

**Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
Series 2006-HE2**

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

Informational Reporting	
Senior Enhancement Percentage	35.584934%
LIBOR	0.471250%
Swap LIBOR	0.471250%
Structural Reporting	
Specified Subordinated Amount	79,339,737.38
Subordinated Amount	0.00
Subordination Deficiency	79,339,737.38
Excess Cash	0.00
Stepdown	NO
Trigger Event Reporting	
Delinquency Trigger Event	
Trigger Result	Fail
Threshold Value	13.089704%
Calculated Value	54.774396%
Cumulative Loss Trigger Event	
Trigger Result	Fail
Threshold Value	2.533333%
Calculated Value	10.408963%
Trigger Event	
Trigger Result	N/A

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Delinquency Status

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance	
			0-29 Days	26	3,285,523.01	0-29 Days	1	145,796.09	0-29 Days	0	0.00	0-29 Days	27	3,431,319.10
30 Days	316	53,635,180.69	30 Days	10	1,290,123.68	30 Days	0	0.00	30 Days	0	0.00	30 Days	326	54,925,304.37
60 Days	178	33,410,366.39	60 Days	13	1,306,167.53	60 Days	28	5,715,148.22	60 Days	0	0.00	60 Days	219	40,431,682.14
90 Days	106	15,558,174.13	90 Days	12	1,799,015.00	90 Days	75	15,649,413.52	90 Days	1	135,314.33	90 Days	194	33,141,916.98
120 Days	66	10,038,600.53	120 Days	15	2,312,944.23	120 Days	72	15,703,119.97	120 Days	1	177,656.04	120 Days	154	28,232,320.77
150 Days	64	12,052,518.40	150 Days	19	2,228,731.40	150 Days	68	15,191,858.25	150 Days	7	866,842.82	150 Days	158	30,339,950.87
180+ Days	393	47,100,413.96	180+ Days	122	21,438,434.30	180+ Days	657	155,064,241.40	180+ Days	618	154,403,091.37	180+ Days	1,790	378,006,181.03
	1,123	171,795,254.10		217	33,660,939.15		901	207,469,577.45		627	155,582,904.56		2,868	568,508,675.26
No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance		No. of Loans	Actual Balance	
			0-29 Days	0.483901 %	0.342647 %	0-29 Days	0.018612 %	0.015205 %	0-29 Days	0.000000 %	0.000000 %	0-29 Days	0.502513 %	0.357852 %
30 Days	5.881258 %	5.593604 %	30 Days	0.186116 %	0.134547 %	30 Days	0.000000 %	0.000000 %	30 Days	0.000000 %	0.000000 %	30 Days	6.067374 %	5.728151 %
60 Days	3.312861 %	3.484361 %	60 Days	0.241950 %	0.136220 %	60 Days	0.521124 %	0.596032 %	60 Days	0.000000 %	0.000000 %	60 Days	4.075935 %	4.216613 %
90 Days	1.972827 %	1.622559 %	90 Days	0.223339 %	0.187619 %	90 Days	1.395868 %	1.632075 %	90 Days	0.018612 %	0.014112 %	90 Days	3.610646 %	3.456365 %
120 Days	1.228364 %	1.046924 %	120 Days	0.279174 %	0.241217 %	120 Days	1.340034 %	1.637676 %	120 Days	0.018612 %	0.018528 %	120 Days	2.866183 %	2.944344 %
150 Days	1.191141 %	1.256955 %	150 Days	0.353620 %	0.232434 %	150 Days	1.265587 %	1.584356 %	150 Days	0.130281 %	0.090403 %	150 Days	2.940629 %	3.164148 %
180+ Days	7.314350 %	4.912094 %	180+ Days	2.270612 %	2.235811 %	180+ Days	12.227806 %	16.171623 %	180+ Days	11.501954 %	16.102672 %	180+ Days	33.314722 %	39.422200 %
	20.900800 %	17.916498 %		4.038712 %	3.510494 %		16.769030 %	21.636967 %		11.669458 %	16.225715 %		53.378001 %	59.289673 %

Current Period Class A Insufficient Funds

0.00

Principal Balance of Contaminated Properties

0.00

Periodic Advance

4,772,352.63

Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
Series 2006-HE2

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Delinquency Status By Group

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
1(A)	No of Loans	Actual Bal	No of Loans	Actual Balance		No of Loans	Actual Balance		No of Loans	Actual Balance		No of Loans	Actual Balance	
			0-29 Days	4	766,930.70	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	4	766,930.70
30 Days	59	12,602,554.60	30 Days	3	684,173.43	30 Days	0	0.00	30 Days	0	0.00	30 Days	62	13,286,728.03
60 Days	21	4,301,982.03	60 Days	2	274,578.78	60 Days	8	1,169,909.92	60 Days	0	0.00	60 Days	31	5,746,470.73
90 Days	11	2,530,743.60	90 Days	1	139,911.75	90 Days	21	3,746,633.42	90 Days	1	135,314.33	90 Days	34	6,552,603.10
120 Days	12	1,945,774.25	120 Days	5	1,410,785.78	120 Days	16	3,190,441.64	120 Days	0	0.00	120 Days	33	6,547,001.67
150 Days	13	3,254,388.95	150 Days	0	0.00	150 Days	18	3,714,297.25	150 Days	2	98,468.78	150 Days	33	7,067,154.98
180+ Days	31	7,616,633.69	180+ Days	16	3,372,675.68	180+ Days	147	32,356,334.28	180+ Days	121	27,506,606.77	180+ Days	315	70,852,250.42
	147	32,252,077.12		31	6,649,056.12		210	44,177,616.51		124	27,740,389.88		512	110,819,139.63
			0-29 Days	0.431499%	0.407622%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.431499%	0.407622%
30 Days	6.364617%	6.698232%	30 Days	0.323625%	0.363637%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	6.688242%	7.061869%
60 Days	2.265372%	2.286495%	60 Days	0.215750%	0.145938%	60 Days	0.862999%	0.621805%	60 Days	0.000000%	0.000000%	60 Days	3.344121%	3.054238%
90 Days	1.186624%	1.345085%	90 Days	0.107875%	0.074363%	90 Days	2.265372%	1.991328%	90 Days	0.107875%	0.071919%	90 Days	3.667745%	3.482695%
120 Days	1.294498%	1.034175%	120 Days	0.539374%	0.749830%	120 Days	1.725998%	1.695713%	120 Days	0.000000%	0.000000%	120 Days	3.559871%	3.479718%
150 Days	1.402373%	1.729701%	150 Days	0.000000%	0.000000%	150 Days	1.941748%	1.974141%	150 Days	0.215750%	0.052336%	150 Days	3.559871%	3.756179%
180+ Days	3.344121%	4.048225%	180+ Days	1.725998%	1.792570%	180+ Days	15.857605%	17.197326%	180+ Days	13.052859%	14.619706%	180+ Days	33.980583%	37.657828%
	15.857605%	17.141914%		3.344121%	3.533960%		22.653722%	23.480314%		13.376483%	14.743961%		55.231931%	58.900149%

DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
1(B)	No of Loans	Actual Bal	No of Loans	Actual Balance		No of Loans	Actual Balance		No of Loans	Actual Balance		No of Loans	Actual Balance	
			0-29 Days	2	139,712.98	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	2	139,712.98
30 Days	7	794,107.10	30 Days	0	0.00	30 Days	0	0.00	30 Days	0	0.00	30 Days	7	794,107.10
60 Days	6	1,126,102.58	60 Days	2	87,980.97	60 Days	0	0.00	60 Days	0	0.00	60 Days	8	1,214,083.55
90 Days	8	1,222,953.72	90 Days	0	0.00	90 Days	1	126,885.33	90 Days	0	0.00	90 Days	9	1,349,839.05
120 Days	7	741,247.27	120 Days	0	0.00	120 Days	2	242,344.09	120 Days	0	0.00	120 Days	9	983,591.36
150 Days	2	61,728.28	150 Days	0	0.00	150 Days	1	253,294.06	150 Days	0	0.00	150 Days	3	315,022.34
180+ Days	18	1,207,107.83	180+ Days	2	142,821.07	180+ Days	5	992,255.50	180+ Days	6	1,142,278.12	180+ Days	31	3,484,462.52
	48	5,153,246.78		6	370,515.02		9	1,614,778.98		6	1,142,278.12		69	8,280,818.90
			0-29 Days	0.854701%	0.464110%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.854701%	0.464110%
30 Days	2.991453%	2.637929%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	2.991453%	2.637929%
60 Days	2.564103%	3.740778%	60 Days	0.854701%	0.292262%	60 Days	0.000000%	0.000000%	60 Days	0.000000%	0.000000%	60 Days	3.418803%	4.033040%
90 Days	3.418803%	4.062506%	90 Days	0.000000%	0.000000%	90 Days	0.427350%	0.421498%	90 Days	0.000000%	0.000000%	90 Days	3.846154%	4.484004%
120 Days	2.991453%	2.462335%	120 Days	0.000000%	0.000000%	120 Days	0.854701%	0.805038%	120 Days	0.000000%	0.000000%	120 Days	3.846154%	3.267373%
150 Days	0.854701%	0.205054%	150 Days	0.000000%	0.000000%	150 Days	0.427350%	0.841413%	150 Days	0.000000%	0.000000%	150 Days	1.282051%	1.046467%
180+ Days	7.692308%	4.009868%	180+ Days	0.854701%	0.474435%	180+ Days	2.136752%	3.296154%	180+ Days	2.564103%	3.794511%	180+ Days	13.247863%	11.574968%
	20.512821%	17.118469%		2.564103%	1.230807%		3.846154%	5.364103%		2.564103%	3.794511%		29.487179%	27.507890%

Delinquency Status By Group

Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
Series 2006-HE2

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

21-Jan-2009 6:26:45PM

Delinquency Status By Group

2(A) DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
No of Loans Actual Bal			No of Loans Actual Balance			No of Loans Actual Balance			No of Loans Actual Balance			No of Loans Actual Balance		
30 Days	189	35,092,094.00	0-29 Days	11	1,539,321.74	0-29 Days	1	145,796.09	0-29 Days	0	0.00	0-29 Days	12	1,685,117.83
60 Days	99	23,453,944.82	30 Days	5	521,794.94	30 Days	0	0.00	30 Days	0	0.00	30 Days	194	35,613,888.94
90 Days	43	9,151,939.95	60 Days	8	857,755.76	60 Days	19	4,103,831.55	60 Days	0	0.00	60 Days	126	28,415,532.13
120 Days	21	5,298,246.89	90 Days	5	1,244,229.79	90 Days	48	10,725,703.42	90 Days	0	0.00	90 Days	96	21,121,873.16
150 Days	22	6,748,748.90	120 Days	7	737,649.11	120 Days	50	11,477,521.39	120 Days	1	177,656.04	120 Days	79	17,691,073.43
180+ Days	68	19,917,481.43	150 Days	13	1,675,577.54	150 Days	47	11,043,931.68	150 Days	5	768,374.04	150 Days	87	20,236,632.16
			180+ Days	63	14,081,716.55	180+ Days	482	116,929,196.49	180+ Days	467	121,296,651.40	180+ Days	1,080	272,225,045.87
	442	99,662,455.99		112	20,658,045.43		647	154,425,980.62		473	122,242,681.48		1,674	396,989,163.52
30 Days	6.606082%	5.702635%	0-29 Days	0.384481%	0.250147%	0-29 Days	0.034953%	0.023693%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.419434%	0.273840%
60 Days	3.460329%	3.811380%	30 Days	0.174764%	0.084794%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	6.780846%	5.787430%
90 Days	1.502971%	1.487235%	60 Days	0.279623%	0.139389%	60 Days	0.664103%	0.666893%	60 Days	0.000000%	0.000000%	60 Days	4.404055%	4.617662%
120 Days	0.734009%	0.860991%	90 Days	0.174764%	0.202193%	90 Days	1.677735%	1.742979%	90 Days	0.000000%	0.000000%	90 Days	3.355470%	3.432407%
150 Days	0.768962%	1.096704%	120 Days	0.244670%	0.119872%	120 Days	1.747641%	1.865153%	120 Days	0.034953%	0.028870%	120 Days	2.761272%	2.874885%
180+ Days	2.376791%	3.236687%	150 Days	0.454387%	0.272289%	150 Days	1.642782%	1.794692%	150 Days	0.174764%	0.124865%	150 Days	3.040895%	3.288551%
	15.449144%	16.195632%	180+ Days	2.202027%	2.288347%	180+ Days	16.847256%	19.001561%	180+ Days	16.322964%	19.711294%	180+ Days	37.749039%	44.237890%
				3.914715%	3.357033%		22.614470%	25.094971%		16.532681%	19.865029%		58.511010%	64.512664%

2(B) DELINQUENT			BANKRUPTCY			FORECLOSURE			REO			TOTAL		
No of Loans Actual Bal			No of Loans Actual Balance			No of Loans Actual Balance			No of Loans Actual Balance			No of Loans Actual Balance		
30 Days	61	5,146,424.99	0-29 Days	9	839,557.59	0-29 Days	0	0.00	0-29 Days	0	0.00	0-29 Days	9	839,557.59
60 Days	52	4,528,336.96	30 Days	2	84,155.31	30 Days	0	0.00	30 Days	0	0.00	30 Days	63	5,230,580.30
90 Days	44	2,652,536.86	60 Days	1	85,852.02	60 Days	1	441,406.75	60 Days	0	0.00	60 Days	54	5,055,595.73
120 Days	26	2,053,332.12	90 Days	6	414,873.46	90 Days	5	1,050,191.35	90 Days	0	0.00	90 Days	55	4,117,601.67
150 Days	27	1,987,652.27	120 Days	3	164,509.34	120 Days	4	792,812.85	120 Days	0	0.00	120 Days	33	3,010,654.31
180+ Days	276	18,359,191.01	150 Days	6	553,153.86	150 Days	2	180,335.26	150 Days	0	0.00	150 Days	35	2,721,141.39
	486	34,727,474.21	180+ Days	41	3,841,221.00	180+ Days	23	4,786,455.13	180+ Days	24	4,457,555.08	180+ Days	364	31,444,422.22
				68	5,983,322.58		35	7,251,201.34		24	4,457,555.08		613	52,419,553.21
30 Days	4.515174%	4.108951%	0-29 Days	0.666173%	0.670310%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.000000%	0.000000%	0-29 Days	0.666173%	0.670310%
60 Days	3.849001%	3.615464%	30 Days	0.148038%	0.067190%	30 Days	0.000000%	0.000000%	30 Days	0.000000%	0.000000%	30 Days	4.663212%	4.176141%
90 Days	3.256847%	2.117809%	60 Days	0.074019%	0.068545%	60 Days	0.074019%	0.352423%	60 Days	0.000000%	0.000000%	60 Days	3.997039%	4.036432%
120 Days	1.924500%	1.639398%	90 Days	0.444115%	0.331239%	90 Days	0.370096%	0.838482%	90 Days	0.000000%	0.000000%	90 Days	4.071058%	3.287529%
150 Days	1.998520%	1.586959%	120 Days	0.222058%	0.131346%	120 Days	0.296077%	0.632989%	120 Days	0.000000%	0.000000%	120 Days	2.442635%	2.403733%
180+ Days	20.429312%	14.658140%	150 Days	0.444115%	0.441643%	150 Days	0.148038%	0.143981%	150 Days	0.000000%	0.000000%	150 Days	2.590674%	2.172583%
	35.973353%	27.726721%	180+ Days	3.034789%	3.066865%	180+ Days	1.702443%	3.821548%	180+ Days	1.776462%	3.558951%	180+ Days	26.943005%	25.105503%
				5.033309%	4.777137%		2.590674%	5.789423%		1.776462%	3.558951%		45.373797%	41.852233%

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180+ Delinquency Summary

Days Delinquent	Summary			1(A)			1(B)		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	126	22,154,842.73	2.311	29	5,575,487.53	2.963	2	113,114.32	0.376
210 - 239	150	27,466,748.05	2.865	38	8,741,159.43	4.646	1	60,077.80	0.200
240 - 269	175	35,887,215.64	3.743	26	5,705,627.37	3.033	4	697,132.56	2.316
270 - 299	144	28,988,800.77	3.023	27	6,738,957.64	3.582	2	136,450.98	0.453
300 - 329	189	41,447,680.59	4.323	28	7,115,996.65	3.782	2	104,591.71	0.347
330 - 359	127	29,521,323.09	3.079	26	6,380,443.71	3.391	2	148,449.71	0.493
360 - 389	143	29,466,174.61	3.073	21	4,742,912.52	2.521	5	468,077.81	1.555
390 - 419	104	21,812,489.11	2.275	18	3,816,911.75	2.029	2	81,823.77	0.272
420 - 449	113	24,596,415.95	2.565	16	3,297,572.38	1.753	1	77,253.62	0.257
450 - 479	86	17,855,180.66	1.862	14	2,970,901.20	1.579	4	364,710.76	1.212
480 - 509	64	15,092,055.05	1.574	11	2,337,668.66	1.242	1	222,593.30	0.739
510 - 539	67	13,458,469.37	1.404	11	2,048,540.86	1.089	1	80,450.38	0.267
540 - 569	44	9,640,181.90	1.005	5	1,161,663.43	0.617	1	103,891.28	0.345
570 - 599	41	9,429,994.88	0.983	7	1,019,165.09	0.542	0	0.00	0.000
600 - 629	40	9,053,717.06	0.944	6	1,180,270.99	0.627	1	291,649.75	0.969
630 - 659	35	8,300,102.13	0.866	6	1,203,604.70	0.640	0	0.00	0.000
660 - 689	26	6,034,229.53	0.629	6	939,781.75	0.499	0	0.00	0.000
690 - 719	20	5,700,291.88	0.594	4	1,296,048.67	0.689	0	0.00	0.000
720 - 749	14	2,445,209.68	0.255	1	330,824.76	0.176	1	386,717.71	1.285
750 - 779	17	4,010,337.40	0.418	6	1,784,051.70	0.948	0	0.00	0.000
780 - 809	13	3,137,050.78	0.327	2	848,502.09	0.451	0	0.00	0.000
810 - 839	11	2,673,983.59	0.279	3	742,439.72	0.395	1	147,477.06	0.490
840 - 869	16	3,683,227.39	0.384	2	344,311.75	0.183	0	0.00	0.000
870 - 899	7	1,883,336.12	0.196	0	0.00	0.000	0	0.00	0.000
900 - 929	6	729,454.81	0.076	1	115,335.82	0.061	0	0.00	0.000
930 - 959	3	1,113,367.92	0.116	1	414,070.25	0.220	0	0.00	0.000
960 - 989	2	740,430.63	0.077	0	0.00	0.000	0	0.00	0.000
990 - 1019	5	1,249,004.34	0.130	0	0.00	0.000	0	0.00	0.000
1020 - 1049	2	434,865.37	0.045	0	0.00	0.000	0	0.00	0.000
Total	1,790	378,006,181.03	39.421	315	70,852,250.42	37.658	31	3,484,462.52	11.576

Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
Series 2006-HE2

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180+ Delinquency Summary

Days Delinquent	2(A)			2(B)		
	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Actual Balance(\$)	Percentage Of Balance(%)
180 - 209	67	14,292,176.28	2.323	28	2,174,064.60	1.736
210 - 239	68	14,785,189.19	2.403	43	3,880,321.63	3.098
240 - 269	100	26,130,755.38	4.246	45	3,353,700.33	2.678
270 - 299	82	19,633,779.79	3.191	33	2,479,612.36	1.980
300 - 329	112	30,475,513.54	4.952	47	3,751,578.69	2.995
330 - 359	78	21,383,916.83	3.475	21	1,608,512.84	1.284
360 - 389	85	20,977,269.25	3.409	32	3,277,915.03	2.617
390 - 419	65	16,487,598.89	2.679	19	1,426,154.70	1.139
420 - 449	70	18,519,865.21	3.010	26	2,701,724.74	2.157
450 - 479	56	13,587,987.54	2.208	12	931,581.16	0.744
480 - 509	43	11,704,893.20	1.902	9	826,899.89	0.660
510 - 539	46	10,517,740.63	1.709	9	811,737.50	0.648
540 - 569	33	8,056,987.20	1.309	5	317,639.99	0.254
570 - 599	30	7,810,336.23	1.269	4	600,493.56	0.479
600 - 629	30	7,198,601.22	1.170	3	383,195.10	0.306
630 - 659	24	6,625,839.10	1.077	5	470,658.33	0.376
660 - 689	17	4,632,443.55	0.753	3	462,004.23	0.369
690 - 719	15	4,312,522.37	0.701	1	91,720.84	0.073
720 - 749	9	1,573,727.98	0.256	3	153,939.23	0.123
750 - 779	7	1,870,618.77	0.304	4	355,666.93	0.284
780 - 809	7	1,952,054.60	0.317	4	336,494.09	0.269
810 - 839	7	1,784,066.81	0.290	0	0.00	0.000
840 - 869	9	2,629,326.37	0.427	5	709,589.27	0.567
870 - 899	6	1,774,329.08	0.288	1	109,007.04	0.087
900 - 929	5	614,118.99	0.100	0	0.00	0.000
930 - 959	2	699,297.67	0.114	0	0.00	0.000
960 - 989	2	740,430.63	0.120	0	0.00	0.000
990 - 1019	4	1,141,742.68	0.186	1	107,261.66	0.086
1020 - 1049	1	311,916.89	0.051	1	122,948.48	0.098
Total	1,080	272,225,045.87	44.239	364	31,444,422.22	25.107

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

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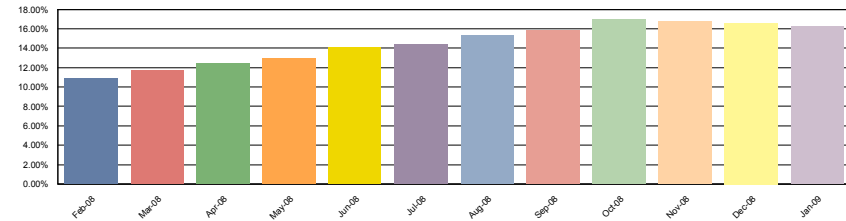
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REO Detail - All Mortgage Loans in REO during Current Period

Summary

New REO Loans	
Loans in REO	91
Original Principal Balance	20,875,244.00
Current Actual Balance	20,686,636.49
Current REO Total	
Loans in REO	627
Original Principal Balance	156,921,424.00
Current Actual Balance	155,582,904.56

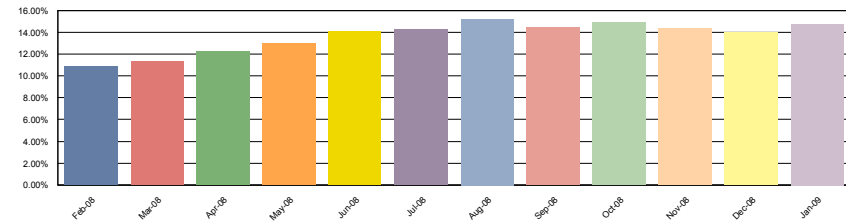
12 Month REO History



1(A)

New REO Loans	
Loans in REO	29
Original Principal Balance	6,380,786.00
Current Actual Balance	6,337,186.03
Current REO Total	
Loans in REO	124
Original Principal Balance	27,958,421.00
Current Actual Balance	27,740,389.88

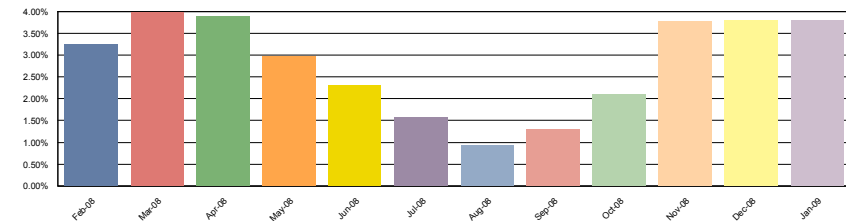
12 Month REO History



1(B)

New REO Loans	
Loans in REO	0
Original Principal Balance	0.00
Current Actual Balance	0.00
Current REO Total	
Loans in REO	6
Original Principal Balance	1,160,100.00
Current Actual Balance	1,142,278.12

12 Month REO History



Morgan Stanley Capital I Inc.
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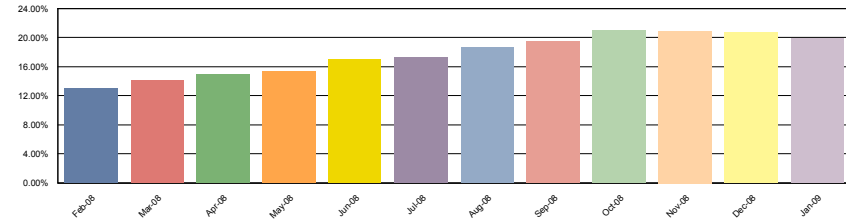
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REO Detail - All Mortgage Loans in REO during Current Period

2(A)

New REO Loans	
Loans in REO	54
Original Principal Balance	13,456,938.00
Current Actual Balance	13,326,735.56
Current REO Total	
Loans in REO	473
Original Principal Balance	123,291,783.00
Current Actual Balance	122,242,681.48

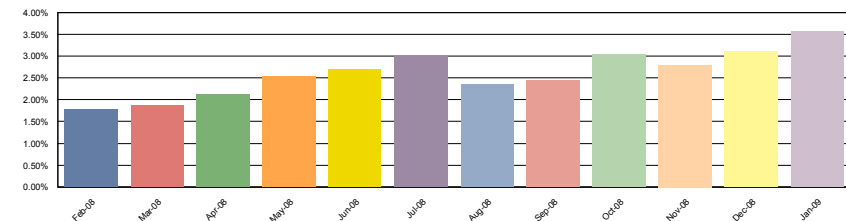
12 Month REO History



2(B)

New REO Loans	
Loans in REO	8
Original Principal Balance	1,037,520.00
Current Actual Balance	1,022,714.90
Current REO Total	
Loans in REO	24
Original Principal Balance	4,511,120.00
Current Actual Balance	4,457,555.08

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 Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011314730	Jan-2009	01-Jan-2006	FL	80.00	124,000.00	121,997.08	01-Oct-2007	13	11.000%	15,182.80
1(A)	0011318737	Jan-2009	01-Nov-2005	MN	95.00	190,950.00	189,080.35	01-Oct-2007	13	7.250%	18,755.49
1(A)	0011326984	Jan-2009	01-Dec-2005	MD	95.00	76,000.00	75,322.60	01-Apr-2007	19	10.250%	12,923.33
1(A)	0011332470	Jan-2009	01-Dec-2005	NV	83.68	202,500.00	200,280.08	01-Dec-2007	11	10.625%	18,032.93
1(A)	0011334807	Mar-2008	01-Feb-2006	NC	80.00	101,600.00	101,095.00	01-Apr-2007	19	9.500%	14,976.99
1(A)	0011335041	Jan-2009	01-Dec-2005	IL	80.00	171,200.00	171,200.00	01-Aug-2007	15	7.500%	18,047.31
1(A)	0011340821	Sep-2008	01-Nov-2005	FL	80.00	107,600.00	106,964.54	01-May-2007	18	10.625%	16,900.03
1(A)	0011345334	Nov-2008	01-Nov-2005	WA	95.00	223,250.00	221,831.07	01-Jul-2007	16	11.125%	33,604.36
1(A)	0011351725	Oct-2008	01-Dec-2005	CA	80.00	185,600.00	183,189.00	01-Feb-2008	9	10.500%	15,572.67
1(A)	0011353020	Aug-2008	01-Jan-2006	OR	80.00	116,000.00	113,857.00	01-Nov-2007	12	9.500%	12,225.69

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Telephone: 1-866-846-4526
Fax: 240-586-8675

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011355735	Jan-2009	01-Jan-2006	RI	83.19	287,000.00	281,576.12	01-Jul-2007	16	9.250%	33,000.46
1(A)	0011358321	Oct-2008	01-Dec-2005	IL	80.00	236,000.00	233,494.01	01-Sep-2007	14	7.500%	23,033.86
1(A)	0011360504	Aug-2008	01-Dec-2005	IL	80.00	120,800.00	118,745.93	01-Jun-2007	17	7.500%	13,660.36
1(A)	0011360798	Jan-2009	01-Dec-2005	CA	80.00	336,000.00	356,326.79	01-Mar-2008	8	6.850%	18,768.08
1(A)	0011362407	Oct-2008	01-Jan-2006	MI	80.00	56,000.00	54,905.56	01-Apr-2008	7	10.375%	4,092.46
1(A)	0011366705	Nov-2008	01-Dec-2005	IL	90.00	132,300.00	130,101.92	01-Aug-2007	15	7.550%	13,817.73
1(A)	0011369858	Dec-2008	01-Jan-2006	PA	84.47	136,000.00	134,557.18	01-Dec-2007	11	9.000%	12,759.94
1(A)	0011370757	Oct-2008	01-Jan-2006	FL	80.00	220,000.00	219,883.14	01-Jul-2007	16	8.625%	19,789.46
1(A)	0011370941	Oct-2008	01-Feb-2006	FL	71.42	130,700.00	130,098.85	01-Apr-2007	19	9.625%	19,707.83
1(A)	0011372002	Aug-2008	01-Jan-2006	CA	80.00	232,000.00	230,257.27	01-Dec-2007	11	9.875%	24,708.64
1(A)	0011374750	Sep-2008	01-Jan-2006	NV	85.00	229,500.00	228,066.58	01-Dec-2007	11	10.625%	26,112.64
1(A)	0011377171	Jul-2008	01-Jan-2006	CA	80.00	288,000.00	288,000.00	01-Sep-2007	14	6.920%	24,652.80
1(A)	0011377566	May-2008	01-Jan-2006	NY	90.00	585,000.00	580,103.36	01-Dec-2006	23	10.375%	105,991.11
1(A)	0011378329	Jun-2008	01-Feb-2006	NH	95.00	142,500.00	141,103.83	01-Jan-2007	22	7.375%	19,208.14
1(A)	0011380396	Aug-2008	01-Jan-2006	CA	95.00	412,300.00	411,798.62	01-Dec-2007	11	10.875%	44,205.68
1(A)	0011380989	Dec-2008	01-Jan-2006	MA	80.00	248,000.00	246,086.93	01-Nov-2007	12	10.000%	27,474.16
1(A)	0011381922	Jul-2008	01-Jan-2006	CA	80.00	100,000.00	98,334.76	01-Nov-2007	12	10.875%	11,071.53
1(A)	0011382096	Nov-2008	01-Jan-2006	CA	77.03	275,000.00	272,257.63	01-Dec-2007	11	9.000%	26,807.59
1(A)	0011384435	Jan-2009	01-Jan-2006	NJ	88.89	240,000.00	235,386.79	01-Dec-2007	11	9.375%	24,026.84
1(A)	0011384839	Jul-2008	01-Jan-2006	CA	65.33	196,000.00	192,856.59	01-Jul-2007	16	10.875%	26,385.20
1(A)	0011384938	Jan-2009	01-Jan-2006	ID	80.00	96,000.00	95,146.75	01-Feb-2008	9	10.375%	8,741.22
1(A)	0011386191	Nov-2008	01-Feb-2006	CA	75.00	337,500.00	334,693.27	01-Mar-2008	8	10.500%	28,988.76
1(A)	0011386336	Jul-2008	01-Jan-2006	NJ	82.99	319,500.00	318,109.30	01-Dec-2006	23	9.625%	55,639.88
1(A)	0011386393	Mar-2008	01-Feb-2006	CA	85.00	276,250.00	275,202.17	01-Apr-2007	19	10.600%	45,778.00
1(A)	0011386947	Jun-2008	01-Feb-2006	NY	80.00	308,000.00	306,279.29	01-Mar-2007	20	8.970%	43,805.59
1(A)	0011387277	Jan-2009	01-Feb-2006	CA	77.03	285,000.00	281,981.68	01-Mar-2008	8	9.750%	21,809.28
1(A)	0011387745	Oct-2008	01-Feb-2006	IL	90.00	137,250.00	136,539.81	01-Jun-2007	17	7.975%	16,299.28
1(A)	0011388155	Jan-2009	01-Jan-2006	AZ	95.00	156,750.00	153,640.54	01-Apr-2008	7	10.750%	11,749.35
1(A)	0011388588	Aug-2008	01-Jan-2006	CT	74.21	236,000.00	234,612.26	01-Apr-2007	19	10.750%	37,476.41
1(A)	0011389702	Oct-2008	01-Jan-2006	WI	85.00	191,250.00	189,124.86	01-Aug-2007	15	9.875%	26,770.97
1(A)	0011390556	Jul-2008	01-Feb-2006	IL	80.00	126,400.00	124,727.60	01-Jul-2007	16	9.825%	16,721.64
1(A)	0011390583	Dec-2008	01-Jan-2006	CA	95.00	133,000.00	131,983.99	01-Dec-2007	11	11.000%	14,850.87
1(A)	0011390704	Aug-2008	01-Feb-2006	AZ	91.73	238,500.00	237,310.78	01-Dec-2007	11	11.250%	28,405.47
1(A)	0011391570	Aug-2008	01-Jan-2006	NV	80.00	144,000.00	142,838.11	01-Dec-2007	11	9.375%	15,146.75
1(A)	0011391849	Dec-2008	01-Jan-2006	MI	90.00	45,000.00	44,387.16	01-Jun-2008	5	10.375%	2,552.72
1(A)	0011392037	Jan-2009	01-Jan-2006	IL	85.00	130,050.00	128,175.23	01-Dec-2007	11	8.990%	11,740.62
1(A)	0011392284	Aug-2008	01-Jan-2006	CA	80.00	404,000.00	402,780.53	01-Nov-2007	12	9.375%	39,506.07
1(A)	0011392510	Jul-2008	01-Feb-2006	MA	72.35	307,500.00	302,118.85	01-Sep-2007	14	8.950%	33,337.47
1(A)	0011392785	Aug-2008	01-Jan-2006	CA	90.00	301,500.00	299,879.07	01-Aug-2007	15	10.625%	41,817.57
1(A)	0011393431	Feb-2008	01-Feb-2006	FL	95.00	132,905.00	131,635.59	01-Apr-2007	19	10.500%	21,578.71

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011394309	Jan-2009	01-Jan-2006	CA	80.00	288,000.00	285,065.87	01-May-2008	6	8.875%	16,680.34
1(A)	0011394397	Sep-2008	01-Jan-2006	CA	95.00	332,500.00	330,330.95	01-Dec-2007	11	9.500%	31,753.50
1(A)	0011395026	Aug-2008	01-Jan-2006	CA	80.00	246,400.00	243,232.88	01-Dec-2007	11	9.125%	22,356.87
1(A)	0011395070	Dec-2008	01-Feb-2006	CA	87.91	400,000.00	400,000.00	01-Jan-2008	10	9.125%	36,349.98
1(A)	0011395642	Jun-2008	01-Jan-2006	CA	73.76	253,000.00	251,367.65	01-Sep-2007	14	10.375%	32,158.72
1(A)	0011395881	Sep-2008	01-Feb-2006	CA	82.13	369,600.00	365,859.49	01-Jan-2008	10	9.000%	32,660.30
1(A)	0011396338	Apr-2008	01-Jan-2006	VA	80.00	143,920.00	142,870.08	01-Sep-2007	14	9.625%	17,215.03
1(A)	0011396533	Oct-2008	01-Jan-2006	CA	90.00	337,500.00	334,983.22	01-Oct-2007	13	9.875%	39,038.92
1(A)	0011396976	Jul-2008	01-Jan-2006	FL	75.00	243,750.00	242,727.39	01-Aug-2006	27	9.625%	54,846.07
1(A)	0011397527	Jan-2009	01-Jan-2006	AZ	89.14	147,000.00	146,908.11	01-May-2008	6	6.700%	6,072.71
1(A)	0011398393	Sep-2008	01-Feb-2006	CA	95.00	247,000.00	244,971.15	01-Nov-2007	12	9.750%	26,066.41
1(A)	0011398402	Sep-2008	01-Feb-2006	VA	80.00	104,800.00	103,874.70	01-Jan-2007	22	9.720%	17,439.29
1(A)	0011399871	Aug-2008	01-Feb-2006	CT	75.00	307,500.00	306,735.60	01-Oct-2006	25	10.220%	60,720.62
1(A)	0011400010	Aug-2008	01-Jan-2006	TX	97.00	114,185.00	112,659.99	01-Sep-2007	14	10.125%	15,346.44
1(A)	0011401082	Dec-2008	01-Jan-2006	CA	84.41	287,000.00	284,450.83	01-Dec-2007	11	9.625%	29,153.72
1(A)	0011401123	Sep-2008	01-Jan-2006	CA	74.65	265,000.00	262,530.44	01-Jan-2008	10	10.125%	25,214.76
1(A)	0011401900	Jul-2008	01-Jan-2006	FL	90.00	155,700.00	153,630.69	01-Aug-2007	15	10.875%	21,486.42
1(A)	0011402371	Apr-2008	01-Jan-2006	MD	75.00	300,375.00	295,818.30	01-May-2007	18	8.375%	38,524.07
1(A)	0011402595	Mar-2008	01-Jan-2006	CA	80.00	234,400.00	233,027.18	01-Jun-2007	17	10.250%	33,412.05
1(A)	0011402841	Aug-2008	01-Feb-2006	CA	85.00	412,250.00	409,508.58	01-Aug-2007	15	9.500%	50,725.99
1(A)	0011403049	Jul-2008	01-Feb-2006	CT	85.00	174,250.00	173,380.72	01-Aug-2007	15	11.375%	26,096.00
1(A)	0011403449	Dec-2008	01-Jan-2006	CA	80.00	392,800.00	389,105.82	01-Jul-2007	16	6.225%	33,260.83
1(A)	0011403700	Jan-2009	01-Jan-2006	AZ	80.00	145,600.00	144,087.45	01-Jan-2008	10	9.500%	13,072.35
1(A)	0011404145	Oct-2008	01-Feb-2006	CA	85.00	329,800.00	322,835.99	01-Jan-2008	10	8.990%	28,931.76
1(A)	0011404605	Jan-2009	01-Dec-2005	CA	72.97	332,000.00	329,623.49	01-Apr-2008	7	10.625%	22,743.02
1(A)	0011404619	Jun-2008	01-Jan-2006	CA	80.00	136,000.00	136,000.00	01-Jun-2007	17	6.500%	12,920.00
1(A)	0011404983	Jan-2009	01-Feb-2006	CA	90.00	201,600.00	198,042.51	01-May-2008	6	10.430%	13,418.10
1(A)	0011405256	Jul-2008	01-Feb-2006	CA	77.88	331,000.00	325,916.09	01-Aug-2007	15	9.350%	39,535.43
1(A)	0011405322	Apr-2008	01-Feb-2006	CA	64.17	231,000.00	229,870.32	01-Mar-2007	20	9.625%	35,110.11
1(A)	0011405972	Jan-2008	01-Feb-2006	PA	90.00	67,500.00	67,329.20	01-Dec-2006	23	10.875%	8,643.74
1(A)	0011406974	Jan-2009	01-Feb-2006	FL	80.00	208,000.00	207,866.84	01-Feb-2008	9	9.625%	18,253.36
1(A)	0011407111	Apr-2008	01-Feb-2006	WI	81.54	106,000.00	104,948.44	01-Mar-2007	20	9.990%	16,904.89
1(A)	0011407727	Oct-2008	01-Feb-2006	NV	77.70	176,000.00	173,372.75	01-Dec-2007	11	10.550%	19,398.18
1(A)	0011407891	Jan-2009	01-Dec-2005	PA	90.00	142,200.00	135,314.33	01-Aug-2008	3	9.750%	4,869.89
1(A)	0011408013	Jan-2009	01-Feb-2006	CA	80.00	316,000.00	316,000.00	01-Feb-2008	9	9.125%	25,971.25
1(A)	0011409764	Oct-2008	01-Feb-2006	CT	80.00	216,000.00	213,078.37	01-Jun-2007	17	9.400%	28,404.06
1(A)	0011410087	Jan-2009	01-Feb-2006	NY	80.00	114,056.00	111,523.79	01-Jan-2008	10	8.750%	9,726.26
1(A)	0011410370	Oct-2008	01-Jan-2006	CA	85.00	331,500.00	328,566.59	01-Nov-2007	12	10.625%	37,446.45
1(A)	0011410476	Apr-2008	01-Feb-2006	CA	80.00	204,000.00	202,430.45	01-Aug-2007	15	9.125%	23,715.79
1(A)	0011410541	Oct-2008	01-Feb-2006	WA	89.84	137,000.00	136,126.82	01-Jun-2007	17	9.875%	18,914.38

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Securities Administration Services
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REO Loan Detail - All Mortgage Loans in REO during Current Period

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011410601	Dec-2008	01-Feb-2006	FL	80.00	128,000.00	125,777.67	01-Nov-2007	12	9.525%	13,397.65
1(A)	0011411085	Nov-2008	01-Feb-2006	WI	79.55	105,000.00	104,285.33	01-Jun-2007	17	6.990%	10,673.85
1(A)	0011412938	Jun-2008	01-Feb-2006	CA	78.00	390,000.00	383,923.36	01-Aug-2007	15	9.500%	46,591.57
1(A)	0011412956	Nov-2008	01-Feb-2006	CA	80.00	231,200.00	229,033.60	01-Mar-2008	8	9.750%	18,058.91
1(A)	0011412965	Aug-2007	01-Feb-2006	MD	80.00	184,000.00	183,506.92	01-Jan-2007	22	10.875%	35,443.51
1(A)	0011413179	Mar-2008	01-Feb-2006	IL	75.00	245,250.00	243,704.41	01-Oct-2006	25	9.375%	45,004.90
1(A)	0011413385	Jul-2008	01-Jan-2006	ME	80.00	96,000.00	94,719.62	01-Jan-2007	22	8.625%	10,487.08
1(A)	0011413772	Jun-2008	01-Feb-2006	CT	80.00	184,000.00	183,049.92	01-Jul-2006	28	8.825%	33,065.87
1(A)	0011413863	Dec-2008	01-Feb-2006	VA	80.00	108,000.00	105,865.14	01-Apr-2008	7	9.375%	7,294.85
1(A)	0011413963	Jul-2008	01-Feb-2006	CA	80.00	172,000.00	169,081.56	01-Oct-2007	13	9.385%	18,687.82
1(A)	0011414599	Apr-2007	01-Feb-2006	CA	80.00	280,000.00	279,291.54	01-Aug-2006	27	10.625%	54,173.76
1(A)	0011414754	Jul-2007	01-Feb-2006	CA	90.00	495,000.00	493,455.88	01-Sep-2006	26	9.750%	88,443.78
1(A)	0011414949	Jan-2009	01-Feb-2006	FL	74.98	183,700.00	181,139.98	01-Sep-2007	14	8.875%	21,910.99
1(A)	0011415259	Oct-2008	01-Feb-2006	DE	75.00	206,250.00	203,294.01	01-Sep-2007	14	10.625%	25,904.64
1(A)	0011415465	Nov-2008	01-Feb-2006	CA	80.00	329,600.00	327,074.40	01-Oct-2007	13	9.375%	36,214.81
1(A)	0011415477	Dec-2008	01-Feb-2006	AZ	85.00	346,800.00	346,800.00	01-Apr-2008	7	10.125%	25,359.78
1(A)	0011416094	May-2008	01-Feb-2006	IL	80.00	207,200.00	205,424.16	01-May-2007	18	9.375%	30,983.21
1(A)	0011416466	Jun-2008	01-Feb-2006	CA	81.73	212,500.00	210,640.21	01-Oct-2007	13	9.125%	22,543.37
1(A)	0011417158	Jan-2009	01-Feb-2006	NY	80.00	72,080.00	71,198.62	01-Apr-2007	19	7.350%	8,060.41
1(A)	0011418794	Oct-2008	01-Feb-2006	NH	80.00	108,800.00	107,563.92	01-Mar-2008	8	9.375%	6,777.24
1(A)	0011419410	Aug-2008	01-Feb-2006	CA	80.00	264,000.00	262,223.29	01-Jul-2007	16	9.750%	33,666.03
1(A)	0011419467	May-2008	01-Feb-2006	DC	80.00	142,400.00	140,251.93	01-Oct-2007	13	9.875%	16,406.30
1(A)	0011420652	Jan-2009	01-Feb-2006	CA	57.75	205,000.00	203,342.44	01-Apr-2008	7	9.901%	14,835.21
1(A)	0011420729	Jun-2008	01-Feb-2006	CA	80.00	168,000.00	167,044.07	01-Sep-2007	14	10.250%	21,400.36
1(A)	0011421843	Jan-2009	01-Feb-2006	NV	90.00	265,500.00	263,645.80	01-Jan-2008	10	8.220%	20,975.53
1(A)	0011423890	Jan-2009	01-Feb-2006	CA	68.77	392,000.00	388,456.96	01-Apr-2008	7	9.500%	27,170.83
1(A)	0011425471	Oct-2008	01-Feb-2006	CA	80.00	171,200.00	169,509.82	01-Feb-2008	9	9.375%	14,482.82
1(A)	0011425778	Jan-2009	01-Feb-2006	CA	69.62	275,000.00	271,382.69	01-Feb-2008	9	8.750%	21,629.58
1(A)	0011427247	Jan-2009	01-Feb-2006	CA	80.00	416,000.00	411,873.14	01-Apr-2008	7	10.725%	32,597.25
1(A)	0011427973	Nov-2008	01-Feb-2006	NY	89.25	415,000.00	414,070.25	01-Apr-2006	31	10.375%	90,660.65
1(A)	0011429051	Jan-2009	01-Feb-2006	TN	80.00	381,600.00	381,600.00	01-Apr-2008	7	6.420%	16,943.04
1(A)	0011429391	Nov-2008	01-Feb-2006	CA	57.03	300,000.00	297,672.32	01-Jan-2008	10	9.845%	29,279.45
1(A)	0011430350	Dec-2008	01-Feb-2006	TX	78.57	55,000.00	54,081.62	01-Jun-2008	5	9.750%	2,958.16
1(A)	0011433306	Jul-2007	01-Feb-2006	MD	80.00	332,000.00	330,506.81	01-Dec-2006	23	8.850%	51,725.02
1(B)	0011353089	Oct-2008	01-Dec-2005	FL	80.00	148,000.00	147,477.06	01-Aug-2006	27	6.990%	22,992.58
1(B)	0011412936	Nov-2008	01-Feb-2006	CA	80.00	281,600.00	278,494.55	01-Mar-2008	8	6.875%	14,763.74
1(B)	0011413474	Nov-2008	01-Jan-2006	CA	66.35	276,000.00	269,712.71	01-Mar-2008	8	7.375%	15,387.13
1(B)	0011419211	Oct-2008	01-Jan-2006	IL	77.61	52,000.00	51,052.77	01-Oct-2007	13	7.275%	4,295.48
1(B)	0011419299	Sep-2007	01-Jan-2006	MD	79.33	297,500.00	291,649.75	01-Mar-2007	20	7.900%	39,206.47
1(B)	0011449656	Sep-2008	01-Mar-2006	IL	75.00	105,000.00	103,891.28	01-May-2007	18	7.995%	12,881.48

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Telephone: 1-866-846-4526
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2(A)	0005095127	Oct-2008	05-Dec-2005	OH	80.00	58,000.00	57,314.85	05-Mar-2007	20	7.770%	9,255.68
2(A)	0005099998	Jul-2008	01-Dec-2005	AZ	75.00	217,500.00	214,153.42	01-Jul-2007	16	10.625%	29,141.76
2(A)	0005101788	Sep-2008	01-Dec-2005	MO	90.00	90,000.00	88,372.68	01-Apr-2008	7	11.840%	7,060.63
2(A)	0005101805	Nov-2008	01-Dec-2005	CO	80.00	117,600.00	115,072.61	01-Jan-2008	10	10.490%	10,886.68
2(A)	0005102248	Jul-2008	01-Dec-2005	MO	80.00	102,400.00	99,909.50	01-Oct-2007	13	10.220%	11,339.41
2(A)	0005102355	Aug-2008	01-Jan-2006	IL	80.00	280,000.00	276,641.06	01-Apr-2007	19	9.750%	41,884.65
2(A)	0005102401	Oct-2008	01-Dec-2005	WI	80.00	109,200.00	106,838.64	01-Nov-2007	12	9.875%	11,177.09
2(A)	0005103492	Dec-2008	01-Dec-2005	MN	80.00	148,000.00	144,844.45	01-Oct-2007	13	9.625%	15,461.81
2(A)	0005106116	Nov-2008	04-Dec-2005	OH	72.28	367,200.00	366,439.20	04-Feb-2006	33	7.890%	85,432.70
2(A)	0005114641	Sep-2008	01-Feb-2006	IL	80.00	77,200.00	76,321.20	01-Mar-2007	20	7.240%	11,238.79
2(A)	0005116793	Jan-2009	01-Jan-2006	GA	80.00	106,840.00	104,319.10	01-Mar-2008	8	9.990%	7,636.64
2(A)	0011278658	Dec-2008	01-Nov-2005	FL	80.00	76,880.00	74,928.65	01-Apr-2008	7	11.125%	6,016.00
2(A)	0011286614	Oct-2008	01-Oct-2005	NJ	95.00	365,750.00	365,750.00	01-Sep-2007	14	10.250%	48,900.76
2(A)	0011288529	Dec-2008	01-Oct-2005	CA	95.00	285,000.00	280,451.21	01-Jun-2007	17	10.625%	42,971.01
2(A)	0011303895	Aug-2008	01-Oct-2005	NJ	80.00	188,000.00	187,934.97	01-Jun-2007	17	10.875%	29,768.12
2(A)	0011304913	Nov-2008	01-Nov-2005	CA	80.00	220,200.00	220,128.66	01-Mar-2008	8	10.125%	17,637.85
2(A)	0011323708	Aug-2008	01-Dec-2005	OR	95.00	217,550.00	213,943.68	01-Oct-2007	13	11.125%	26,711.13
2(A)	0011331098	Oct-2008	01-Dec-2005	CA	80.00	328,000.00	328,000.00	01-Aug-2007	15	9.875%	39,154.99
2(A)	0011333791	Jun-2008	01-Nov-2005	CA	80.00	464,000.00	458,223.75	01-Sep-2007	14	8.750%	49,034.48
2(A)	0011337135	Nov-2008	01-Nov-2005	CA	80.00	220,000.00	217,544.31	01-Oct-2007	13	9.625%	24,556.65
2(A)	0011338055	Sep-2008	01-Jan-2006	CA	80.00	372,000.00	372,000.00	01-Jun-2007	17	8.625%	48,032.95
2(A)	0011346005	Jan-2009	01-Nov-2005	CA	89.99	429,250.00	426,544.50	01-Nov-2007	12	11.125%	53,226.38
2(A)	0011348997	Oct-2008	01-Jan-2006	NJ	80.00	378,400.00	375,189.20	01-Sep-2007	14	9.375%	43,010.40
2(A)	0011354979	Jun-2008	01-Dec-2005	CA	80.00	380,000.00	380,000.00	01-Oct-2007	13	10.875%	42,496.65
2(A)	0011356577	Jan-2009	01-Dec-2005	WA	80.00	110,800.00	108,670.67	01-Sep-2007	14	10.375%	12,874.99
2(A)	0011358555	Jan-2008	01-Dec-2005	GA	92.86	130,000.00	129,327.90	01-Jun-2007	17	11.625%	20,209.46
2(A)	0011358602	Oct-2008	01-Dec-2005	MA	90.00	360,000.00	359,998.00	01-Jan-2007	22	11.625%	66,779.62
2(A)	0011358968	Jun-2008	01-Jan-2006	NJ	80.00	240,000.00	235,732.46	01-May-2007	18	9.375%	29,221.68
2(A)	0011360136	Feb-2007	01-Feb-2006	CA	80.00	262,400.00	262,121.58	01-May-2006	30	10.875%	52,555.04
2(A)	0011360895	Aug-2008	01-Dec-2005	CA	80.00	264,000.00	264,000.00	01-Nov-2007	12	10.000%	27,926.80
2(A)	0011361851	Jan-2009	01-Jan-2006	NV	80.00	226,091.00	226,091.00	01-Dec-2007	11	8.625%	20,537.14
2(A)	0011362687	Nov-2008	01-Jan-2006	NY	80.00	276,000.00	276,000.00	01-Jul-2006	28	10.000%	53,594.60
2(A)	0011367186	Jul-2008	01-Jan-2006	NV	90.00	250,650.00	247,760.93	01-Feb-2007	21	9.875%	38,796.66
2(A)	0011367237	Jan-2009	01-Jan-2006	NY	80.00	439,200.00	434,603.04	01-Dec-2007	11	9.375%	42,272.65
2(A)	0011367298	Jan-2009	01-Jan-2006	NJ	80.00	432,000.00	428,843.05	01-Jun-2007	17	10.625%	58,965.74
2(A)	0011371437	May-2008	01-Feb-2006	FL	95.00	294,500.00	293,079.68	01-Mar-2007	20	9.500%	44,779.15
2(A)	0011371448	Nov-2008	01-Jan-2006	VA	80.00	413,744.00	410,918.16	01-Mar-2008	8	11.125%	36,488.67
2(A)	0011372330	Jun-2007	01-Feb-2006	CA	80.00	759,700.00	758,294.02	01-Jul-2006	28	7.800%	137,714.18
2(A)	0011373685	Nov-2008	01-Jan-2006	RI	80.00	376,000.00	375,891.12	01-Aug-2007	15	9.625%	45,615.90
2(A)	0011374147	Nov-2007	01-Jan-2006	IL	80.00	199,120.00	197,708.74	01-Jul-2006	28	6.500%	29,971.88

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2(A)	0011375215	Jan-2009	01-Jan-2006	OK	95.00	293,550.00	289,836.60	01-Aug-2007	15	11.125%	41,567.04
2(A)	0011375418	Aug-2008	01-Jan-2006	CA	80.00	399,960.00	393,051.49	01-Nov-2007	12	10.750%	42,117.87
2(A)	0011375563	Apr-2008	01-Feb-2006	TX	80.00	296,000.00	294,096.18	01-Aug-2006	27	9.000%	50,019.02
2(A)	0011375966	Oct-2008	01-Dec-2005	CA	80.00	261,600.00	261,600.00	01-May-2007	18	9.500%	35,185.20
2(A)	0011375991	Aug-2008	01-Jan-2006	CA	80.00	168,000.00	168,000.00	01-Nov-2007	12	10.875%	20,422.50
2(A)	0011376239	Dec-2008	01-Dec-2005	CA	80.00	648,000.00	638,823.25	01-Feb-2008	9	10.250%	51,715.36
2(A)	0011376928	May-2008	01-Jan-2006	CA	85.00	229,075.00	225,791.88	01-Aug-2007	15	11.125%	31,174.41
2(A)	0011377391	Dec-2008	01-Feb-2006	AZ	80.00	186,673.00	184,603.01	01-Apr-2008	7	9.250%	12,334.09
2(A)	0011377421	Jan-2009	01-Feb-2006	NJ	80.00	412,000.00	408,555.71	01-Feb-2008	9	9.645%	35,919.46
2(A)	0011377779	Jun-2008	01-Dec-2005	WA	80.00	196,000.00	194,005.79	01-Sep-2007	14	9.875%	21,936.71
2(A)	0011377910	Jul-2008	01-Jan-2006	CA	80.00	474,400.00	474,400.00	01-Jul-2007	16	9.250%	58,212.80
2(A)	0011377915	May-2008	01-Jan-2006	CA	80.00	336,000.00	333,605.71	01-Jul-2007	16	9.625%	43,079.55
2(A)	0011377999	Feb-2008	01-Dec-2005	CA	80.00	288,000.00	286,150.11	01-Apr-2007	19	10.250%	43,268.12
2(A)	0011378019	Jul-2008	01-Jan-2006	CA	80.00	240,000.00	239,786.19	01-Jul-2007	16	9.375%	30,867.45
2(A)	0011378823	Mar-2008	01-Jan-2006	UT	80.00	556,000.00	550,040.79	01-Feb-2007	21	9.875%	88,915.69
2(A)	0011379222	Nov-2008	01-Jan-2006	CA	80.00	198,400.00	193,978.93	01-Jan-2008	10	9.000%	17,944.20
2(A)	0011379697	Aug-2008	01-Jan-2006	CA	80.00	248,000.00	245,118.73	01-Dec-2007	11	9.250%	23,185.58
2(A)	0011380538	May-2008	01-Jan-2006	OR	95.00	332,500.00	330,796.53	01-Jun-2007	17	10.250%	51,169.99
2(A)	0011381297	Feb-2008	01-Feb-2006	CA	80.00	237,600.00	237,600.00	01-Feb-2007	21	9.425%	37,476.45
2(A)	0011381870	Sep-2008	01-Jan-2006	CA	85.00	301,750.00	299,698.92	01-Oct-2007	13	11.125%	37,813.97
2(A)	0011383434	Nov-2008	01-Jan-2006	WA	80.00	153,600.00	152,057.80	01-Oct-2007	13	9.375%	16,166.14
2(A)	0011384776	Dec-2008	01-Feb-2006	CA	90.00	724,500.00	720,773.16	01-Feb-2007	21	9.125%	107,693.58
2(A)	0011384935	Jun-2008	01-Jan-2006	CA	80.00	426,400.00	422,772.06	01-Sep-2007	14	10.625%	51,511.43
2(A)	0011385153	Sep-2008	01-Jan-2006	FL	80.00	221,200.00	219,873.70	01-Mar-2007	20	9.625%	32,529.79
2(A)	0011385334	Aug-2008	01-Feb-2006	CA	80.00	324,630.00	321,563.07	01-Aug-2007	15	8.375%	34,318.11
2(A)	0011385344	Sep-2007	01-Feb-2006	FL	80.00	121,600.00	120,739.25	01-Dec-2006	23	10.750%	23,395.18
2(A)	0011386115	Jan-2008	01-Jan-2006	CA	80.00	464,000.00	463,772.47	01-Jan-2007	22	8.375%	63,351.35
2(A)	0011386682	Aug-2008	01-Jan-2006	IL	80.00	212,800.00	211,874.23	01-Jun-2007	17	8.875%	28,028.26
2(A)	0011386707	Sep-2008	01-Feb-2006	IL	80.00	208,000.00	204,838.66	01-Jun-2007	17	8.790%	25,318.71
2(A)	0011386864	Jul-2008	01-Feb-2006	CA	75.00	690,000.00	685,181.78	01-Aug-2007	15	9.875%	86,154.99
2(A)	0011386959	Oct-2008	01-Jan-2006	CA	80.00	412,000.00	411,779.76	01-Dec-2007	11	10.250%	42,701.57
2(A)	0011387151	Oct-2008	01-Jan-2006	IL	80.00	196,000.00	192,307.91	01-Oct-2007	13	8.625%	21,155.62
2(A)	0011387293	Jan-2009	01-Jan-2006	FL	80.00	180,000.00	178,232.47	01-Nov-2007	12	9.625%	18,725.15
2(A)	0011387460	Jul-2008	01-Jan-2006	CA	80.00	240,000.00	239,923.01	01-May-2007	18	9.375%	31,984.73
2(A)	0011387604	May-2008	01-Jan-2006	NJ	80.00	472,000.00	468,013.12	01-Mar-2007	20	8.500%	61,015.15
2(A)	0011387710	Oct-2008	01-Jan-2006	CA	90.00	315,000.00	314,978.96	01-Oct-2007	13	9.500%	33,663.34
2(A)	0011387900	Oct-2008	01-Feb-2006	FL	80.00	285,600.00	280,830.84	01-Aug-2007	15	9.000%	32,668.20
2(A)	0011388078	Oct-2008	01-Feb-2006	FL	80.00	460,000.00	454,929.27	01-Jun-2007	17	10.445%	68,207.25
2(A)	0011388311	Oct-2008	01-Jan-2006	CA	80.00	372,800.00	372,800.00	01-Nov-2007	12	10.125%	40,099.26
2(A)	0011388366	Jan-2009	01-Jan-2006	CA	80.00	283,600.00	276,336.21	01-May-2008	6	9.000%	15,586.84

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Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011388404	Nov-2008	01-Feb-2006	CA	80.00	164,000.00	162,328.98	01-Jan-2008	10	9.375%	14,775.01
2(A)	0011388600	Sep-2008	01-Jan-2006	CA	80.00	340,000.00	337,041.69	01-Jan-2008	10	10.250%	32,969.49
2(A)	0011388704	Aug-2007	01-Jan-2006	VA	80.00	380,000.00	378,403.78	01-Feb-2007	21	9.875%	64,171.43
2(A)	0011388822	Nov-2008	01-Jan-2006	AZ	80.00	178,400.00	178,323.54	01-Mar-2008	8	9.250%	13,114.22
2(A)	0011388884	Nov-2008	01-Feb-2006	TX	80.00	174,232.00	173,108.71	01-Mar-2007	20	9.125%	23,681.70
2(A)	0011389062	Apr-2008	01-Jan-2006	CA	80.00	420,000.00	417,666.06	01-Mar-2007	20	10.000%	64,151.73
2(A)	0011389100	Jan-2009	01-Jan-2006	CA	80.00	322,800.00	318,609.91	01-Mar-2008	8	9.250%	23,006.49
2(A)	0011389153	Nov-2008	01-Jan-2006	NV	80.00	193,600.00	191,625.93	01-Feb-2008	9	9.625%	16,125.02
2(A)	0011389278	Aug-2008	01-Jan-2006	CA	82.93	680,000.00	674,934.35	01-Dec-2007	11	9.250%	71,500.82
2(A)	0011389916	Sep-2008	01-Feb-2006	CA	90.00	247,500.00	247,500.00	01-Jan-2008	10	9.645%	23,871.42
2(A)	0011390420	Jun-2008	01-Jan-2006	NV	80.00	208,000.00	205,891.08	01-Sep-2007	14	8.750%	21,842.63
2(A)	0011390558	Jun-2008	01-Feb-2006	CA	74.67	280,000.00	277,907.82	01-Sep-2007	14	9.250%	31,909.90
2(A)	0011390569	Aug-2008	01-Jan-2006	CA	80.00	478,400.00	474,288.80	01-Dec-2007	11	10.000%	49,588.46
2(A)	0011390876	Jan-2009	01-Jan-2006	CA	80.00	265,440.00	265,440.00	01-Dec-2007	11	8.250%	23,049.04
2(A)	0011391311	Aug-2008	01-Jan-2006	NV	80.00	136,000.00	134,942.71	01-Oct-2007	13	11.000%	16,475.38
2(A)	0011391316	May-2008	01-Jan-2006	CA	80.00	188,000.00	186,146.61	01-Sep-2007	14	9.750%	21,323.80
2(A)	0011391461	Sep-2008	01-Jan-2006	CA	80.00	223,200.00	220,967.43	01-Jan-2008	10	9.375%	20,015.63
2(A)	0011391604	Jul-2008	01-Feb-2006	CA	80.00	420,000.00	416,971.37	01-Jul-2007	16	10.250%	53,522.91
2(A)	0011391640	Sep-2008	01-Feb-2006	CA	80.00	400,000.00	399,993.17	01-Jan-2008	10	10.625%	41,649.30
2(A)	0011392175	Jun-2008	01-Jan-2006	CA	80.00	283,920.00	281,504.28	01-Sep-2007	14	8.500%	31,679.45
2(A)	0011392353	Sep-2008	01-Jan-2006	CA	80.00	291,200.00	287,973.43	01-Jan-2008	10	9.375%	25,796.63
2(A)	0011392387	Dec-2008	01-Jan-2006	WA	80.00	181,600.00	177,679.87	01-Aug-2007	15	10.375%	22,258.45
2(A)	0011392900	Jul-2007	01-Feb-2006	CA	80.00	350,400.00	348,144.49	01-Sep-2006	26	9.250%	62,474.84
2(A)	0011393042	Mar-2008	01-Jan-2006	CA	80.00	256,000.00	254,691.39	01-Mar-2007	20	9.375%	39,538.46
2(A)	0011393291	Aug-2008	01-Jan-2006	KS	80.00	104,800.00	104,800.00	01-Jun-2007	17	10.125%	14,962.36
2(A)	0011393497	Apr-2008	01-Jan-2006	FL	80.00	360,000.00	359,062.99	01-Jan-2007	22	11.125%	73,067.31
2(A)	0011393528	Jan-2009	01-Feb-2006	CA	80.00	401,247.00	400,375.91	01-Mar-2008	8	9.500%	31,362.80
2(A)	0011393810	Nov-2008	01-Jan-2006	CA	80.00	336,000.00	331,460.83	01-Apr-2008	7	8.750%	20,461.18
2(A)	0011393982	Aug-2008	01-Jan-2006	CA	80.00	740,000.00	732,488.13	01-Dec-2007	11	9.625%	73,198.04
2(A)	0011394027	Feb-2008	01-Feb-2006	OH	95.00	60,800.00	60,698.33	01-Nov-2006	24	10.875%	13,477.72
2(A)	0011394252	Oct-2008	01-Jan-2006	VA	80.00	237,600.00	231,373.50	01-Nov-2007	12	9.500%	21,958.95
2(A)	0011394499	Jan-2009	01-Feb-2006	CA	80.00	439,200.00	435,099.24	01-May-2008	6	10.000%	27,863.98
2(A)	0011394675	Dec-2008	01-Feb-2006	CA	80.00	174,400.00	170,610.42	01-May-2008	6	9.750%	10,734.77
2(A)	0011395108	Jun-2008	01-Feb-2006	CA	80.00	525,560.00	522,828.36	01-Jan-2007	22	9.000%	77,897.85
2(A)	0011395199	Jan-2009	01-Jan-2006	CA	80.00	316,000.00	316,000.00	01-Mar-2008	8	8.750%	22,159.49
2(A)	0011395840	May-2008	01-Jan-2006	CA	80.00	344,800.00	344,800.00	01-Sep-2007	14	8.250%	33,474.38
2(A)	0011395855	Oct-2008	01-Jan-2006	CA	80.00	392,000.00	402,513.80	01-Feb-2008	9	7.050%	23,973.25
2(A)	0011395905	Nov-2008	01-Feb-2006	AZ	90.00	196,200.00	196,200.00	01-Mar-2008	8	9.625%	15,158.12
2(A)	0011396019	Dec-2008	01-Jan-2006	CA	80.00	505,587.00	505,587.00	01-Nov-2007	12	9.625%	52,538.90
2(A)	0011396118	Dec-2008	01-Feb-2006	WA	80.00	226,400.00	226,400.00	01-Mar-2008	8	8.500%	15,847.98

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011396238	Jun-2008	01-Jan-2006	NV	80.00	385,164.00	383,892.12	01-Dec-2006	23	9.250%	70,612.78
2(A)	0011396249	Oct-2008	01-Jan-2006	CA	80.00	639,960.00	639,960.00	01-Dec-2007	11	9.000%	59,489.63
2(A)	0011396262	Sep-2008	01-Jan-2006	CA	80.00	277,448.00	274,309.23	01-Dec-2007	11	9.375%	26,336.85
2(A)	0011396675	Dec-2007	01-Feb-2006	IL	80.00	193,600.00	192,109.21	01-Dec-2006	23	9.125%	32,747.95
2(A)	0011397271	Feb-2008	01-Jan-2006	CA	80.00	356,000.00	353,634.89	01-Jun-2007	17	10.125%	49,556.36
2(A)	0011397458	Sep-2008	01-Feb-2006	CA	80.00	364,000.00	360,557.65	01-Jan-2008	10	9.750%	33,991.11
2(A)	0011397509	Dec-2008	01-Feb-2006	CA	80.00	448,000.00	443,377.00	01-Feb-2008	9	9.375%	36,954.88
2(A)	0011398119	Mar-2008	01-Jan-2006	NJ	90.00	301,500.00	301,500.00	01-Mar-2006	32	9.625%	67,529.78
2(A)	0011398342	Oct-2008	01-Feb-2006	CA	80.00	256,000.00	253,043.72	01-Aug-2007	15	10.000%	28,020.42
2(A)	0011398513	Sep-2008	01-Jan-2006	FL	80.00	107,200.00	107,200.00	01-Jul-2007	16	11.125%	16,218.47
2(A)	0011398523	Nov-2008	01-Jan-2006	CA	80.00	292,000.00	288,865.06	01-Nov-2007	12	10.700%	24,920.70
2(A)	0011398811	Jan-2009	01-Feb-2006	CA	80.00	340,000.00	339,903.67	01-Feb-2008	9	9.000%	27,617.15
2(A)	0011399313	Apr-2008	01-Feb-2006	WA	80.00	420,000.00	414,298.73	01-May-2007	18	9.250%	55,545.15
2(A)	0011399482	Nov-2008	01-Feb-2006	CA	80.00	396,000.00	392,952.55	01-Jan-2008	10	9.875%	38,769.44
2(A)	0011399653	Apr-2008	01-Jan-2006	NH	80.00	142,400.00	139,499.47	01-Oct-2007	13	9.250%	14,979.22
2(A)	0011399851	Feb-2008	01-Feb-2006	CA	90.00	468,000.00	465,271.37	01-Jun-2007	17	10.000%	64,431.54
2(A)	0011399899	Sep-2008	01-Jan-2006	CA	80.00	212,000.00	210,408.15	01-Oct-2007	13	9.625%	24,310.53
2(A)	0011399924	Dec-2008	01-Feb-2006	CA	80.00	251,200.00	251,118.36	01-Mar-2008	8	9.800%	20,298.74
2(A)	0011400179	Sep-2008	01-Feb-2006	NY	80.00	284,000.00	281,664.31	01-Jan-2007	22	10.000%	49,376.55
2(A)	0011400265	Aug-2008	01-Feb-2006	CA	90.00	310,500.00	306,085.08	01-Aug-2007	15	10.625%	40,202.78
2(A)	0011400404	Feb-2007	01-Jan-2006	TN	95.00	78,850.00	78,547.24	01-Aug-2006	27	11.125%	16,601.34
2(A)	0011400647	Aug-2008	01-Jan-2006	CA	80.00	320,000.00	317,845.55	01-Dec-2007	11	10.375%	35,481.91
2(A)	0011400833	Oct-2008	01-Jan-2006	IN	95.00	90,250.00	89,738.30	01-Dec-2007	11	11.125%	10,653.62
2(A)	0011401088	Dec-2006	01-Jan-2006	CA	80.00	312,000.00	311,916.89	01-Jan-2006	34	9.500%	58,614.55
2(A)	0011401217	Oct-2008	01-Feb-2006	CA	80.00	680,000.00	674,921.78	01-Jul-2007	16	9.625%	84,869.73
2(A)	0011401324	Aug-2008	01-Feb-2006	NJ	80.00	260,000.00	260,000.00	01-May-2007	18	7.250%	29,250.00
2(A)	0011401327	May-2008	01-Feb-2006	MD	98.00	308,523.00	306,792.04	01-Sep-2007	14	9.500%	37,053.65
2(A)	0011401525	Jan-2009	01-Jan-2006	CA	80.00	304,000.00	304,000.00	01-Jan-2008	10	9.375%	27,265.00
2(A)	0011401559	Sep-2008	01-Jan-2006	FL	95.00	128,250.00	128,247.75	01-Aug-2007	15	8.400%	14,353.10
2(A)	0011401856	Jul-2008	01-Feb-2006	CA	80.00	281,600.00	279,410.90	01-Nov-2007	12	9.500%	29,756.56
2(A)	0011401888	Jan-2008	01-Jan-2006	CA	80.00	345,600.00	345,600.00	01-Mar-2007	20	10.250%	48,107.52
2(A)	0011401973	Dec-2007	01-Jan-2006	CA	80.00	291,200.00	289,806.44	01-Apr-2007	19	10.625%	46,595.44
2(A)	0011402293	Dec-2008	01-Feb-2006	CA	81.16	280,000.00	277,408.46	01-Feb-2008	9	9.625%	23,932.38
2(A)	0011402336	Nov-2008	01-Jan-2006	FL	79.99	205,150.00	205,150.00	01-Aug-2007	15	10.375%	27,631.13
2(A)	0011402443	Aug-2008	01-Feb-2006	CA	80.00	272,000.00	266,675.67	01-Nov-2007	12	9.125%	26,915.48
2(A)	0011402487	May-2008	01-Jan-2006	CA	80.00	312,000.00	309,469.80	01-Jul-2007	16	9.250%	39,479.24
2(A)	0011402522	Nov-2008	01-Feb-2006	CA	67.86	190,000.00	188,385.78	01-Dec-2007	11	9.350%	18,664.18
2(A)	0011402542	Aug-2008	01-Feb-2006	CA	80.00	239,834.00	238,080.39	01-Nov-2007	12	10.875%	28,384.93
2(A)	0011402561	Aug-2008	01-Jan-2006	NV	80.00	393,600.00	393,600.00	01-Oct-2007	13	9.500%	42,131.60
2(A)	0011402588	Sep-2008	01-Feb-2006	CA	90.00	378,000.00	375,524.09	01-Sep-2007	14	9.750%	45,598.04

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2(A)	0011403119	Dec-2008	01-Feb-2006	CA	82.67	186,000.00	196,445.51	01-Mar-2008	8	7.300%	11,084.85
2(A)	0011403131	Nov-2008	01-Feb-2006	CA	80.00	447,200.00	443,881.41	01-Sep-2007	14	9.300%	51,226.70
2(A)	0011403260	Jan-2009	01-Jan-2006	CA	80.00	240,000.00	240,000.00	01-Aug-2007	15	8.750%	27,100.00
2(A)	0011403330	Jan-2008	01-Feb-2006	RI	80.00	196,000.00	193,636.39	01-Jun-2007	17	7.990%	22,800.10
2(A)	0011403443	Feb-2008	01-Feb-2006	CA	80.00	276,000.00	274,103.32	01-May-2007	18	8.900%	35,957.30
2(A)	0011403516	Aug-2008	01-Feb-2006	CA	80.00	599,200.00	593,366.24	01-Dec-2007	11	9.125%	56,381.67
2(A)	0011403724	Jan-2009	01-Feb-2006	MD	80.00	308,000.00	305,543.80	01-Dec-2007	11	9.875%	31,484.87
2(A)	0011404033	Aug-2008	01-Jan-2006	CA	80.00	492,000.00	486,407.57	01-Nov-2007	12	9.375%	50,466.79
2(A)	0011404074	Feb-2008	01-Feb-2006	CA	95.00	527,250.00	522,112.32	01-Apr-2007	19	10.875%	85,900.20
2(A)	0011404204	May-2008	01-Jan-2006	VA	80.00	192,000.00	190,589.37	01-Nov-2007	12	8.500%	19,804.11
2(A)	0011404379	Mar-2008	01-Jan-2006	MD	80.00	353,800.00	351,834.36	01-Feb-2007	21	9.250%	53,234.51
2(A)	0011404415	Sep-2008	01-Jan-2006	AZ	80.00	219,402.00	215,196.10	01-Jan-2008	10	9.750%	20,744.10
2(A)	0011404431	Dec-2008	01-Jan-2006	CA	95.00	344,155.00	336,898.79	01-Jan-2008	10	10.750%	33,344.09
2(A)	0011404479	Sep-2008	01-Feb-2006	CA	80.00	405,600.00	405,600.00	01-Jan-2008	10	10.650%	43,196.40
2(A)	0011404844	Dec-2008	01-Jan-2006	CA	80.00	379,600.00	375,470.18	01-Nov-2007	12	9.625%	38,841.22
2(A)	0011405102	Nov-2008	01-Feb-2006	CA	80.00	456,000.00	451,526.28	01-Jan-2008	10	10.250%	43,389.53
2(A)	0011405291	Sep-2008	01-Jan-2006	CA	80.00	264,000.00	261,997.37	01-Dec-2007	11	9.875%	28,022.74
2(A)	0011405304	Dec-2008	01-Feb-2006	CA	80.00	480,000.00	474,556.39	01-Jan-2008	10	8.500%	40,165.43
2(A)	0011405371	Jul-2008	01-Feb-2006	CA	95.00	574,750.00	570,672.01	01-Nov-2007	12	7.990%	49,755.11
2(A)	0011405472	Jan-2009	01-Jan-2006	MD	80.00	344,000.00	341,243.56	01-Dec-2007	11	9.375%	35,758.47
2(A)	0011405750	Nov-2008	01-Jan-2006	FL	79.88	280,000.00	277,355.42	01-Nov-2007	12	9.250%	28,552.24
2(A)	0011405830	Oct-2008	01-Feb-2006	CA	80.00	229,600.00	227,428.59	01-Jan-2008	10	10.000%	21,724.76
2(A)	0011405892	Jan-2009	01-Jan-2006	CA	80.00	360,000.00	360,000.00	01-Mar-2008	8	8.750%	25,245.00
2(A)	0011405895	Aug-2008	01-Jan-2006	CA	80.00	200,000.00	197,917.38	01-Nov-2007	12	6.600%	14,039.40
2(A)	0011405950	Oct-2008	01-Feb-2006	NV	80.00	240,000.00	237,875.95	01-Dec-2007	11	9.201%	23,182.61
2(A)	0011405953	Sep-2008	01-Jan-2006	CA	80.00	317,240.00	313,872.72	01-Jan-2008	10	8.625%	27,423.59
2(A)	0011406029	Jan-2009	01-Jan-2006	CA	80.00	580,000.00	576,674.01	01-Jun-2007	17	11.000%	85,278.80
2(A)	0011406153	Jun-2008	01-Feb-2006	IL	80.00	200,000.00	200,000.00	01-Jun-2007	17	7.990%	23,978.31
2(A)	0011406458	Aug-2008	01-Feb-2006	FL	90.00	173,690.00	172,517.83	01-Jan-2007	22	11.060%	33,616.70
2(A)	0011406663	Jan-2008	01-Feb-2006	CA	80.00	480,000.00	477,588.23	01-May-2007	18	9.875%	70,445.65
2(A)	0011406705	Dec-2008	01-Jan-2006	WA	80.00	190,400.00	190,339.50	01-Jan-2008	10	7.625%	13,561.68
2(A)	0011407042	Dec-2008	01-Jan-2006	NH	80.00	346,000.00	342,197.67	01-Jun-2008	5	9.250%	17,238.81
2(A)	0011407379	May-2008	01-Feb-2006	NY	90.00	324,000.00	323,190.44	01-Jun-2006	29	9.500%	75,925.85
2(A)	0011407497	Aug-2008	01-Jan-2006	CA	80.00	544,000.00	540,246.24	01-Sep-2007	14	10.250%	67,744.50
2(A)	0011407552	Nov-2008	01-Jan-2006	VA	80.00	272,000.00	270,218.29	01-Aug-2007	15	9.625%	34,858.41
2(A)	0011407568	Jun-2008	01-Feb-2006	NJ	80.00	532,000.00	526,656.18	01-Feb-2007	21	9.750%	85,241.31
2(A)	0011407603	Jul-2007	01-Feb-2006	CA	80.00	512,000.00	510,672.92	01-Sep-2006	26	10.125%	98,721.15
2(A)	0011407705	Apr-2008	01-Jan-2006	VA	80.00	342,320.00	339,935.04	01-Sep-2007	14	8.500%	39,389.87
2(A)	0011407842	Apr-2008	01-Feb-2006	MD	80.00	295,200.00	292,722.52	01-Aug-2007	15	8.650%	32,722.48
2(A)	0011407871	Jul-2008	01-Feb-2006	AZ	80.00	208,000.00	208,000.00	01-Nov-2007	12	6.990%	15,749.02

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2(A)	0011408080	Nov-2008	01-Jan-2006	CA	80.00	396,000.00	390,941.75	01-Jan-2008	10	9.625%	35,589.75
2(A)	0011408591	Oct-2008	01-Feb-2006	FL	90.00	603,000.00	598,385.68	01-Aug-2007	15	9.875%	72,425.18
2(A)	0011408839	Jun-2008	01-Feb-2006	CA	80.00	316,000.00	316,000.00	01-Oct-2007	13	9.625%	34,538.79
2(A)	0011408892	Jan-2009	01-Feb-2006	CA	80.00	332,000.00	324,539.85	01-Jan-2008	10	8.650%	27,978.67
2(A)	0011408907	Nov-2008	01-Feb-2006	CA	80.00	494,400.00	486,067.56	01-Mar-2008	8	9.250%	35,646.80
2(A)	0011408910	Aug-2008	01-Jan-2006	CA	92.50	703,000.00	698,740.28	01-Sep-2007	14	9.500%	89,866.12
2(A)	0011409045	Jul-2008	01-Feb-2006	CT	80.00	215,200.00	214,264.77	01-Apr-2007	19	10.125%	33,852.74
2(A)	0011409348	Jan-2009	01-Feb-2006	CA	80.00	260,000.00	257,501.11	01-Jan-2008	10	9.375%	24,083.62
2(A)	0011409530	Jan-2009	01-Jan-2006	MD	80.00	232,800.00	230,680.18	01-Sep-2007	14	9.375%	26,226.53
2(A)	0011409624	Nov-2008	01-Feb-2006	VA	85.00	408,000.00	405,015.59	01-Jan-2008	10	9.750%	39,452.52
2(A)	0011409675	May-2008	01-Jan-2006	MD	80.00	272,000.00	270,504.59	01-Jun-2007	17	9.875%	39,112.01
2(A)	0011410281	Jan-2009	01-Feb-2006	OR	80.00	503,200.00	499,122.23	01-Nov-2007	12	9.675%	54,178.40
2(A)	0011410282	Sep-2008	01-Feb-2006	CA	80.00	311,200.00	308,113.80	01-Jan-2008	10	6.950%	19,823.38
2(A)	0011410494	Aug-2008	01-Feb-2006	CA	80.00	467,920.00	465,319.80	01-Apr-2007	19	9.250%	66,360.85
2(A)	0011410565	Jul-2008	01-Feb-2006	TX	80.00	208,800.00	207,903.94	01-May-2007	18	10.250%	32,252.97
2(A)	0011410590	Jan-2009	01-Feb-2006	CA	80.00	340,000.00	338,229.18	01-May-2007	18	10.625%	50,558.27
2(A)	0011410699	Jul-2008	01-Feb-2006	CA	90.00	294,606.00	292,528.07	01-Nov-2007	12	10.750%	33,666.21
2(A)	0011410796	Nov-2008	01-Feb-2006	NV	80.00	247,992.00	244,236.26	01-Oct-2007	13	9.975%	28,801.94
2(A)	0011411186	Sep-2008	01-Feb-2006	FL	90.00	513,000.00	513,000.00	01-Oct-2007	13	7.315%	43,701.15
2(A)	0011411491	Sep-2008	01-Feb-2006	CA	80.00	224,000.00	221,658.62	01-Jan-2008	10	9.125%	19,925.98
2(A)	0011411666	Jan-2008	01-Feb-2006	VA	80.00	322,400.00	320,344.47	01-Apr-2007	19	9.125%	43,467.50
2(A)	0011411985	Sep-2008	01-Jan-2006	CA	80.00	488,000.00	482,242.51	01-Jan-2008	10	8.750%	40,683.17
2(A)	0011412558	Oct-2008	01-Feb-2006	CA	80.00	295,920.00	295,401.62	01-Feb-2008	9	9.250%	24,605.16
2(A)	0011412804	Aug-2008	01-Feb-2006	CA	80.00	360,000.00	353,717.70	01-Dec-2007	11	8.750%	32,013.41
2(A)	0011413451	Aug-2008	01-Feb-2006	CA	80.00	266,400.00	266,399.97	01-Jun-2007	17	9.925%	37,978.65
2(A)	0011413493	Dec-2008	01-Feb-2006	CA	80.00	368,000.00	365,055.76	01-Dec-2007	11	10.250%	38,290.71
2(A)	0011413543	Oct-2008	01-Feb-2006	CA	80.00	288,000.00	285,736.55	01-Oct-2007	13	10.625%	33,216.26
2(A)	0011413711	Aug-2008	01-Feb-2006	NV	80.00	212,000.00	210,781.89	01-Oct-2007	13	10.400%	26,046.55
2(A)	0011413811	Sep-2008	01-Feb-2006	VA	80.00	380,000.00	375,441.95	01-Jul-2007	16	9.250%	49,134.80
2(A)	0011413906	Oct-2008	01-Feb-2006	CA	80.00	328,000.00	328,000.00	01-Oct-2007	13	8.800%	34,030.02
2(A)	0011414000	Oct-2008	01-Feb-2006	FL	80.00	244,800.00	243,139.60	01-Sep-2007	14	10.250%	29,875.34
2(A)	0011414377	Sep-2008	01-Feb-2006	TX	95.00	128,383.00	127,358.78	01-May-2007	18	11.725%	22,656.85
2(A)	0011414929	Feb-2008	01-Feb-2006	CA	80.00	249,600.00	248,477.08	01-Apr-2007	19	10.300%	40,021.59
2(A)	0011414972	Sep-2008	01-Feb-2006	CA	80.00	540,000.00	535,097.71	01-Jan-2008	10	9.275%	49,577.92
2(A)	0011414987	Mar-2008	01-Feb-2006	CA	80.00	261,600.00	260,242.88	01-May-2007	18	10.500%	39,548.71
2(A)	0011415304	Oct-2008	01-Feb-2006	VA	80.00	180,000.00	176,588.88	01-Apr-2008	7	10.095%	13,123.41
2(A)	0011415344	Jan-2008	01-Feb-2006	NY	95.00	451,250.00	450,340.53	01-Jul-2006	28	7.500%	78,392.60
2(A)	0011415405	Nov-2008	01-Feb-2006	CA	80.00	400,000.00	396,209.37	01-Jan-2008	10	9.375%	36,609.44
2(A)	0011415948	May-2008	01-Feb-2006	VA	80.00	240,000.00	236,963.88	01-Sep-2007	14	10.250%	30,572.32
2(A)	0011416027	Aug-2008	01-Feb-2006	FL	80.00	196,000.00	195,797.26	01-Apr-2006	31	9.375%	41,665.26

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Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011416144	Jan-2009	01-Feb-2006	CA	80.00	420,000.00	416,340.73	01-Jan-2008	10	9.750%	39,876.82
2(A)	0011416248	May-2008	01-Feb-2006	CA	85.00	327,250.00	324,449.50	01-Sep-2007	14	10.780%	38,424.00
2(A)	0011416468	Dec-2008	01-Feb-2006	NH	80.00	160,000.00	158,550.09	01-Jun-2008	5	9.875%	8,764.57
2(A)	0011416543	Sep-2008	01-Feb-2006	FL	95.00	332,500.00	331,080.22	01-Sep-2007	14	11.250%	46,842.31
2(A)	0011416603	Apr-2008	01-Feb-2006	CA	80.00	311,200.00	308,971.55	01-Jul-2007	16	9.375%	38,389.96
2(A)	0011416742	Nov-2008	01-Feb-2006	CA	80.00	291,960.00	291,960.00	01-Nov-2007	12	9.875%	31,203.28
2(A)	0011416818	Aug-2008	01-Feb-2006	CA	80.00	316,000.00	313,308.25	01-Jul-2007	16	9.375%	40,228.32
2(A)	0011416939	Nov-2008	01-Feb-2006	CA	80.00	248,000.00	247,911.77	01-Mar-2008	8	9.375%	18,844.04
2(A)	0011417025	Nov-2007	01-Feb-2006	FL	80.00	320,000.00	317,432.21	01-Nov-2006	24	7.245%	45,881.00
2(A)	0011417035	Jan-2009	01-Feb-2006	FL	80.00	228,000.00	226,869.27	01-Mar-2007	20	9.400%	34,245.07
2(A)	0011417557	Nov-2008	01-Feb-2006	CA	80.00	411,200.00	407,738.76	01-Jan-2008	10	10.000%	39,818.27
2(A)	0011417641	Nov-2008	01-Feb-2006	CA	80.00	356,800.00	356,800.00	01-Jan-2008	10	10.250%	33,450.00
2(A)	0011417747	Sep-2008	01-Feb-2006	CA	88.64	292,500.00	292,500.00	01-Nov-2007	12	6.775%	21,413.42
2(A)	0011417778	Aug-2008	01-Feb-2006	CA	64.43	273,200.00	273,200.00	01-Jul-2007	16	6.750%	25,612.56
2(A)	0011417790	Aug-2008	01-Feb-2006	CA	80.00	560,000.00	559,589.71	01-Jul-2007	16	9.375%	67,332.60
2(A)	0011417903	Sep-2008	01-Feb-2006	CA	80.00	400,890.00	396,692.62	01-Jan-2008	10	9.750%	37,148.78
2(A)	0011418444	May-2008	01-Feb-2006	CA	80.00	392,000.00	389,602.56	01-Aug-2007	15	9.800%	49,921.71
2(A)	0011418467	Nov-2008	01-Feb-2006	CA	80.00	518,400.00	518,400.00	01-Jan-2008	10	10.375%	49,053.60
2(A)	0011418549	May-2008	01-Feb-2006	CA	80.00	272,000.00	267,695.22	01-Jul-2007	16	9.000%	32,480.27
2(A)	0011418735	Jan-2009	01-Feb-2006	CA	80.00	292,320.00	289,954.87	01-Jan-2008	10	10.250%	29,696.54
2(A)	0011419083	Oct-2008	01-Feb-2006	CA	80.00	220,000.00	217,949.74	01-Feb-2008	9	9.500%	18,643.81
2(A)	0011419227	Aug-2008	01-Feb-2006	CA	90.00	198,000.00	196,397.78	01-Nov-2007	12	9.365%	20,605.77
2(A)	0011419284	Nov-2008	01-Feb-2006	AZ	80.00	196,512.00	194,663.26	01-Mar-2008	8	9.745%	15,633.68
2(A)	0011419338	Dec-2008	01-Feb-2006	CA	80.00	352,000.00	348,356.36	01-Feb-2008	9	9.750%	29,855.67
2(A)	0011419377	Feb-2008	01-Feb-2006	CA	80.00	312,000.00	309,876.36	01-Jun-2007	17	8.990%	39,458.19
2(A)	0011419510	Jan-2009	01-Feb-2006	AZ	80.00	189,600.00	188,035.53	01-May-2008	6	10.000%	12,181.76
2(A)	0011419550	Nov-2008	01-Feb-2006	CA	80.00	559,200.00	553,645.82	01-Nov-2007	12	8.625%	53,203.14
2(A)	0011419691	Dec-2008	01-Feb-2006	CA	80.00	527,200.00	523,037.60	01-Mar-2008	8	6.920%	27,982.50
2(A)	0011419712	Dec-2008	01-Feb-2006	CA	80.00	520,000.00	520,000.00	01-Dec-2007	11	8.875%	47,775.02
2(A)	0011419960	Nov-2008	01-Feb-2006	CA	90.00	350,100.00	350,099.99	01-Feb-2008	9	7.810%	23,459.59
2(A)	0011420136	Oct-2008	01-Feb-2006	CA	80.00	320,000.00	317,889.36	01-Jun-2007	17	9.300%	42,044.62
2(A)	0011420339	Nov-2008	01-Feb-2006	FL	80.00	157,803.00	155,181.15	01-Oct-2007	13	9.500%	17,369.44
2(A)	0011420360	Oct-2008	01-Feb-2006	VA	80.00	340,000.00	337,253.07	01-Sep-2007	14	9.125%	37,749.86
2(A)	0011420515	Feb-2008	01-Feb-2006	CA	95.00	451,250.00	449,617.83	01-May-2007	18	11.000%	74,784.39
2(A)	0011420668	Jun-2008	01-Feb-2006	CA	80.00	228,000.00	228,000.00	01-Jun-2007	17	10.750%	35,482.50
2(A)	0011420839	Oct-2008	01-Feb-2006	NV	80.00	229,200.00	227,189.32	01-Jan-2008	10	10.875%	22,966.03
2(A)	0011420923	Jul-2008	01-Feb-2006	FL	80.00	191,872.00	191,031.04	01-Aug-2007	15	10.970%	27,654.35
2(A)	0011420992	May-2008	01-Feb-2006	AZ	80.00	168,800.00	167,587.14	01-Aug-2007	15	9.625%	20,430.61
2(A)	0011421042	Nov-2008	01-Feb-2006	VA	80.00	272,000.00	270,432.52	01-Oct-2007	13	9.250%	30,298.61
2(A)	0011421210	Aug-2008	01-Feb-2006	MD	80.00	322,400.00	320,314.97	01-Aug-2007	15	9.600%	40,132.90

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2(A)	0011421259	Oct-2008	01-Feb-2006	CA	80.00	354,000.00	351,348.09	01-Jan-2008	10	9.750%	34,224.78
2(A)	0011421282	Jun-2008	01-Feb-2006	CA	80.00	372,000.00	369,338.44	01-Oct-2007	13	9.875%	42,499.03
2(A)	0011421542	Nov-2008	01-Feb-2006	CA	80.00	484,000.00	475,839.73	01-Nov-2007	12	8.500%	44,054.80
2(A)	0011421637	Jul-2007	01-Feb-2006	MN	80.00	233,600.00	232,958.61	01-Dec-2006	23	10.875%	39,285.70
2(A)	0011421744	Oct-2008	01-Feb-2006	NY	80.00	396,000.00	394,460.13	01-Jan-2007	22	9.695%	66,373.34
2(A)	0011421923	Sep-2008	01-Feb-2006	CA	80.00	361,600.00	361,600.00	01-Jan-2008	10	8.920%	32,254.74
2(A)	0011421995	Dec-2008	01-Feb-2006	TN	90.00	61,200.00	59,959.15	01-Jun-2008	5	10.125%	3,404.20
2(A)	0011422567	May-2008	01-Feb-2006	VA	80.00	288,000.00	286,172.68	01-Nov-2007	12	9.250%	30,215.83
2(A)	0011423054	Nov-2008	01-Feb-2006	WA	80.00	197,200.00	195,151.16	01-Feb-2008	9	8.850%	15,732.99
2(A)	0011423309	Oct-2008	01-Feb-2006	AZ	80.00	172,800.00	171,198.36	01-Feb-2008	9	9.875%	14,979.91
2(A)	0011423394	May-2007	01-Feb-2006	CA	80.00	591,200.00	590,302.84	01-Jun-2006	29	9.845%	126,151.20
2(A)	0011423398	Dec-2008	01-Feb-2006	TX	80.00	134,744.00	133,570.83	01-Mar-2007	20	10.600%	23,017.99
2(A)	0011423676	Jul-2008	01-Feb-2006	CA	80.00	332,800.00	330,283.96	01-Sep-2007	14	9.875%	40,448.19
2(A)	0011424292	Sep-2008	01-Feb-2006	AZ	80.00	342,000.00	339,276.17	01-Jan-2008	10	10.875%	34,957.02
2(A)	0011424341	Sep-2008	01-Feb-2006	CA	80.00	221,600.00	218,486.90	01-Jul-2007	16	9.625%	28,401.37
2(A)	0011424428	Dec-2008	01-Feb-2006	CA	80.00	620,000.00	613,219.08	01-Apr-2008	7	9.875%	43,150.00
2(A)	0011424819	Nov-2008	01-Feb-2006	CA	80.00	336,000.00	329,549.16	01-Jan-2008	10	9.500%	31,217.84
2(A)	0011425198	Jul-2008	01-Feb-2006	NH	80.00	93,520.00	92,937.49	01-Jan-2008	10	10.875%	9,983.68
2(A)	0011425237	Dec-2007	01-Feb-2006	NY	80.00	532,000.00	531,842.00	01-Feb-2006	33	9.875%	123,733.79
2(A)	0011425810	Oct-2008	01-Feb-2006	CA	80.00	258,000.00	256,159.65	01-Jan-2008	10	10.375%	26,260.49
2(A)	0011425865	Dec-2007	01-Feb-2006	CA	80.00	288,000.00	287,256.03	01-Jan-2007	22	11.115%	56,533.53
2(A)	0011426572	Dec-2008	01-Feb-2006	CA	95.00	356,250.00	354,149.71	01-Sep-2007	14	10.125%	44,778.82
2(A)	0011426573	Oct-2008	01-Feb-2006	CA	80.00	284,000.00	281,773.03	01-Feb-2008	9	10.375%	26,072.40
2(A)	0011426607	Feb-2008	01-Feb-2006	IL	80.00	172,000.00	171,566.92	01-Jul-2006	28	8.720%	29,606.45
2(A)	0011426630	Jun-2008	01-Feb-2006	CA	80.00	500,000.00	497,396.78	01-Aug-2007	15	10.370%	67,763.76
2(A)	0011427266	Sep-2008	01-Feb-2006	CA	90.00	292,500.00	291,900.00	01-Dec-2007	11	10.020%	31,077.74
2(A)	0011427298	Sep-2008	01-Feb-2006	CA	80.00	296,260.00	293,957.03	01-Nov-2007	12	9.500%	31,305.67
2(A)	0011427326	Jun-2008	01-Feb-2006	CA	85.00	416,500.00	416,373.40	01-Oct-2007	13	9.250%	44,447.88
2(A)	0011427435	Oct-2008	01-Feb-2006	CA	80.00	367,200.00	365,843.99	01-Jun-2007	17	11.150%	59,145.04
2(A)	0011428520	May-2008	01-Feb-2006	MD	80.00	240,000.00	238,030.13	01-Sep-2007	14	9.500%	27,567.62
2(A)	0011428549	Oct-2008	01-Feb-2006	FL	80.00	239,200.00	238,364.08	01-Aug-2007	15	11.745%	37,131.17
2(A)	0011429593	Aug-2008	01-Feb-2006	CA	80.00	349,380.00	346,582.22	01-Dec-2007	11	7.570%	26,483.74
2(A)	0011429994	Jan-2009	01-Feb-2006	MD	80.00	152,000.00	150,657.06	01-Nov-2007	12	9.250%	15,604.00
2(A)	0011431313	Jan-2009	01-Feb-2006	CA	74.16	330,000.00	327,037.00	01-Feb-2008	9	9.750%	28,862.68
2(A)	0011431502	Apr-2008	01-Feb-2006	MD	80.00	260,000.00	259,915.49	01-Aug-2007	15	10.750%	34,492.92
2(A)	0011432256	Oct-2007	01-Feb-2006	CA	80.00	424,000.00	422,374.41	01-Jan-2007	22	9.875%	71,768.23
2(A)	0011432451	Jan-2009	01-Feb-2006	CA	80.00	412,000.00	408,503.19	01-Jan-2008	10	9.520%	38,851.15
2(A)	0011433684	Nov-2008	01-Feb-2006	CA	80.00	439,200.00	439,200.00	01-Jan-2008	10	9.350%	41,065.20
2(A)	0050699810	Dec-2007	01-Oct-2005	MI	80.00	61,600.00	56,898.42	01-Nov-2006	24	7.740%	11,405.58
2(A)	0050710240	Aug-2008	01-Oct-2005	MI	79.58	151,200.00	147,045.70	01-Jul-2007	16	7.250%	14,820.96

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2(A)	0050867440	Sep-2008	01-Oct-2005	GA	90.00	103,500.00	101,451.02	01-Oct-2007	13	10.840%	12,252.40
2(A)	0050875280	Jul-2007	01-Nov-2005	CA	77.78	210,000.00	206,604.03	01-Sep-2006	26	6.690%	33,694.77
2(A)	0050882620	Aug-2007	01-Oct-2005	WI	80.00	56,000.00	53,404.24	01-May-2006	30	8.190%	12,907.61
2(A)	0050907510	Jul-2008	01-Jan-2006	WI	79.92	101,500.00	100,547.46	01-Apr-2007	19	11.000%	17,418.15
2(A)	0050908530	Nov-2008	01-Dec-2005	IL	80.00	122,600.00	119,919.45	01-Sep-2007	14	9.375%	13,005.75
2(A)	0050912670	Oct-2008	25-Oct-2005	PA	80.00	240,000.00	238,184.02	25-Jun-2006	29	9.125%	46,581.10
2(A)	0050917980	Dec-2008	14-Jan-2006	OH	90.00	67,500.00	66,479.77	14-Nov-2007	12	8.810%	8,088.07
2(A)	0050922990	Dec-2008	01-Jan-2006	CA	80.00	281,632.00	274,122.65	01-Feb-2008	9	8.125%	19,707.85
2(A)	0050933760	Aug-2008	01-Dec-2005	CA	80.00	296,000.00	292,893.39	01-Nov-2007	12	9.740%	30,063.86
2(A)	0050934070	Oct-2008	01-Dec-2005	TX	80.00	88,000.00	85,873.19	01-Mar-2008	8	9.750%	6,193.99
2(A)	0050941240	Oct-2008	21-Nov-2005	MI	80.00	148,000.00	145,816.63	21-Apr-2007	19	9.375%	21,212.51
2(A)	0050941820	Jan-2009	01-Dec-2005	MI	80.00	176,000.00	172,366.27	01-Oct-2007	13	9.865%	18,796.40
2(A)	0050952390	Jan-2009	01-Dec-2005	WA	84.71	144,000.00	140,203.50	01-Jan-2008	10	11.750%	15,035.45
2(A)	0050954610	Jan-2009	11-Nov-2005	OH	80.00	102,400.00	99,767.59	11-Jan-2008	10	8.625%	8,342.69
2(A)	0050961600	Aug-2008	01-Nov-2005	FL	80.00	105,600.00	103,659.21	01-Jun-2007	17	8.750%	13,188.43
2(A)	0050968600	Nov-2008	06-Nov-2005	FL	80.00	199,200.00	195,929.50	06-Feb-2007	21	8.125%	26,111.79
2(A)	0050973320	Sep-2008	28-Nov-2005	RI	85.00	318,750.00	311,233.10	28-Jan-2008	10	8.875%	26,805.12
2(A)	0050992010	Feb-2008	09-Oct-2005	LA	80.00	84,000.00	83,570.70	09-Feb-2006	33	6.040%	15,399.59
2(A)	0050992220	Aug-2008	01-Nov-2005	TN	80.00	87,200.00	85,252.39	01-Dec-2007	11	9.125%	8,123.96
2(A)	0051010480	Apr-2008	01-Jan-2006	AZ	80.00	149,600.00	147,400.00	01-Jul-2007	16	7.790%	19,941.91
2(A)	0051010880	Sep-2008	01-Jan-2006	AZ	80.00	180,000.00	174,958.18	01-Jan-2008	10	8.500%	14,496.62
2(A)	0051011290	Aug-2008	01-Jan-2006	NV	80.00	196,000.00	192,379.63	01-Dec-2007	11	10.690%	20,063.04
2(A)	0051011560	Oct-2008	01-Jan-2006	AZ	80.00	156,000.00	152,669.73	01-Feb-2008	9	9.250%	12,641.35
2(A)	0051015690	Oct-2008	26-Nov-2005	TN	80.00	141,200.00	138,218.09	26-Sep-2007	14	8.875%	15,377.88
2(A)	0051017650	Aug-2008	01-Dec-2005	WI	80.00	131,200.00	129,243.31	01-Apr-2007	19	9.875%	18,170.14
2(A)	0051020080	Jul-2008	01-Feb-2006	IL	80.00	140,000.00	138,565.56	01-May-2007	18	8.490%	21,623.73
2(A)	0051020910	Jan-2009	01-Dec-2005	SC	80.00	100,000.00	97,843.87	01-Jan-2008	10	8.250%	7,549.77
2(A)	0051022240	Dec-2008	01-Dec-2005	WI	80.00	80,000.00	78,085.51	01-Oct-2007	13	10.500%	9,170.59
2(A)	0051024990	Nov-2008	01-Dec-2005	WI	90.00	139,500.00	137,815.05	01-Jul-2007	16	11.970%	21,547.02
2(A)	0051026280	Jan-2009	01-Dec-2005	PA	80.00	104,000.00	103,672.21	01-May-2006	30	12.250%	27,136.15
2(A)	0051027170	Nov-2008	01-Dec-2005	MO	80.00	114,000.00	111,848.79	01-Nov-2007	12	10.590%	12,563.85
2(A)	0051027340	Dec-2008	02-Dec-2005	IL	80.00	168,800.00	166,177.34	02-Jun-2007	17	10.250%	18,138.62
2(A)	0051030690	Jan-2009	09-Dec-2005	PA	80.00	192,000.00	189,603.99	09-Aug-2007	15	12.500%	29,343.92
2(A)	0051030870	Apr-2008	01-Jan-2006	AZ	80.00	458,400.00	452,179.67	01-Jul-2007	16	7.990%	62,838.04
2(A)	0051031330	Oct-2008	01-Dec-2005	MN	80.00	190,320.00	184,971.17	01-Mar-2008	8	8.970%	11,857.25
2(A)	0051034920	Oct-2008	01-Dec-2005	CA	80.00	208,000.00	202,915.71	01-Jan-2008	10	9.500%	17,251.65
2(A)	0051038600	Nov-2008	01-Dec-2005	TX	80.00	98,400.00	96,937.66	01-Jun-2007	17	11.375%	14,932.18
2(A)	0051039610	Jul-2008	01-Jan-2006	TX	80.00	120,000.00	117,542.68	01-Dec-2007	11	10.250%	12,805.49
2(A)	0051039830	Dec-2008	01-Dec-2005	MN	80.00	157,600.00	154,180.90	01-Sep-2007	14	9.340%	16,531.95
2(A)	0051040030	Aug-2008	27-Nov-2005	TX	80.00	75,200.00	74,173.41	27-Apr-2007	19	9.750%	11,338.34

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www.ctslink.com
Telephone: 1-866-846-4526
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REO Loan Detail - All Mortgage Loans in REO during Current Period

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051040100	Aug-2008	01-Jan-2006	CA	80.00	188,800.00	184,835.26	01-Nov-2007	12	8.875%	18,385.11
2(A)	0051040770	Dec-2007	01-Jan-2006	CA	80.00	220,800.00	217,886.75	01-Mar-2007	20	7.390%	33,070.22
2(A)	0051041270	Nov-2008	01-Dec-2005	TX	80.00	74,320.00	72,932.08	01-Mar-2008	8	11.125%	6,085.77
2(A)	0051042280	Nov-2008	04-Dec-2005	NE	80.00	92,000.00	90,129.24	04-Sep-2007	14	9.625%	9,863.70
2(A)	0051046870	Sep-2008	03-Dec-2005	MI	80.00	101,520.00	99,977.96	03-Mar-2007	20	9.740%	14,063.88
2(A)	0051056350	Mar-2008	24-Nov-2005	OH	90.00	238,500.00	235,544.43	24-Nov-2006	24	10.750%	47,653.79
2(A)	0051057080	Nov-2008	01-Jan-2006	MI	80.00	72,800.00	71,630.86	01-Jan-2008	10	8.640%	6,168.23
2(A)	0051057430	Nov-2007	01-Jan-2006	NY	80.00	92,800.00	91,885.81	01-Nov-2006	24	7.540%	16,307.83
2(A)	0051058140	Oct-2008	07-Dec-2005	NY	80.00	72,400.00	71,976.77	07-Jul-2006	28	7.690%	14,699.24
2(A)	0051063940	Nov-2008	01-Jan-2006	OH	80.00	68,000.00	67,120.10	01-Jun-2007	17	10.125%	8,116.59
2(A)	0051064120	Jan-2009	01-Dec-2005	GA	80.00	228,000.00	225,913.91	01-Dec-2006	23	10.960%	41,521.96
2(A)	0051065480	Dec-2008	01-Jan-2006	OH	80.00	143,600.00	141,131.38	01-Apr-2007	19	7.875%	16,657.91
2(A)	0051076790	Nov-2008	03-Dec-2005	FL	90.00	123,300.00	121,349.49	03-Nov-2007	12	11.490%	14,613.15
2(A)	0051078220	Nov-2008	10-Dec-2005	MA	80.00	248,000.00	242,569.42	10-Nov-2007	12	9.790%	24,380.49
2(A)	0051078410	Sep-2008	25-Nov-2005	IN	80.00	92,720.00	91,641.97	25-Jan-2007	22	9.875%	15,761.71
2(A)	0051079190	Oct-2008	30-Nov-2005	IN	80.00	98,800.00	97,648.43	31-Jan-2007	22	9.625%	16,304.71
2(A)	0051080560	Jun-2008	17-Dec-2005	MA	80.00	287,200.00	281,513.74	17-Jul-2007	16	6.290%	29,155.94
2(A)	0051081190	Jul-2008	30-Nov-2005	IN	80.00	108,000.00	106,021.55	31-Mar-2007	20	8.000%	13,278.14
2(A)	0051109400	Jan-2009	23-Dec-2005	FL	80.00	149,600.00	146,909.20	23-Dec-2007	11	10.970%	15,889.75
2(A)	0051113740	Sep-2008	06-Jan-2006	FL	69.47	198,000.00	192,270.58	06-Apr-2007	19	7.020%	21,730.38
2(A)	0051119770	Oct-2008	01-Jan-2006	AZ	80.00	168,000.00	164,621.36	01-Sep-2007	14	6.990%	18,590.57
2(A)	0051122160	Nov-2008	01-Jan-2006	MN	89.00	160,200.00	157,706.01	01-Oct-2007	13	8.090%	19,112.74
2(A)	0051126360	Jul-2008	05-Jan-2006	DE	80.00	114,400.00	113,645.32	05-Sep-2006	26	7.690%	21,689.68
2(A)	0051130900	Jul-2008	01-Jan-2006	WI	80.00	204,000.00	201,043.19	01-May-2007	18	7.040%	27,073.09
2(A)	0051131640	Jan-2009	01-Jan-2006	IL	80.00	158,800.00	155,895.72	01-Jan-2008	10	10.990%	15,427.56
2(A)	0051132190	Jun-2008	05-Jan-2006	IL	83.33	100,000.00	99,079.57	05-Mar-2007	20	8.690%	16,939.62
2(A)	0051136690	Nov-2008	30-Dec-2005	DE	80.00	142,400.00	140,148.43	27-Jun-2007	17	7.250%	18,715.96
2(A)	0051138720	Jul-2008	21-Jan-2006	NC	80.00	105,600.00	104,838.87	21-Sep-2006	26	7.240%	18,906.82
2(A)	0051139440	Jun-2008	07-Jan-2006	PA	78.27	89,700.00	88,717.69	07-Feb-2007	21	7.440%	13,905.06
2(A)	0051139660	Jun-2008	01-Feb-2006	IL	80.00	164,000.00	161,965.16	01-Mar-2007	20	7.240%	23,848.33
2(A)	0051140380	Feb-2008	11-Jan-2006	PA	59.36	130,000.00	129,115.50	11-Feb-2007	21	9.810%	26,134.24
2(A)	0051140880	Aug-2008	01-Jan-2006	IL	80.00	136,800.00	135,258.45	01-Jun-2007	17	8.640%	20,938.94
2(A)	0051141670	Jan-2009	16-Dec-2005	SC	80.00	71,200.00	69,643.74	16-Jan-2008	10	10.090%	6,313.51
2(A)	0051142870	Sep-2008	01-Jan-2006	TX	80.00	104,320.00	102,959.43	01-Feb-2007	21	6.540%	13,497.26
2(A)	0051144410	Oct-2008	01-Feb-2006	WI	80.00	66,640.00	65,616.48	01-Nov-2007	12	8.240%	7,538.35
2(A)	0051145400	Apr-2008	01-Jan-2006	CA	90.00	435,600.00	430,574.87	01-Apr-2007	19	7.890%	66,723.17
2(A)	0051145450	Mar-2008	01-Feb-2006	IL	80.00	196,000.00	193,647.98	01-May-2007	18	7.740%	28,007.87
2(A)	0051145530	Sep-2008	01-Jan-2006	MN	85.00	159,800.00	158,348.90	01-Feb-2007	21	8.390%	28,074.51
2(A)	0051145660	Oct-2008	01-Jan-2006	WI	80.00	108,480.00	106,414.85	01-Jun-2007	17	6.890%	13,516.05
2(A)	0051146480	Nov-2008	06-Jan-2006	TN	80.00	79,200.00	77,557.59	06-Jun-2008	5	9.840%	4,285.08

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

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2(A)	0051147380	Jan-2009	01-Jan-2006	TX	80.00	72,000.00	70,498.89	01-May-2008	6	10.790%	4,421.13
2(A)	0051149030	Nov-2008	01-Jan-2006	FL	90.00	233,910.00	229,456.80	01-Oct-2007	13	7.040%	24,772.80
2(A)	0051149100	Sep-2008	01-Jan-2006	TN	80.00	122,400.00	119,960.35	01-Dec-2007	11	10.290%	11,992.02
2(A)	0051149600	Jun-2008	01-Jan-2006	GA	80.62	104,000.00	101,147.76	01-Nov-2007	12	7.990%	11,630.19
2(A)	0051151050	Mar-2007	02-Jan-2006	MS	80.00	62,400.00	58,376.50	02-Jun-2006	29	7.740%	13,117.36
2(A)	0051152180	Feb-2008	01-Jan-2006	MN	80.00	140,000.00	138,352.04	01-Apr-2007	19	7.790%	21,193.05
2(A)	0051153180	Oct-2008	19-Jan-2006	VA	80.00	144,000.00	141,084.83	19-Jan-2008	10	10.340%	13,145.21
2(A)	0051153320	Oct-2008	02-Jan-2006	TN	80.00	92,800.00	91,255.47	02-Feb-2008	9	11.490%	8,726.28
2(A)	0051154300	Nov-2008	01-Feb-2006	MN	75.00	213,750.00	208,795.39	01-May-2008	6	10.740%	13,184.09
2(A)	0051154530	Jan-2009	01-Jan-2006	MN	80.00	134,960.00	132,141.11	01-Sep-2007	14	8.290%	17,181.60
2(A)	0051154720	Dec-2008	12-Jan-2006	VA	80.00	182,400.00	177,656.04	12-Jul-2008	4	8.790%	7,355.71
2(A)	0051155330	Jan-2009	01-Feb-2006	IL	80.00	132,800.00	130,384.33	01-Jan-2008	10	10.770%	12,703.93
2(A)	0051155540	Jan-2009	09-Jan-2006	NC	80.00	105,520.00	103,307.30	09-May-2008	6	10.740%	6,531.85
2(A)	0051155910	Aug-2008	01-Feb-2006	IA	80.00	123,600.00	122,663.64	01-Jan-2007	22	8.490%	22,494.77
2(A)	0051156240	Jul-2008	15-Jan-2006	MN	90.00	153,000.00	151,306.71	15-Aug-2007	15	9.540%	23,081.78
2(A)	0051157030	Jun-2008	09-Jan-2006	SC	80.00	60,000.00	59,165.87	09-May-2007	18	7.890%	9,002.66
2(A)	0051157450	Oct-2008	19-Jan-2006	TN	85.00	51,000.00	50,257.68	19-Nov-2007	12	9.540%	6,714.11
2(A)	0051158620	Aug-2008	01-Jan-2006	MI	80.00	170,160.00	167,535.78	01-May-2007	18	6.790%	22,429.32
2(A)	0051159240	Oct-2008	01-Jan-2006	OH	80.00	160,800.00	159,083.62	01-Feb-2007	21	7.740%	26,123.59
2(A)	0051159450	Oct-2008	01-Jan-2006	MO	80.00	69,600.00	68,312.87	01-Apr-2008	7	11.190%	5,068.54
2(A)	0051160110	Jan-2009	01-Feb-2006	MI	80.00	132,800.00	130,109.54	01-Jun-2008	5	10.840%	7,185.16
2(A)	0051160910	Sep-2008	01-Jan-2006	OK	80.00	85,600.00	83,668.01	01-Dec-2007	11	9.790%	7,909.33
2(A)	0051161230	Aug-2007	21-Dec-2005	MI	80.00	166,000.00	164,164.65	21-Feb-2007	21	7.940%	27,590.20
2(A)	0051161720	Oct-2008	05-Jan-2006	MI	83.90	172,000.00	168,581.24	05-Sep-2007	14	6.550%	17,718.23
2(A)	0051162600	Nov-2007	01-Feb-2006	MI	80.00	76,800.00	75,842.32	01-Jun-2007	17	9.440%	12,832.84
2(A)	0051163550	Dec-2008	01-Jan-2006	WA	80.00	171,992.00	167,091.09	01-Mar-2008	8	9.990%	12,232.61
2(A)	0051163910	Jun-2008	01-Feb-2006	MI	80.00	204,000.00	200,560.52	01-Dec-2007	11	8.040%	21,328.73
2(A)	0051165760	Jun-2008	02-Jan-2006	MI	80.00	80,400.00	78,737.54	02-Aug-2007	15	7.540%	9,983.27
2(A)	0051166330	Aug-2008	01-Jan-2006	MI	80.00	90,400.00	88,767.41	01-Mar-2008	8	11.240%	7,416.64
2(A)	0051167030	Aug-2008	16-Jan-2006	MI	80.00	91,200.00	89,074.90	16-Jan-2008	10	9.590%	7,632.47
2(A)	0051168260	Nov-2007	01-Jan-2006	OH	80.00	128,000.00	127,385.39	01-Jul-2006	28	7.990%	27,402.46
2(A)	0051168450	Aug-2008	01-Feb-2006	IL	80.00	112,000.00	110,462.08	01-May-2007	18	6.990%	14,589.59
2(A)	0051168740	Oct-2008	01-Jan-2006	OH	90.00	69,300.00	68,443.68	01-Jul-2007	16	9.230%	10,987.38
2(A)	0051181530	Nov-2008	01-Jan-2006	CT	80.00	183,200.00	179,478.55	01-Dec-2007	11	10.240%	17,860.74
2(A)	0051181630	Dec-2008	29-Dec-2005	FL	75.00	240,000.00	235,093.94	27-Aug-2007	15	7.490%	29,601.01
2(A)	0051182300	Sep-2007	05-Jan-2006	FL	80.00	172,000.00	170,668.09	05-Nov-2006	24	7.990%	31,697.99
2(A)	0051182960	Sep-2008	02-Jan-2006	ME	90.00	495,000.00	489,003.79	02-Apr-2007	19	7.640%	72,819.85
2(A)	0051183180	Sep-2008	09-Jan-2006	ME	76.65	128,000.00	126,408.82	09-Apr-2007	19	7.940%	19,498.67
2(A)	0051183250	Apr-2008	01-Jan-2006	FL	80.00	163,600.00	161,485.23	01-Mar-2007	20	7.040%	23,457.83
2(A)	0051185780	Dec-2008	01-Jan-2006	IL	90.00	360,000.00	356,111.51	01-Feb-2007	21	7.690%	58,080.04

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2(A)	0051186330	Aug-2007	12-Jan-2006	MA	89.82	203,000.00	201,615.53	12-Oct-2006	25	8.090%	39,124.78
2(A)	0051186700	Jan-2008	08-Jan-2006	RI	80.00	248,800.00	246,735.97	08-Feb-2007	21	9.090%	46,515.97
2(A)	0051187120	Sep-2008	13-Jan-2006	MA	79.48	244,000.00	239,503.23	13-Nov-2007	12	7.720%	26,079.93
2(A)	0051187130	Jan-2009	19-Jan-2006	ME	84.98	119,400.00	116,451.87	19-Nov-2007	12	5.890%	10,189.17
2(A)	0051187530	Jan-2009	23-Dec-2005	OH	80.00	112,000.00	109,667.27	23-Dec-2007	11	10.190%	10,926.58
2(A)	0051188410	Nov-2008	23-Dec-2005	IN	80.00	68,000.00	66,847.57	23-Nov-2007	12	11.390%	7,922.97
2(A)	0051190670	Sep-2008	01-Jan-2006	CA	85.00	181,050.00	176,820.80	01-Jan-2008	10	9.590%	15,012.20
2(A)	0051190720	Jul-2008	01-Jan-2006	CA	80.00	228,000.00	222,713.95	01-Oct-2007	13	5.990%	18,907.56
2(A)	0051192110	Dec-2007	01-Feb-2006	CA	87.86	184,500.00	182,550.03	01-Apr-2007	19	7.990%	26,924.70
2(A)	0051192770	Sep-2008	04-Jan-2006	IN	90.00	64,350.00	63,668.74	04-Jul-2007	16	9.240%	10,067.91
2(A)	0051223650	Feb-2008	01-Feb-2006	AZ	90.00	207,900.00	205,739.12	01-Jun-2007	17	8.740%	31,812.45
2(A)	0051242590	Jun-2008	24-Jan-2006	MI	80.00	111,200.00	110,482.80	24-May-2006	30	7.700%	24,102.46
2(A)	0051242630	Sep-2007	24-Jan-2006	PA	80.00	88,000.00	87,475.31	24-Aug-2006	27	7.590%	17,294.75
2(A)	0051244290	Oct-2008	22-Jan-2006	DE	80.00	134,400.00	132,138.58	22-Jun-2007	17	7.090%	16,977.81
2(A)	0051249140	Dec-2008	09-Jan-2006	TX	80.00	116,800.00	114,730.16	09-May-2008	6	11.640%	7,937.51
2(A)	0051250850	Jan-2009	01-Feb-2006	WI	80.00	67,600.00	66,509.17	01-Jan-2008	10	11.390%	6,893.93
2(A)	0051256700	Aug-2008	01-Feb-2006	WI	52.29	80,000.00	78,879.03	01-Jul-2007	16	7.530%	10,224.36
2(A)	0051257710	Dec-2008	08-Jan-2006	TN	80.00	291,920.00	290,212.02	08-Jul-2006	28	6.990%	53,687.63
2(A)	0051258270	Dec-2008	12-Jan-2006	NC	80.00	52,800.00	51,696.26	12-Mar-2008	8	8.990%	3,648.56
2(A)	0051258380	Mar-2008	16-Jan-2006	MN	80.00	145,360.00	143,389.57	16-Aug-2007	15	8.300%	19,345.87
2(A)	0051260710	Nov-2008	16-Jan-2006	MN	80.00	219,920.00	215,035.19	16-Mar-2008	8	7.390%	12,305.97
2(A)	0051261160	Dec-2008	15-Jan-2006	TN	80.00	113,520.00	111,438.88	15-Nov-2007	12	7.490%	11,840.14
2(A)	0051263140	Sep-2008	15-Jan-2006	NC	80.00	99,992.00	97,499.31	15-Dec-2007	11	9.990%	9,270.56
2(A)	0051264880	Jun-2008	20-Jan-2006	MO	90.00	181,800.00	179,182.70	20-Nov-2007	12	8.890%	21,963.88
2(A)	0051268180	Nov-2008	06-Jan-2006	MI	80.00	67,920.00	67,039.31	06-May-2008	6	13.190%	5,334.17
2(A)	0051269730	Jun-2008	19-Jan-2006	MI	80.00	56,000.00	55,217.84	19-Dec-2007	11	13.040%	7,079.36
2(A)	0051269790	Jul-2008	01-Feb-2006	MI	80.00	81,600.00	80,255.60	01-Feb-2008	9	11.410%	7,610.51
2(A)	0051269840	Feb-2008	09-Jan-2006	MI	80.00	72,000.00	71,268.01	09-Jul-2007	16	9.440%	11,482.21
2(A)	0051274370	Jun-2008	01-Feb-2006	OH	80.00	71,920.00	71,282.12	01-Jan-2007	22	7.740%	12,241.42
2(A)	0051274470	Jun-2008	01-Feb-2006	OH	90.00	84,600.00	84,438.16	01-May-2006	30	9.690%	22,909.47
2(A)	0051278620	Jan-2009	15-Jan-2006	MD	80.00	123,920.00	122,174.69	15-May-2007	18	7.190%	16,560.13
2(A)	0051286330	Jan-2009	01-Feb-2006	FL	80.00	204,000.00	201,278.74	01-Mar-2007	20	7.590%	30,951.55
2(A)	0051288840	Apr-2008	20-Jan-2006	MA	80.00	149,600.00	147,668.22	20-May-2007	18	7.640%	21,127.28
2(B)	0011367299	Jan-2009	01-Jan-2006	NJ	20.00	108,000.00	107,074.38	01-Jun-2007	17	9.990%	2,539.02
2(B)	0011377424	Jan-2009	01-Feb-2006	NJ	20.00	103,000.00	102,235.48	01-Feb-2008	9	12.400%	4,053.26
2(B)	0011379645	Jul-2008	01-Dec-2005	PA	85.00	68,000.00	66,802.38	01-Sep-2007	14	7.450%	5,385.01
2(B)	0011385545	Jan-2007	01-Jan-2006	CA	20.00	123,948.48	122,948.48	01-Jan-2006	34	11.250%	25,211.05
2(B)	0011398812	Jan-2009	01-Feb-2006	CA	20.00	85,000.00	84,011.17	01-Feb-2008	9	10.250%	2,046.69
2(B)	0011399221	Oct-2008	01-Feb-2006	CA	85.00	467,500.00	464,642.65	01-Apr-2007	19	7.575%	57,310.26
2(B)	0011401531	Jan-2009	01-Jan-2006	CA	20.00	76,000.00	74,962.05	01-Jan-2008	10	10.250%	2,434.28

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

Group	Loan Number	Month Loan Entered REO	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(B)	0011405473	Jan-2009	01-Jan-2006	MD	20.00	86,000.00	85,133.35	01-Nov-2007	12	10.500%	7,078.40
2(B)	0011411202	Sep-2008	01-Feb-2006	TX	80.00	145,600.00	143,540.75	01-Oct-2007	13	8.325%	13,965.48
2(B)	0011419319	Jan-2009	01-Feb-2006	CA	80.00	285,920.00	281,668.64	01-Dec-2007	11	8.570%	24,516.58
2(B)	0011425790	May-2008	01-Jan-2006	VA	83.63	649,000.00	644,231.57	01-Nov-2007	12	7.875%	55,302.12
2(B)	0050923230	Dec-2008	01-Dec-2005	AZ	80.00	166,400.00	163,784.20	01-Sep-2007	14	8.040%	16,365.94
2(B)	0050974310	Apr-2008	07-Dec-2005	MA	80.00	124,000.00	122,317.24	07-Jun-2007	17	7.990%	14,412.50
2(B)	0051036120	Aug-2008	01-Dec-2005	PA	80.00	176,000.00	174,172.48	01-Jul-2006	28	7.490%	30,076.24
2(B)	0051047800	Jan-2009	01-Dec-2005	MI	80.00	141,600.00	137,930.66	01-Jan-2008	10	6.990%	8,901.59
2(B)	0051152580	Mar-2008	06-Jan-2006	MN	80.00	209,600.00	207,327.09	06-Feb-2007	21	7.490%	27,539.13
2(B)	0051152790	Nov-2008	05-Jan-2006	MD	80.00	200,000.00	198,744.51	05-Sep-2006	26	7.940%	34,171.30
2(B)	0051155840	Dec-2008	07-Jan-2006	TN	80.00	192,000.00	189,120.95	07-Nov-2007	12	8.540%	17,667.57
2(B)	0051160800	Oct-2008	10-Jan-2006	IL	80.00	56,800.00	54,166.40	10-Aug-2007	15	8.840%	6,566.37
2(B)	0051182820	Oct-2008	22-Dec-2005	ME	80.00	247,200.00	243,640.25	22-Mar-2007	20	6.740%	27,610.03
2(B)	0051189820	Oct-2008	01-Jan-2006	CA	80.00	320,000.00	313,583.17	01-Jan-2008	10	7.490%	21,810.55
2(B)	0051247710	Sep-2008	01-Feb-2006	WI	80.00	136,000.00	134,050.59	01-Sep-2007	14	7.990%	13,306.18
2(B)	0051251830	Jan-2009	01-Feb-2006	KS	80.00	152,000.00	149,699.17	01-Feb-2008	9	8.940%	11,542.20
2(B)	0051286910	Jul-2007	21-Jan-2006	FL	66.38	192,500.00	191,767.47	21-Oct-2006	25	10.890%	44,597.65

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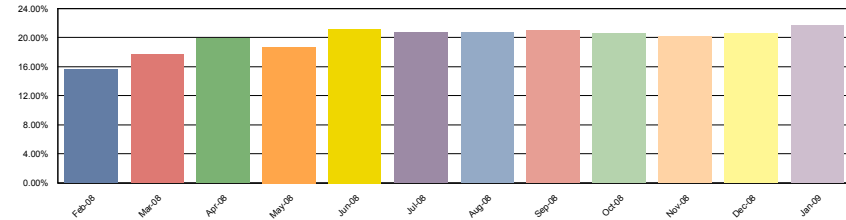
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

New Foreclosure Loans	
Loans in Foreclosure	166
Original Principal Balance	36,145,102.00
Current Actual Balance	35,879,315.74
Current Foreclosure Total	
Loans in Foreclosure	901
Original Principal Balance	209,233,501.50
Current Actual Balance	207,469,577.45

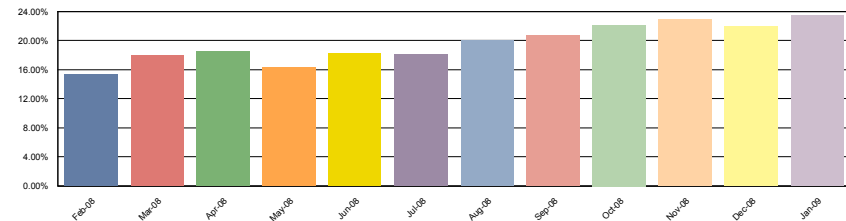
12 Month Foreclosure History



1(A)

New Foreclosure Loans	
Loans in Foreclosure	53
Original Principal Balance	10,029,819.00
Current Actual Balance	9,984,365.45
Current Foreclosure Total	
Loans in Foreclosure	210
Original Principal Balance	44,378,365.00
Current Actual Balance	44,177,616.51

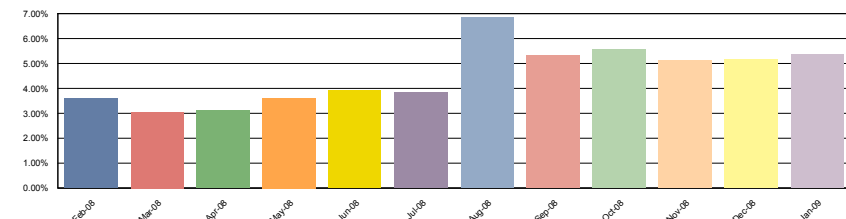
12 Month Foreclosure History



1(B)

New Foreclosure Loans	
Loans in Foreclosure	2
Original Principal Balance	390,000.00
Current Actual Balance	380,179.39
Current Foreclosure Total	
Loans in Foreclosure	9
Original Principal Balance	1,628,450.00
Current Actual Balance	1,614,778.98

12 Month Foreclosure History



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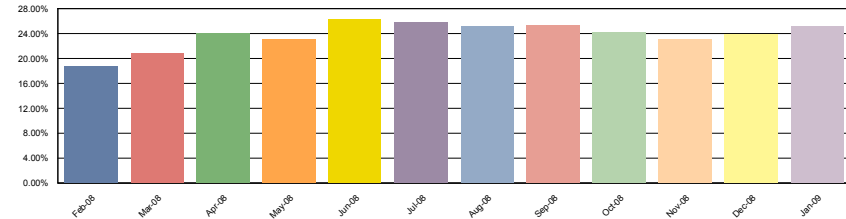
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

2(A)

New Foreclosure Loans	
Loans in Foreclosure	104
Original Principal Balance	23,805,283.00
Current Actual Balance	23,649,114.06
Current Foreclosure Total	
Loans in Foreclosure	647
Original Principal Balance	155,835,334.50
Current Actual Balance	154,425,980.62

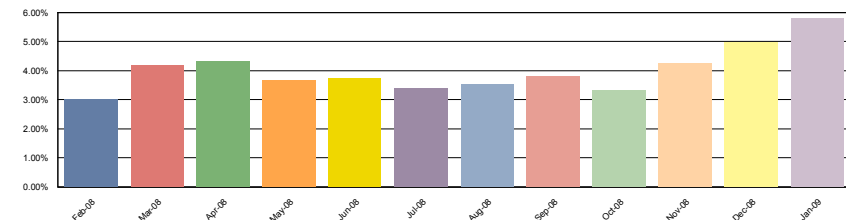
12 Month Foreclosure History



2(B)

New Foreclosure Loans	
Loans in Foreclosure	7
Original Principal Balance	1,920,000.00
Current Actual Balance	1,865,656.84
Current Foreclosure Total	
Loans in Foreclosure	35
Original Principal Balance	7,391,352.00
Current Actual Balance	7,251,201.34

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 Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011292617	Sep-2008	01-Oct-2005	MS	95.00	70,300.00	69,103.85	01-Aug-2007	15	9.625%	9,309.69
1(A)	0011298033	Dec-2008	01-Dec-2005	MO	80.00	71,200.00	69,788.53	01-Sep-2007	14	10.375%	8,190.71
1(A)	0011304531	Jan-2009	01-Dec-2005	NV	85.00	178,500.00	176,789.88	01-Mar-2008	8	10.250%	13,749.92
1(A)	0011309219	Jul-2008	01-Nov-2005	FL	83.33	127,500.00	124,169.88	01-Jul-2008	4	10.350%	5,795.18
1(A)	0011314843	Dec-2008	01-Nov-2005	CT	95.00	223,250.00	223,261.00	01-Jul-2008	4	5.000%	5,005.19
1(A)	0011316923	Jun-2008	01-Nov-2005	WA	69.77	247,000.00	243,100.41	01-Oct-2007	13	9.500%	30,900.52
1(A)	0011319473	Jul-2008	01-Nov-2005	NJ	79.27	218,000.00	213,984.86	01-Nov-2007	12	10.375%	24,862.40
1(A)	0011321857	Oct-2008	01-Dec-2005	NJ	68.75	220,000.00	216,372.82	01-Sep-2007	14	10.375%	27,782.55
1(A)	0011322354	Sep-2008	01-Nov-2005	IL	80.00	174,399.00	172,900.27	01-Oct-2007	13	7.475%	17,247.48
1(A)	0011325704	Jul-2008	01-Nov-2005	NH	90.00	175,500.00	171,487.28	01-Aug-2007	15	9.625%	21,232.37

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011328849	Oct-2008	01-Feb-2006	NM	80.00	73,600.00	72,789.57	01-May-2008	6	10.320%	4,883.85
1(A)	0011329184	Dec-2007	01-Nov-2005	FL	75.00	101,250.00	99,866.55	01-Jul-2007	16	10.250%	14,848.48
1(A)	0011331031	Nov-2008	01-Dec-2005	FL	43.75	87,500.00	86,395.89	01-Apr-2008	7	9.500%	5,386.11
1(A)	0011331716	Jul-2008	01-Nov-2005	LA	80.00	140,000.00	139,046.01	01-Nov-2007	12	10.500%	16,625.74
1(A)	0011332715	Mar-2008	01-Dec-2005	NY	95.00	396,150.00	389,405.52	01-Oct-2007	13	11.000%	47,720.67
1(A)	0011338375	Oct-2008	01-Jan-2006	IL	90.00	144,000.00	142,737.22	01-Mar-2007	20	9.375%	24,193.36
1(A)	0011338636	Oct-2008	01-Jan-2006	FL	80.00	84,000.00	83,008.96	01-Jun-2008	5	9.750%	3,415.90
1(A)	0011344164	Nov-2008	01-Dec-2005	TX	80.00	172,000.00	167,808.46	01-Jul-2008	4	10.375%	7,713.09
1(A)	0011345278	Jul-2007	01-Dec-2005	IL	68.18	150,000.00	148,074.65	01-Feb-2007	21	7.500%	20,211.73
1(A)	0011350653	Feb-2008	01-Nov-2005	FL	80.00	132,000.00	129,155.47	01-Oct-2007	13	9.875%	14,912.35
1(A)	0011352391	Nov-2008	01-Feb-2006	WA	80.00	206,400.00	204,170.71	01-Oct-2007	13	8.500%	19,750.59
1(A)	0011352770	Nov-2008	01-Jan-2006	SC	90.00	117,000.00	116,968.07	01-Jul-2008	4	8.875%	4,889.15
1(A)	0011354464	Oct-2008	01-Feb-2006	CT	73.09	163,000.00	179,120.81	01-May-2008	6	7.700%	8,765.47
1(A)	0011356118	Nov-2008	01-Oct-2005	MA	77.55	380,000.00	378,617.14	01-Nov-2007	12	10.725%	35,690.11
1(A)	0011356483	Mar-2008	01-Dec-2005	FL	80.00	131,920.00	130,305.47	01-Oct-2007	13	9.250%	13,047.28
1(A)	0011357725	Jan-2009	01-Dec-2005	DE	93.41	127,499.00	126,155.72	01-Aug-2008	3	11.000%	4,569.70
1(A)	0011358290	Oct-2008	01-Dec-2005	CA	75.00	412,500.00	406,806.76	01-May-2008	6	9.625%	22,688.93
1(A)	0011358788	Mar-2008	01-Dec-2005	MN	80.00	212,000.00	210,114.50	01-Nov-2007	12	7.500%	18,698.86
1(A)	0011360006	Jan-2009	01-Dec-2005	AZ	80.00	124,000.00	122,833.27	01-Aug-2008	3	10.825%	4,975.11
1(A)	0011363743	Nov-2008	01-Dec-2005	CA	90.00	390,600.00	390,385.14	01-Feb-2008	9	9.625%	30,384.94
1(A)	0011365512	Aug-2008	01-Jan-2006	ME	95.00	188,575.00	200,649.53	01-Apr-2008	7	7.800%	10,851.59
1(A)	0011365926	Nov-2008	01-Feb-2006	NC	80.00	132,800.00	131,324.70	01-Jul-2008	4	8.950%	5,544.63
1(A)	0011368175	Nov-2008	01-Jan-2006	MD	80.00	360,800.00	352,648.10	01-Feb-2008	9	8.625%	29,194.25
1(A)	0011368478	Sep-2008	01-Feb-2006	FL	90.00	342,000.00	338,961.53	01-Apr-2008	7	7.990%	19,014.12
1(A)	0011370119	Jan-2009	01-Jan-2006	TN	80.00	99,920.00	97,642.36	01-May-2008	6	9.875%	6,059.55
1(A)	0011371280	Nov-2008	01-Dec-2005	TX	80.00	85,600.00	92,850.21	01-Apr-2008	7	7.400%	4,786.91
1(A)	0011371658	Sep-2008	01-Jan-2006	MD	64.71	275,000.00	272,607.37	01-Jan-2008	10	9.625%	25,672.44
1(A)	0011372289	Dec-2008	01-Dec-2005	MD	80.00	137,600.00	136,944.62	01-Apr-2008	7	11.475%	10,587.51
1(A)	0011373271	Mar-2008	01-Dec-2005	VA	80.00	178,400.00	176,689.24	01-Nov-2007	12	10.125%	19,064.40
1(A)	0011374123	Nov-2008	01-Dec-2005	CO	80.00	192,000.00	201,382.43	01-Jul-2008	4	6.425%	5,952.00
1(A)	0011374471	Feb-2008	01-Jan-2006	CT	78.92	292,000.00	288,492.27	01-Jun-2007	17	9.500%	42,775.85
1(A)	0011374486	Jan-2009	01-Jan-2006	FL	80.00	324,000.00	323,985.00	01-Jun-2007	17	10.250%	46,572.84
1(A)	0011375516	Jan-2009	01-Jan-2006	FL	84.21	240,000.00	266,092.61	01-Aug-2008	3	7.300%	7,343.89
1(A)	0011375565	Jan-2008	01-Jan-2006	IL	80.00	356,000.00	355,046.21	01-Sep-2006	26	9.125%	72,410.67
1(A)	0011375785	Feb-2008	01-Dec-2005	FL	85.00	267,750.00	266,182.18	01-Sep-2007	14	11.750%	37,684.86
1(A)	0011375822	Jan-2009	01-Jan-2006	KY	80.00	70,400.00	68,814.87	01-Aug-2008	3	9.375%	2,512.61
1(A)	0011377223	Nov-2008	01-Dec-2005	IL	80.00	228,000.00	224,970.41	01-Feb-2007	21	7.500%	30,398.24
1(A)	0011377452	Jun-2008	01-Jan-2006	FL	47.95	105,000.00	102,745.05	01-Feb-2008	9	9.875%	8,860.45
1(A)	0011377531	Nov-2008	01-Jan-2006	MA	90.00	279,900.00	301,113.56	01-May-2008	6	4.000%	6,916.32
1(A)	0011378705	Aug-2008	01-Jan-2006	PA	80.00	94,080.00	93,155.37	01-Jan-2008	10	9.375%	8,625.08

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011379026	Nov-2008	01-Jan-2006	MD	85.00	289,000.00	287,350.28	01-Oct-2006	25	9.375%	58,716.44
1(A)	0011379434	Jan-2009	01-Jan-2006	FL	95.00	171,000.00	179,830.10	01-Aug-2008	3	7.600%	5,310.18
1(A)	0011379447	Jan-2009	01-Feb-2006	GA	85.00	53,550.00	53,261.25	01-Apr-2008	7	9.575%	3,621.80
1(A)	0011379694	Jan-2009	01-Jan-2006	FL	70.00	196,000.00	190,394.01	01-Aug-2008	3	10.875%	8,142.87
1(A)	0011380593	Oct-2008	01-Jan-2006	NY	80.00	504,000.00	503,618.68	01-Jun-2008	5	8.000%	21,977.34
1(A)	0011380628	Jan-2009	01-Feb-2006	TX	80.00	122,400.00	120,073.29	01-Apr-2008	7	10.500%	9,169.51
1(A)	0011381383	Dec-2008	01-Jan-2006	NY	88.46	345,000.00	377,041.80	01-Jun-2008	5	7.600%	15,573.29
1(A)	0011381880	Jan-2009	01-Feb-2006	GA	90.00	130,500.00	129,347.90	01-Sep-2008	2	9.750%	3,986.89
1(A)	0011382411	Oct-2008	01-Jan-2006	FL	85.00	225,250.00	222,795.50	01-May-2008	6	9.875%	13,796.35
1(A)	0011382773	Apr-2008	01-Feb-2006	FL	80.00	156,000.00	154,396.95	01-Oct-2007	13	9.125%	15,766.71
1(A)	0011382872	Nov-2008	01-Jan-2006	IL	80.00	109,600.00	109,523.77	01-Jul-2008	4	7.375%	3,764.88
1(A)	0011383639	Sep-2008	01-Jan-2006	CA	58.91	380,000.00	376,627.50	01-Sep-2007	14	9.000%	43,650.01
1(A)	0011383930	Jul-2008	01-Feb-2006	PA	80.00	188,000.00	186,599.40	01-Jan-2008	10	9.500%	17,709.37
1(A)	0011384079	Sep-2008	01-Jan-2006	MA	77.89	370,000.00	364,377.55	01-Nov-2007	12	10.625%	44,616.37
1(A)	0011384081	Oct-2008	01-Jan-2006	FL	75.00	202,500.00	198,082.48	01-Jun-2008	5	10.250%	11,123.03
1(A)	0011384830	Jan-2009	01-Jan-2006	TX	90.00	124,200.00	123,067.97	01-Sep-2008	2	10.125%	3,908.73
1(A)	0011384841	Aug-2008	01-Jan-2006	CA	80.00	138,320.00	137,128.98	01-Mar-2008	8	9.875%	10,892.57
1(A)	0011385027	Jan-2009	01-Feb-2006	FL	95.00	76,000.00	75,576.68	01-Jan-2007	22	11.125%	15,490.75
1(A)	0011385698	Jun-2008	01-Feb-2006	MD	80.00	312,000.00	308,291.54	01-Jan-2008	10	8.375%	25,784.46
1(A)	0011385894	Jan-2009	01-Jan-2006	FL	80.00	220,000.00	218,214.79	01-Aug-2008	3	10.500%	8,997.96
1(A)	0011386054	Oct-2008	01-Jan-2006	MA	80.00	376,000.00	382,506.56	01-Apr-2008	7	6.300%	16,512.74
1(A)	0011386282	Dec-2008	01-Jan-2006	IL	72.00	126,000.00	122,944.16	01-Jun-2008	5	8.750%	5,903.57
1(A)	0011386845	Aug-2008	01-Feb-2006	CA	80.00	212,000.00	212,000.00	01-Apr-2008	7	8.770%	13,679.28
1(A)	0011387051	Dec-2008	01-Jan-2006	CA	43.48	100,000.00	98,498.15	01-Jun-2008	5	9.875%	5,315.26
1(A)	0011387067	Sep-2008	01-Jan-2006	NY	80.00	376,000.00	376,000.00	01-Dec-2007	11	9.625%	37,028.15
1(A)	0011387376	Dec-2008	01-Jan-2006	NJ	80.00	320,000.00	312,479.18	01-Feb-2008	9	9.500%	25,765.66
1(A)	0011387431	Mar-2008	01-Feb-2006	MD	90.00	202,500.00	201,193.39	01-Oct-2007	13	10.125%	23,963.46
1(A)	0011387591	Apr-2008	01-Feb-2006	FL	81.40	175,000.00	172,513.90	01-Jun-2007	17	9.875%	23,166.60
1(A)	0011387679	Jun-2008	01-Jan-2006	AZ	75.00	157,500.00	155,334.06	01-Jan-2008	10	10.125%	16,450.25
1(A)	0011387701	Jul-2008	01-Jan-2006	DE	80.00	272,000.00	266,403.08	01-Dec-2007	11	10.125%	27,520.09
1(A)	0011388126	Jul-2007	01-Feb-2006	NY	68.48	315,000.00	309,056.35	01-Feb-2007	21	10.250%	51,198.90
1(A)	0011388154	Oct-2008	01-Jan-2006	FL	95.00	270,750.00	274,717.22	01-May-2008	6	7.375%	12,549.65
1(A)	0011388167	Jan-2009	01-Feb-2006	MA	84.51	300,000.00	297,604.90	01-Feb-2008	9	7.900%	20,151.47
1(A)	0011388437	Jan-2009	01-Feb-2006	NV	80.00	128,000.00	128,000.00	01-Aug-2008	3	10.000%	5,066.65
1(A)	0011388814	Aug-2008	01-Jan-2006	FL	80.00	289,600.00	289,600.00	01-Mar-2008	8	9.375%	21,526.96
1(A)	0011389241	Jan-2009	01-Jan-2006	CA	72.15	335,520.00	328,171.50	01-Jul-2008	4	10.750%	16,626.12
1(A)	0011389655	Dec-2007	01-Feb-2006	WI	80.00	188,000.00	185,746.25	01-Jun-2007	17	10.275%	27,345.59
1(A)	0011390539	Jan-2009	01-Jan-2006	IL	95.00	270,750.00	268,212.02	01-Nov-2007	12	6.990%	21,959.30
1(A)	0011391028	Jan-2009	01-Dec-2005	OR	60.00	135,000.00	132,975.28	01-Aug-2008	3	9.375%	4,581.83
1(A)	0011391929	Oct-2008	01-Jan-2006	MO	80.00	115,325.00	113,023.05	01-Jun-2008	5	9.875%	6,509.67

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011391956	Dec-2008	01-Jan-2006	MD	80.00	200,000.00	200,000.00	01-Jul-2008	4	8.625%	8,020.82
1(A)	0011392184	Jan-2009	01-Jan-2006	CA	86.96	263,500.00	265,421.64	01-Aug-2008	3	6.185%	6,272.36
1(A)	0011392814	Apr-2008	01-Jan-2006	VA	80.00	240,000.00	237,801.24	01-Dec-2007	11	9.375%	23,727.31
1(A)	0011392955	Jan-2009	01-Feb-2006	VA	80.00	224,000.00	221,009.47	01-Aug-2008	3	9.875%	8,629.48
1(A)	0011393332	Mar-2008	01-Jan-2006	FL	80.00	76,000.00	74,366.31	01-Sep-2007	14	9.375%	8,153.23
1(A)	0011393378	Jan-2009	01-Feb-2006	IL	80.00	144,000.00	140,724.00	01-Aug-2008	3	9.500%	5,270.36
1(A)	0011393501	Aug-2008	01-Feb-2006	FL	80.00	148,800.00	148,800.00	01-Mar-2008	8	9.375%	11,377.00
1(A)	0011393526	Jan-2009	01-Jan-2006	TX	95.00	97,850.00	105,589.53	01-Jul-2008	4	8.000%	3,951.17
1(A)	0011393581	Dec-2008	01-Jan-2006	CA	80.00	360,000.00	356,398.90	01-Jan-2008	10	9.000%	31,708.59
1(A)	0011393733	Dec-2006	01-Feb-2006	NY	90.00	162,000.00	161,261.83	01-Jul-2006	28	9.750%	32,475.17
1(A)	0011394187	Jun-2008	01-Feb-2006	NY	80.00	133,600.00	130,382.84	01-Jan-2008	10	6.275%	7,483.38
1(A)	0011395063	Mar-2007	01-Feb-2006	NJ	89.58	430,000.00	427,660.24	01-Oct-2006	25	10.650%	88,359.61
1(A)	0011395197	Aug-2008	01-Feb-2006	FL	80.78	416,000.00	415,513.03	01-Apr-2008	7	6.975%	20,178.36
1(A)	0011395236	Apr-2008	01-Jan-2006	CT	79.01	320,000.00	317,287.77	01-Dec-2007	11	9.125%	32,466.82
1(A)	0011395310	Oct-2008	01-Feb-2006	IN	72.99	100,000.00	98,236.01	01-May-2008	6	10.000%	6,167.89
1(A)	0011395557	Oct-2008	01-Feb-2006	PA	75.00	83,250.00	81,552.32	01-May-2008	6	9.700%	5,127.94
1(A)	0011395774	Jan-2009	01-Jan-2006	VA	80.00	302,400.00	293,943.12	01-Aug-2008	3	8.625%	10,156.83
1(A)	0011396163	Oct-2008	01-Jan-2006	AZ	90.00	288,000.00	287,706.49	01-Jun-2008	5	10.000%	16,423.26
1(A)	0011396212	Jan-2009	01-Feb-2006	WA	85.00	148,750.00	149,581.02	01-Aug-2008	3	8.000%	4,666.46
1(A)	0011396845	Jan-2009	01-Jan-2006	CA	69.64	390,000.00	381,798.00	01-May-2008	6	8.625%	22,341.86
1(A)	0011397749	Aug-2008	01-Jan-2006	MD	80.00	376,800.00	373,030.83	01-Jan-2008	10	9.125%	33,245.74
1(A)	0011397780	Aug-2008	01-Feb-2006	NY	83.00	394,250.00	388,023.14	01-Feb-2008	9	10.625%	37,550.36
1(A)	0011398137	Jul-2008	01-Jan-2006	MD	65.00	263,900.00	260,202.82	01-Jan-2008	10	9.875%	26,904.01
1(A)	0011398354	Feb-2008	01-Feb-2006	NY	80.00	340,800.00	337,577.98	01-Oct-2007	13	9.000%	34,772.01
1(A)	0011398595	Nov-2008	01-Jan-2006	NJ	75.00	375,000.00	372,481.74	01-Apr-2008	7	10.375%	28,811.20
1(A)	0011398701	Jul-2008	01-Feb-2006	CT	80.00	324,000.00	320,543.45	01-Jan-2008	10	8.800%	28,173.84
1(A)	0011398723	Jan-2009	01-Jan-2006	FL	80.00	158,400.00	156,680.04	01-Sep-2008	2	10.125%	4,976.27
1(A)	0011399792	Sep-2007	01-Feb-2006	NJ	85.00	229,500.00	226,428.85	01-May-2007	18	9.890%	33,315.40
1(A)	0011401009	Jun-2008	01-Feb-2006	OH	90.00	355,500.00	366,420.78	01-Jan-2008	10	8.490%	29,156.58
1(A)	0011401022	Jan-2009	01-Feb-2006	AZ	77.61	218,870.00	216,687.25	01-Mar-2008	8	9.750%	17,230.37
1(A)	0011401322	Oct-2008	01-Feb-2006	PA	90.00	124,200.00	121,379.59	01-May-2008	6	10.500%	8,285.96
1(A)	0011401373	Dec-2008	01-Feb-2006	FL	95.00	199,500.00	197,858.34	01-Jul-2008	4	8.625%	8,031.91
1(A)	0011401396	Jun-2008	01-Feb-2006	FL	80.00	124,400.00	123,331.03	01-Jan-2008	10	9.475%	11,673.96
1(A)	0011401604	Nov-2008	01-Jan-2006	OH	80.00	123,920.00	122,837.77	01-Apr-2008	7	8.625%	8,194.78
1(A)	0011401736	Jul-2008	01-Jan-2006	IL	85.00	284,750.00	294,312.23	01-Feb-2008	9	9.375%	23,765.39
1(A)	0011402097	Nov-2008	01-Feb-2006	FL	90.00	216,000.00	212,900.39	01-Dec-2007	11	10.125%	22,950.47
1(A)	0011402622	Nov-2008	01-Feb-2006	AZ	90.00	247,500.00	250,452.01	01-Jun-2008	5	8.250%	12,192.04
1(A)	0011402873	Jul-2008	01-Jan-2006	FL	80.00	121,600.00	120,764.01	01-Nov-2007	12	10.750%	14,594.55
1(A)	0011403543	Jan-2009	01-Feb-2006	AZ	68.49	200,000.00	208,093.00	01-Sep-2008	2	7.125%	4,588.51
1(A)	0011403574	Nov-2008	01-Feb-2006	CA	88.48	315,000.00	307,710.71	01-Jun-2008	5	9.500%	16,362.04

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

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1(A)	0011404080	Aug-2008	01-Feb-2006	CA	96.67	275,500.00	275,499.64	01-Mar-2008	8	9.875%	21,592.28
1(A)	0011404266	Oct-2008	01-Feb-2006	FL	70.00	161,000.00	158,395.49	01-Jun-2008	5	10.990%	9,811.28
1(A)	0011404931	Jan-2009	01-Jan-2006	CA	80.00	340,800.00	337,905.14	01-Feb-2008	9	9.875%	29,701.57
1(A)	0011404934	Aug-2008	01-Jan-2006	CA	94.19	405,000.00	400,790.88	01-Mar-2008	8	9.625%	30,562.37
1(A)	0011405042	Jan-2009	01-Feb-2006	IL	82.26	255,000.00	251,252.41	01-Jul-2007	16	9.350%	31,885.91
1(A)	0011405250	Nov-2008	01-Feb-2006	WA	80.00	220,000.00	213,368.82	01-Jul-2008	4	8.625%	8,651.86
1(A)	0011405303	Jan-2009	01-Feb-2006	CA	85.00	369,750.00	365,136.05	01-Aug-2008	3	7.125%	10,070.20
1(A)	0011405542	Jan-2009	01-Jan-2006	TX	80.00	87,200.00	85,143.32	01-Sep-2008	2	9.375%	2,625.01
1(A)	0011406840	Oct-2008	01-Jan-2006	ID	80.00	92,000.00	101,558.44	01-Jun-2008	5	6.000%	3,193.20
1(A)	0011407032	Jan-2009	01-Feb-2006	FL	86.12	195,500.00	190,803.47	01-Aug-2008	3	7.775%	5,773.51
1(A)	0011407587	Mar-2008	01-Feb-2006	FL	80.00	84,720.00	83,820.53	01-Nov-2007	12	8.500%	7,862.02
1(A)	0011408169	Jan-2009	01-Feb-2006	NJ	80.00	212,000.00	209,673.80	01-Aug-2008	3	9.625%	7,968.24
1(A)	0011408187	Jun-2008	01-Jan-2006	FL	84.44	114,000.00	112,743.62	01-Feb-2008	9	9.375%	8,675.07
1(A)	0011408611	Aug-2008	01-Feb-2006	CA	79.01	320,000.00	316,429.43	01-Apr-2008	7	9.125%	20,944.12
1(A)	0011409197	Jan-2009	01-Feb-2006	CA	90.00	288,000.00	285,594.92	01-Mar-2008	8	9.000%	21,160.99
1(A)	0011410417	Nov-2007	01-Feb-2006	FL	89.00	178,000.00	175,901.76	01-Jul-2007	16	8.875%	23,355.23
1(A)	0011410536	Jan-2009	01-Feb-2006	CA	80.00	304,000.00	304,000.00	01-Jan-2008	10	9.625%	28,386.00
1(A)	0011411184	Jan-2009	01-Feb-2006	IL	80.00	256,000.00	254,731.99	01-Mar-2008	8	8.990%	18,871.42
1(A)	0011411342	Apr-2008	01-Feb-2006	FL	82.92	267,000.00	261,619.73	01-Dec-2007	11	9.250%	25,177.15
1(A)	0011411534	Jan-2009	01-Feb-2006	OR	95.00	195,700.00	192,010.60	01-Jun-2008	5	10.475%	11,315.81
1(A)	0011411621	Jan-2009	01-Feb-2006	GA	80.00	114,000.00	114,306.92	01-Aug-2008	3	6.045%	2,634.62
1(A)	0011412531	Jan-2009	01-Feb-2006	TX	80.00	102,400.00	100,853.67	01-Oct-2007	13	9.990%	11,912.29
1(A)	0011412545	Mar-2008	01-Feb-2006	FL	89.89	160,000.00	157,632.45	01-Nov-2007	12	10.495%	18,580.35
1(A)	0011412593	Nov-2008	01-Feb-2006	FL	80.00	133,600.00	132,320.33	01-May-2008	6	9.500%	8,152.85
1(A)	0011412702	Dec-2008	01-Feb-2006	CA	85.13	375,000.00	370,602.08	01-Jul-2008	4	9.625%	16,899.05
1(A)	0011412816	Jan-2009	01-Feb-2006	FL	90.00	63,000.00	61,923.13	01-Jun-2008	5	10.500%	3,658.37
1(A)	0011412983	Jan-2009	01-Feb-2006	IL	76.19	207,000.00	204,580.67	01-Sep-2008	2	8.990%	5,787.24
1(A)	0011413056	Jul-2007	01-Feb-2006	FL	85.00	221,000.00	220,420.79	01-Aug-2006	27	9.125%	39,005.88
1(A)	0011413074	Jan-2009	01-Feb-2006	FL	80.00	204,000.00	201,559.27	01-Sep-2008	2	9.125%	5,792.52
1(A)	0011413303	Aug-2008	01-Feb-2006	CA	80.00	410,800.00	406,432.63	01-Mar-2008	8	8.990%	30,080.18
1(A)	0011413584	Jan-2009	01-Feb-2006	TX	80.00	108,800.00	114,057.90	01-Jun-2008	5	7.850%	4,830.90
1(A)	0011413723	Jun-2008	01-Feb-2006	OH	80.00	95,200.00	94,264.82	01-Jan-2008	10	9.875%	8,881.73
1(A)	0011413993	Aug-2008	01-Feb-2006	CA	80.00	380,000.00	375,993.40	01-Apr-2008	7	9.300%	25,734.37
1(A)	0011414002	Dec-2008	01-Feb-2006	CA	90.00	378,000.00	374,407.36	01-Jul-2008	4	7.990%	14,009.05
1(A)	0011414059	Aug-2008	01-Feb-2006	CA	80.00	142,000.00	140,548.22	01-Apr-2008	7	9.050%	9,355.78
1(A)	0011414146	Oct-2008	01-Feb-2006	CA	90.00	387,000.00	386,998.27	01-Nov-2007	12	8.895%	38,548.26
1(A)	0011414504	Nov-2008	01-Feb-2006	IL	80.00	78,800.00	77,337.33	01-Jul-2008	4	9.875%	3,619.78
1(A)	0011414598	Dec-2008	01-Feb-2006	MD	79.59	58,500.00	57,464.82	01-Apr-2008	7	9.625%	4,067.66
1(A)	0011414693	Aug-2008	01-Feb-2006	IL	80.00	100,000.00	98,870.60	01-Mar-2008	8	8.750%	7,119.73
1(A)	0011414959	Oct-2008	01-Feb-2006	WA	64.51	164,500.00	163,412.77	01-Jun-2008	5	10.745%	9,897.61

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1(A)	0011415115	Sep-2008	01-Feb-2006	MD	80.00	353,600.00	352,826.65	01-Sep-2007	14	8.750%	38,222.90
1(A)	0011415868	Jun-2008	01-Feb-2006	FL	80.00	144,000.00	144,000.00	01-Jan-2008	10	10.000%	14,392.80
1(A)	0011416039	Dec-2008	01-Feb-2006	GA	85.00	117,300.00	116,547.99	01-May-2008	6	9.875%	7,473.71
1(A)	0011416090	Aug-2008	01-Feb-2006	IL	80.00	146,400.00	144,695.06	01-Mar-2008	8	8.600%	10,238.09
1(A)	0011416457	Oct-2008	01-Feb-2006	ID	90.00	135,000.00	133,574.28	01-May-2008	6	9.250%	7,952.53
1(A)	0011416557	Sep-2008	01-Feb-2006	CT	89.82	247,000.00	245,088.18	01-Mar-2008	8	10.000%	20,196.68
1(A)	0011416620	Nov-2008	01-Feb-2006	RI	90.00	297,000.00	290,577.89	01-Jun-2008	5	9.500%	15,469.77
1(A)	0011416719	Jan-2009	01-Feb-2006	FL	80.00	68,000.00	66,428.20	01-Aug-2008	3	9.500%	2,487.84
1(A)	0011417056	Jan-2009	01-Feb-2006	FL	80.00	148,000.00	145,545.54	01-Jan-2008	10	10.250%	14,881.57
1(A)	0011417206	Dec-2008	01-Feb-2006	FL	74.49	181,000.00	176,664.98	01-Mar-2008	8	8.750%	12,595.48
1(A)	0011417767	Nov-2008	01-Feb-2006	WA	84.91	233,500.00	232,277.77	01-May-2008	6	11.375%	17,220.06
1(A)	0011418344	Apr-2008	01-Feb-2006	PA	80.00	116,000.00	115,335.82	01-May-2006	30	8.750%	21,947.06
1(A)	0011419918	May-2008	01-Feb-2006	PA	80.00	124,000.00	121,939.23	01-Dec-2007	11	10.000%	12,914.76
1(A)	0011420220	Aug-2008	01-Feb-2006	NY	85.00	80,750.00	79,270.67	01-Mar-2008	8	9.990%	6,518.85
1(A)	0011420476	Aug-2008	01-Feb-2006	KS	74.96	44,900.00	44,219.54	01-Mar-2008	8	10.750%	3,917.04
1(A)	0011420940	Aug-2008	01-Feb-2006	IL	90.00	261,000.00	258,915.73	01-Apr-2008	7	9.875%	18,839.09
1(A)	0011422010	Dec-2008	01-Feb-2006	CA	85.00	242,250.00	248,668.37	01-Jul-2008	4	8.500%	9,927.56
1(A)	0011422257	Jan-2008	01-Feb-2006	OH	75.00	59,925.00	59,419.75	01-Sep-2007	14	11.500%	8,810.23
1(A)	0011422769	Oct-2008	01-Feb-2006	MA	80.00	432,000.00	422,595.47	01-Mar-2008	8	9.300%	32,317.71
1(A)	0011422938	Nov-2008	01-Feb-2006	MD	80.00	76,000.00	75,328.55	01-May-2008	6	9.650%	4,717.38
1(A)	0011423383	Mar-2008	01-Feb-2006	IL	80.00	139,120.00	138,081.14	01-Nov-2007	12	9.125%	14,220.76
1(A)	0011423466	Jan-2009	01-Feb-2006	AZ	79.60	199,000.00	197,230.54	01-Aug-2008	3	9.875%	7,701.00
1(A)	0011424176	Sep-2008	01-Feb-2006	CA	80.00	196,000.00	196,000.00	01-Apr-2008	7	7.620%	10,466.37
1(A)	0011424355	Jan-2009	01-Feb-2006	PA	85.00	275,400.00	272,577.35	01-Feb-2008	9	8.900%	22,100.18
1(A)	0011424630	Jul-2007	01-Feb-2006	NY	86.93	382,500.00	381,194.58	01-Feb-2007	21	8.445%	57,862.38
1(A)	0011424776	Jul-2008	01-Jan-2006	PA	80.00	160,400.00	157,059.35	01-Feb-2008	9	9.550%	11,787.68
1(A)	0011425081	Sep-2008	01-Feb-2006	IL	80.00	167,200.00	165,004.29	01-Apr-2008	7	9.875%	12,005.97
1(A)	0011425344	Jan-2008	01-Jan-2006	CT	49.19	182,000.00	181,056.56	01-Mar-2007	20	10.125%	27,151.97
1(A)	0011425349	Apr-2007	01-Feb-2006	NY	80.00	332,000.00	330,824.76	01-Nov-2006	24	9.500%	58,188.66
1(A)	0011425376	Jan-2009	01-Feb-2006	VA	80.00	304,000.00	301,977.80	01-Feb-2008	9	10.000%	27,533.49
1(A)	0011425722	Jan-2009	01-Feb-2006	TX	80.00	63,760.00	61,437.75	01-Sep-2008	2	9.675%	1,877.20
1(A)	0011426368	Oct-2008	01-Feb-2006	MA	85.00	280,500.00	275,560.36	01-Dec-2007	11	7.700%	21,382.69
1(A)	0011426441	Jun-2007	01-Feb-2006	MD	89.74	341,000.00	341,000.00	01-Jan-2007	22	10.000%	55,838.82
1(A)	0011427102	Jan-2009	01-Feb-2006	TX	84.62	93,500.00	99,064.54	01-Aug-2008	3	7.945%	3,067.08
1(A)	0011427310	Jun-2008	01-Feb-2006	NJ	80.00	216,800.00	215,379.16	01-Mar-2007	20	10.125%	38,632.40
1(A)	0011428444	Jan-2008	01-Feb-2006	OH	80.00	60,000.00	59,454.11	01-Feb-2007	21	9.990%	9,940.82
1(A)	0011429144	Oct-2008	01-Feb-2006	AZ	90.00	269,100.00	289,493.69	01-Apr-2008	7	8.545%	18,454.87
1(A)	0011430206	Aug-2008	01-Feb-2006	DE	80.00	100,000.00	99,226.08	01-Mar-2008	8	10.375%	8,362.89
1(A)	0011430307	Oct-2008	01-Feb-2006	SC	90.00	292,500.00	290,274.54	01-Jun-2008	5	10.625%	17,287.10
1(A)	0011434673	Dec-2008	01-Feb-2006	IL	80.00	109,992.00	109,081.29	01-Aug-2007	15	8.700%	12,271.36

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(B)	0011319601	Oct-2008	01-Nov-2005	LA	80.00	61,200.00	60,077.80	01-Apr-2008	7	8.990%	3,814.60
1(B)	0011333494	Nov-2008	01-Jan-2006	FL	79.14	129,000.00	125,736.22	01-Jul-2008	4	7.500%	4,390.52
1(B)	0011372014	Oct-2008	01-Dec-2005	FL	95.00	185,250.00	184,099.38	01-Aug-2007	15	8.125%	19,833.84
1(B)	0011381272	Jan-2009	01-Jan-2006	FL	86.67	130,000.00	126,885.33	01-Aug-2008	3	7.975%	3,945.15
1(B)	0011386267	Apr-2007	01-Jan-2006	NY	80.00	388,000.00	386,717.71	01-Nov-2006	24	7.950%	62,164.55
1(B)	0011402751	May-2008	01-Jan-2006	FL	80.00	140,000.00	138,767.31	01-Nov-2007	12	7.250%	10,897.95
1(B)	0011411320	Dec-2007	01-Feb-2006	NY	80.00	224,000.00	222,593.30	01-Jul-2007	16	7.500%	23,295.80
1(B)	0011419012	Nov-2008	01-Feb-2006	FL	75.00	111,000.00	116,607.87	01-Jul-2008	4	11.375%	6,333.43
1(B)	0011431901	Jan-2009	01-Mar-2006	CA	80.00	260,000.00	253,294.06	01-Jun-2008	5	6.800%	9,279.65
2(A)	0005080979	Aug-2008	19-Oct-2005	PA	80.00	71,200.00	69,764.01	19-Feb-2008	9	11.070%	6,252.03
2(A)	0005101391	Feb-2008	01-Dec-2005	WI	80.00	61,440.00	60,324.35	01-Sep-2007	14	10.250%	7,230.96
2(A)	0005101423	Dec-2008	01-Feb-2006	CO	80.00	109,120.00	106,138.77	01-Aug-2008	3	7.590%	3,129.68
2(A)	0005102059	Jan-2009	01-Dec-2005	WI	80.00	148,000.00	144,814.60	01-Jun-2008	5	10.750%	8,064.35
2(A)	0005102777	Jan-2009	01-Jan-2006	IL	85.00	233,750.00	229,043.57	01-Jul-2008	4	9.500%	11,007.49
2(A)	0005103037	Oct-2008	01-Jan-2006	IL	80.00	156,000.00	151,399.58	01-Jun-2008	5	8.500%	7,003.42
2(A)	0005107343	Sep-2007	17-Nov-2005	FL	71.77	333,000.00	327,719.69	17-Apr-2007	19	9.250%	46,823.09
2(A)	0005107422	Dec-2008	08-Dec-2005	FL	90.00	146,700.00	143,704.09	08-Sep-2007	14	12.000%	20,245.04
2(A)	0005107424	Nov-2007	14-Dec-2005	FL	63.64	105,000.00	103,706.26	14-Jun-2007	17	12.125%	17,042.27
2(A)	0005113423	Nov-2007	02-Jan-2006	PA	75.00	173,250.00	171,749.38	02-May-2007	18	9.640%	30,325.97
2(A)	0005113851	Aug-2007	24-Jan-2006	NY	85.00	471,750.00	470,645.41	24-Mar-2007	20	10.240%	83,900.42
2(A)	0005114751	Jul-2008	01-Jan-2006	ND	80.00	340,000.00	333,078.99	01-Feb-2008	9	7.640%	22,284.15
2(A)	0005116479	Dec-2008	01-Feb-2006	AZ	64.44	145,000.00	141,845.59	01-Jul-2008	4	9.625%	6,461.59
2(A)	0011280421	Nov-2008	01-Oct-2005	MS	95.00	57,000.00	56,031.00	01-Mar-2008	8	9.375%	4,131.61
2(A)	0011283191	Apr-2008	01-Nov-2005	CA	80.00	304,000.00	300,777.12	01-Nov-2007	12	9.375%	31,410.10
2(A)	0011286484	Sep-2008	01-Oct-2005	LA	95.00	93,100.00	91,205.72	01-Dec-2007	11	11.125%	10,334.42
2(A)	0011291689	Mar-2008	01-Dec-2005	NY	100.00	74,200.00	72,231.70	01-Nov-2007	12	11.250%	9,487.77
2(A)	0011307871	Jul-2008	01-Oct-2005	MS	95.00	132,525.00	130,050.73	01-Jan-2008	10	9.375%	12,394.98
2(A)	0011315139	Jan-2009	01-Oct-2005	NJ	80.00	298,000.00	291,585.93	01-Sep-2008	2	5.750%	5,097.72
2(A)	0011317659	Apr-2008	01-Nov-2005	PA	79.52	50,100.00	49,560.27	01-Nov-2007	12	11.125%	4,022.85
2(A)	0011320344	Sep-2008	01-Dec-2005	TX	84.95	82,400.00	82,049.96	01-Jan-2008	10	11.125%	8,102.42
2(A)	0011320684	Jan-2009	01-Dec-2005	TX	80.00	93,520.00	91,034.78	01-Aug-2008	3	11.375%	3,893.05
2(A)	0011324371	Feb-2008	01-Oct-2005	NJ	80.00	399,200.00	391,554.51	01-Sep-2007	14	10.125%	50,537.46
2(A)	0011324595	Apr-2008	01-Nov-2005	FL	95.00	204,250.00	201,494.94	01-Jun-2007	17	9.375%	30,302.83
2(A)	0011325871	Sep-2008	01-Oct-2005	LA	95.00	85,500.00	83,866.63	01-Mar-2008	8	11.625%	7,707.39
2(A)	0011332799	Sep-2007	01-Dec-2005	CA	79.99	331,250.00	326,993.27	01-Apr-2007	19	10.875%	51,644.17
2(A)	0011337813	Jul-2007	01-Jan-2006	FL	95.00	242,250.00	241,568.40	01-Feb-2007	21	11.125%	47,381.29
2(A)	0011343407	Jan-2008	01-Dec-2005	FL	80.00	153,600.00	151,144.38	01-Jul-2007	16	10.625%	20,312.66
2(A)	0011346411	Nov-2008	01-Dec-2005	CA	95.00	356,250.00	366,336.61	01-Jun-2008	5	8.100%	16,200.09
2(A)	0011350031	Apr-2008	01-Jan-2006	FL	85.00	177,650.00	176,472.30	01-Dec-2007	11	9.375%	18,934.40
2(A)	0011352765	Aug-2008	01-Jan-2006	NY	80.00	460,000.00	455,160.53	01-Mar-2008	8	7.200%	25,363.42

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Telephone: 1-866-846-4526
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2(A)	0011353888	Nov-2008	01-Nov-2005	FL	80.00	127,920.00	124,646.80	01-Jul-2008	4	9.875%	5,755.68
2(A)	0011355739	Nov-2007	01-Jan-2006	FL	80.00	288,000.00	284,528.30	01-Jun-2007	17	11.000%	43,460.15
2(A)	0011356113	Oct-2007	01-Oct-2005	NY	90.00	492,300.00	485,795.71	01-May-2007	18	11.500%	83,658.20
2(A)	0011356596	Jan-2009	01-Dec-2005	CA	80.00	168,800.00	168,800.00	01-Aug-2008	3	6.375%	4,132.10
2(A)	0011356954	Dec-2008	01-Jan-2006	CA	80.00	284,000.00	283,329.40	01-Jun-2008	5	9.250%	14,284.52
2(A)	0011357001	Jan-2009	01-Dec-2005	NV	80.00	304,000.00	300,395.98	01-Sep-2008	2	10.500%	9,509.06
2(A)	0011357935	Aug-2008	01-Dec-2005	MD	80.00	287,920.00	285,170.08	01-Jan-2008	10	9.250%	25,825.52
2(A)	0011357990	Nov-2008	01-Dec-2005	CA	80.00	511,200.00	511,146.61	01-Jan-2008	10	9.750%	44,299.36
2(A)	0011358120	Mar-2008	01-Jan-2006	NY	95.00	522,500.00	522,436.43	01-Oct-2007	13	10.375%	61,288.32
2(A)	0011358445	Dec-2008	01-Dec-2005	CA	80.00	506,400.00	500,410.37	01-Jun-2008	5	10.125%	25,989.91
2(A)	0011358667	Jul-2008	01-Jan-2006	CA	85.00	582,250.00	624,424.84	01-Dec-2007	11	8.425%	53,365.34
2(A)	0011360036	Apr-2008	01-Dec-2005	NJ	80.00	408,000.00	403,457.68	01-Dec-2007	11	9.875%	38,440.74
2(A)	0011360167	Aug-2008	01-Feb-2006	FL	80.00	128,000.00	128,000.00	01-Jan-2008	10	9.250%	11,520.00
2(A)	0011360824	May-2008	01-Dec-2005	NJ	80.00	188,000.00	185,873.24	01-Jan-2007	22	10.500%	31,310.12
2(A)	0011361572	Dec-2008	01-Dec-2005	FL	75.00	186,000.00	212,760.00	01-Jul-2008	4	5.000%	4,769.36
2(A)	0011362475	Nov-2008	01-Jan-2006	NJ	95.00	498,750.00	486,254.79	01-Jul-2008	4	8.875%	20,558.43
2(A)	0011363212	Jan-2009	01-Dec-2005	NJ	80.00	408,000.00	408,000.00	01-Sep-2008	2	9.625%	11,730.00
2(A)	0011363600	Oct-2008	01-Dec-2005	NY	90.00	360,000.00	371,840.61	01-May-2008	6	6.775%	16,655.28
2(A)	0011363651	Feb-2008	01-Dec-2005	FL	80.00	192,000.00	189,918.84	01-Oct-2007	13	9.500%	19,845.53
2(A)	0011364132	Jul-2008	01-Jan-2006	WA	80.00	440,000.00	436,779.08	01-Jan-2008	10	11.125%	46,417.06
2(A)	0011364457	Mar-2008	01-Jan-2006	FL	80.00	194,390.00	192,419.34	01-Nov-2007	12	9.625%	19,933.48
2(A)	0011364588	Aug-2008	01-Feb-2006	NY	80.00	416,000.00	412,674.09	01-Mar-2008	8	8.125%	26,181.98
2(A)	0011364845	Apr-2008	01-Jan-2006	FL	95.00	188,005.00	186,548.80	01-Dec-2007	11	10.250%	20,127.48
2(A)	0011365759	Jan-2008	01-Jan-2006	NY	80.00	466,000.00	455,316.06	01-Sep-2007	14	8.375%	33,130.16
2(A)	0011366096	Jan-2009	01-Dec-2005	IL	80.00	151,920.00	147,224.45	01-Aug-2008	3	7.500%	4,378.20
2(A)	0011366998	Nov-2008	01-Dec-2005	CA	72.79	495,000.00	488,897.09	01-Mar-2008	8	9.425%	33,873.49
2(A)	0011367785	Jun-2008	01-Jan-2006	FL	80.00	160,000.00	160,000.00	01-Feb-2008	9	9.500%	13,499.98
2(A)	0011367948	Nov-2008	01-Jan-2006	DE	95.00	421,800.00	424,108.30	01-Jul-2008	4	6.925%	13,589.08
2(A)	0011368642	Jan-2009	01-Jan-2006	CT	80.00	133,600.00	144,688.79	01-Aug-2008	3	7.950%	4,483.67
2(A)	0011368663	Dec-2008	01-Dec-2005	CA	80.00	420,400.00	420,400.00	01-Apr-2008	7	9.250%	25,337.85
2(A)	0011370023	Oct-2008	01-Feb-2006	WA	80.00	680,000.00	680,000.00	01-Jun-2008	5	6.750%	24,791.69
2(A)	0011370446	Nov-2008	01-Feb-2006	NY	80.00	288,400.00	284,043.14	01-May-2008	6	9.000%	16,531.91
2(A)	0011371930	Oct-2008	01-Feb-2006	FL	80.00	136,000.00	135,999.16	01-May-2008	6	10.250%	8,953.26
2(A)	0011371964	Jun-2008	01-Dec-2005	MD	80.00	304,000.00	301,602.26	01-Feb-2008	9	10.250%	27,097.67
2(A)	0011371983	Sep-2008	01-Dec-2005	FL	70.00	840,000.00	834,099.89	01-Apr-2007	19	10.375%	120,410.11
2(A)	0011372948	Oct-2008	01-Dec-2005	NY	80.00	456,000.00	454,273.16	01-Aug-2006	27	9.725%	81,471.50
2(A)	0011374111	Aug-2007	01-Jan-2006	FL	80.00	299,112.00	295,941.29	01-Mar-2007	20	10.375%	48,585.89
2(A)	0011374306	Jan-2008	01-Jan-2006	NJ	80.00	342,400.00	336,000.33	01-Sep-2007	14	9.000%	37,342.18
2(A)	0011374994	Jan-2009	01-Jan-2006	AZ	80.00	172,000.00	169,675.72	01-Sep-2008	2	10.000%	5,318.30
2(A)	0011375149	Dec-2008	01-Jan-2006	CA	70.55	460,000.00	447,903.34	01-Jun-2008	5	7.100%	17,192.80

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2(A)	0011376945	Aug-2008	01-Jan-2006	UT	80.00	600,000.00	595,157.96	01-Mar-2008	8	9.125%	47,015.83
2(A)	0011377454	Apr-2008	01-Feb-2006	NY	80.00	271,200.00	269,066.54	01-Dec-2007	11	9.700%	27,679.87
2(A)	0011378133	Jan-2009	01-Dec-2005	CA	80.00	405,873.00	435,191.43	01-Aug-2008	3	7.990%	13,558.13
2(A)	0011378269	Aug-2008	01-Jan-2006	CA	80.00	336,000.00	331,912.34	01-Apr-2008	7	9.250%	21,677.15
2(A)	0011379830	Jan-2009	01-Jan-2006	KY	71.67	64,500.00	68,579.61	01-Aug-2008	3	9.450%	2,554.09
2(A)	0011380194	Aug-2008	01-Jan-2006	CA	90.00	513,000.00	545,773.79	01-Mar-2008	8	7.175%	31,077.67
2(A)	0011380395	Dec-2008	01-Jan-2006	CA	80.00	667,920.00	661,892.11	01-May-2008	6	9.750%	40,913.30
2(A)	0011380709	Nov-2008	01-Jan-2006	NJ	85.00	301,750.00	296,532.99	01-Nov-2007	12	8.225%	26,587.05
2(A)	0011381093	Aug-2008	01-Jan-2006	CA	80.00	236,000.00	236,000.00	01-Mar-2008	8	6.950%	12,685.00
2(A)	0011381693	Jan-2008	01-Nov-2005	CA	80.00	440,000.00	436,129.71	01-Sep-2007	14	9.500%	53,109.04
2(A)	0011382009	May-2008	01-Dec-2005	FL	90.00	122,400.00	120,022.12	01-Nov-2007	12	10.000%	13,165.80
2(A)	0011382383	Jun-2008	01-Jan-2006	NJ	80.00	304,000.00	301,067.24	01-Jan-2008	10	9.375%	27,441.28
2(A)	0011383559	Jun-2008	01-Jan-2006	FL	80.00	129,600.00	126,745.63	01-Feb-2008	9	10.500%	11,636.71
2(A)	0011383703	Jan-2008	01-Jan-2006	CA	80.00	400,000.00	396,762.23	01-Sep-2007	14	9.375%	46,007.63
2(A)	0011383947	Aug-2008	01-Jan-2006	CA	80.00	190,400.00	185,964.78	01-Apr-2008	7	10.125%	13,332.33
2(A)	0011384276	Jan-2009	01-Feb-2006	CA	80.00	164,000.00	160,329.33	01-Apr-2008	7	9.125%	10,746.70
2(A)	0011384797	Sep-2008	01-Feb-2006	CA	71.11	640,000.00	635,594.77	01-Sep-2007	14	9.775%	77,388.94
2(A)	0011384901	Dec-2008	01-Jan-2006	CA	80.00	549,600.00	549,600.00	01-Nov-2007	12	9.875%	58,395.00
2(A)	0011385597	Jan-2009	01-Jan-2006	AZ	90.00	162,900.00	159,017.42	01-Sep-2008	2	10.125%	5,047.59
2(A)	0011386023	Mar-2008	01-Feb-2006	NY	80.00	312,000.00	312,000.00	01-Nov-2007	12	9.625%	33,735.00
2(A)	0011386210	Jun-2008	01-Jan-2006	FL	80.00	276,000.00	270,014.54	01-Jan-2008	10	10.000%	25,374.41
2(A)	0011387274	Dec-2008	01-Feb-2006	IL	80.00	144,000.00	144,000.00	01-Oct-2007	13	7.650%	12,870.00
2(A)	0011387282	Dec-2008	01-Jan-2006	MA	80.00	173,600.00	171,980.40	01-Oct-2007	13	9.625%	19,186.44
2(A)	0011387422	Dec-2008	01-Jan-2006	MD	75.00	661,500.00	652,906.37	01-Jul-2008	4	7.975%	21,655.88
2(A)	0011387485	Jan-2009	01-Feb-2006	FL	80.00	184,000.00	178,476.00	01-Aug-2008	3	9.875%	6,963.34
2(A)	0011387894	Jul-2007	01-Jan-2006	NY	80.00	289,800.00	288,778.99	01-Oct-2006	25	9.250%	52,035.81
2(A)	0011388620	Dec-2008	01-Feb-2006	WA	80.00	242,400.00	235,182.53	01-Jul-2008	4	9.875%	11,007.73
2(A)	0011388682	Mar-2007	01-Jan-2006	NY	80.00	280,000.00	279,003.49	01-Sep-2006	26	8.750%	49,111.93
2(A)	0011388728	Mar-2007	01-Jan-2006	NY	80.00	452,000.00	448,214.54	01-Oct-2006	25	9.250%	77,159.37
2(A)	0011388773	Nov-2007	01-Jan-2006	FL	79.98	207,150.00	205,684.00	01-Jul-2007	16	9.625%	21,229.47
2(A)	0011388795	Nov-2008	01-Feb-2006	MA	80.00	268,000.00	263,355.98	01-Feb-2008	9	8.250%	18,635.70
2(A)	0011388904	Jun-2008	01-Jan-2006	FL	80.00	226,400.00	225,749.04	01-Jan-2008	10	8.750%	18,958.27
2(A)	0011389069	Dec-2008	01-Jan-2006	CA	80.00	612,000.00	606,594.43	01-Dec-2007	11	9.375%	61,284.67
2(A)	0011389662	Oct-2008	01-Feb-2006	OR	80.00	119,920.00	118,820.80	01-Apr-2008	7	10.250%	8,890.79
2(A)	0011390298	Aug-2007	01-Feb-2006	FL	80.00	310,400.00	310,281.03	01-Mar-2007	20	10.875%	54,363.80
2(A)	0011390386	Mar-2008	01-Jan-2006	FL	80.00	194,161.00	192,981.63	01-Nov-2007	12	11.125%	23,772.68
2(A)	0011390819	Oct-2008	01-Feb-2006	IL	80.00	222,320.00	217,840.74	01-Jun-2008	5	9.125%	11,120.27
2(A)	0011391320	Jun-2008	01-Jan-2006	CA	90.00	247,500.00	242,144.24	01-Jan-2008	10	9.625%	22,241.64
2(A)	0011391613	Dec-2008	01-Jan-2006	CA	80.00	201,600.00	212,791.23	01-May-2008	6	6.900%	9,046.50
2(A)	0011391824	Oct-2008	01-Jan-2006	NJ	70.00	665,000.00	651,563.64	01-Jun-2008	5	10.500%	37,539.20

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011392038	Jan-2009	01-Jan-2006	MD	80.00	446,400.00	443,947.36	01-Jan-2007	22	8.500%	66,917.21
2(A)	0011392167	Dec-2008	01-Jan-2006	CA	80.00	386,400.00	386,038.63	01-May-2008	6	9.250%	23,403.60
2(A)	0011392685	Nov-2008	01-Jan-2006	IL	95.00	158,650.00	156,599.93	01-Aug-2007	15	8.990%	18,741.68
2(A)	0011392712	Jan-2009	01-Feb-2006	CA	68.47	532,000.00	525,263.55	01-Aug-2008	3	9.750%	20,235.53
2(A)	0011392997	Aug-2008	01-Feb-2006	IL	80.00	287,920.00	285,332.01	01-Mar-2008	8	7.575%	17,438.01
2(A)	0011393116	Jan-2008	01-Jan-2006	CA	80.00	386,400.00	386,049.70	01-Sep-2007	14	9.625%	45,714.72
2(A)	0011393468	Jan-2009	01-Jan-2006	MI	80.00	158,800.00	165,561.76	01-Sep-2008	2	9.750%	5,100.05
2(A)	0011394012	Dec-2008	01-Jan-2006	NY	80.00	398,600.00	396,975.62	01-Dec-2006	23	10.000%	70,003.67
2(A)	0011394021	Jul-2008	01-Feb-2006	IL	95.00	462,650.00	460,778.51	01-Feb-2007	21	9.750%	75,710.78
2(A)	0011394548	Aug-2008	01-Jan-2006	NJ	80.00	186,000.00	184,322.60	01-Apr-2008	7	8.750%	12,469.42
2(A)	0011394559	Oct-2008	01-Jan-2006	AZ	80.00	192,000.00	187,205.70	01-Jun-2008	5	9.000%	9,145.39
2(A)	0011394631	Sep-2008	01-Jan-2006	CA	80.00	388,000.00	384,438.32	01-Feb-2008	9	8.750%	32,325.00
2(A)	0011394794	Oct-2008	01-Jan-2006	CA	80.00	476,000.00	475,999.51	01-Mar-2008	8	9.375%	35,769.39
2(A)	0011395009	Jun-2008	01-Jan-2006	PA	82.01	196,000.00	196,000.00	01-Oct-2007	13	9.625%	20,437.10
2(A)	0011395051	Apr-2008	01-Jan-2006	FL	79.55	280,000.00	280,000.00	01-Dec-2007	11	9.000%	26,728.35
2(A)	0011395109	Jan-2009	01-Jan-2006	CA	80.00	216,000.00	216,000.00	01-Jul-2008	4	7.250%	7,290.00
2(A)	0011395145	Jan-2009	01-Feb-2006	CA	90.00	495,000.00	490,977.90	01-Mar-2008	8	7.990%	30,596.90
2(A)	0011395234	Nov-2008	01-Jan-2006	NJ	80.00	380,000.00	374,978.20	01-Jul-2008	4	9.375%	16,433.81
2(A)	0011395278	Sep-2008	01-Jan-2006	FL	79.55	258,950.00	253,349.34	01-Apr-2008	7	9.875%	17,825.64
2(A)	0011395456	Dec-2008	01-Jan-2006	GA	90.00	189,000.00	187,939.62	01-Dec-2007	11	10.125%	21,694.30
2(A)	0011395523	Jan-2009	01-Feb-2006	CT	80.00	324,000.00	320,805.61	01-Jul-2008	4	7.275%	10,841.15
2(A)	0011395588	Dec-2008	01-Jan-2006	CA	80.00	420,000.00	420,000.00	01-Jan-2008	10	9.250%	38,692.50
2(A)	0011395716	Jan-2009	01-Feb-2006	AZ	80.00	195,920.00	210,329.52	01-Aug-2008	3	7.575%	6,188.97
2(A)	0011395744	Aug-2008	01-Jan-2006	NJ	80.00	325,600.00	325,480.59	01-Mar-2008	8	9.375%	24,045.22
2(A)	0011395748	Sep-2008	01-Feb-2006	IL	80.00	232,000.00	227,844.51	01-Jan-2008	10	7.850%	16,669.03
2(A)	0011396186	Dec-2008	01-Feb-2006	CA	80.00	324,000.00	316,219.76	01-Jul-2008	4	7.675%	11,318.88
2(A)	0011396241	Jun-2008	01-Feb-2006	FL	95.00	194,750.00	194,750.00	01-Feb-2008	9	7.875%	13,165.90
2(A)	0011396305	Dec-2008	01-Jan-2006	CA	80.00	313,600.00	310,665.65	01-May-2008	6	10.250%	20,056.76
2(A)	0011396480	Jul-2008	01-Jan-2006	CA	90.00	571,500.00	568,803.28	01-May-2007	18	11.125%	91,276.93
2(A)	0011396549	Oct-2008	01-Jan-2006	FL	95.00	196,650.00	195,497.31	01-Jul-2007	16	10.250%	27,292.18
2(A)	0011397080	Jan-2007	01-Feb-2006	NY	80.00	348,000.00	346,083.77	01-Aug-2006	27	10.000%	65,934.04
2(A)	0011397328	Apr-2008	01-Feb-2006	IL	80.00	180,000.00	177,206.59	01-Dec-2007	11	8.500%	15,289.43
2(A)	0011397468	Oct-2008	01-Feb-2006	FL	80.00	158,400.00	158,551.22	01-May-2008	6	5.682%	5,455.79
2(A)	0011397614	Jan-2009	01-Jan-2006	CA	80.00	840,000.00	832,563.30	01-Jun-2008	5	11.125%	51,057.29
2(A)	0011397718	Sep-2008	01-Jan-2006	FL	85.00	277,015.00	283,248.41	01-Apr-2008	7	7.125%	14,018.68
2(A)	0011397730	Jun-2008	01-Feb-2006	NJ	90.00	153,000.00	151,296.72	01-Jan-2008	10	9.250%	13,600.38
2(A)	0011397745	Dec-2008	01-Jan-2006	MD	90.00	89,910.00	88,067.13	01-Jul-2008	4	10.875%	4,516.84
2(A)	0011397768	Nov-2008	01-Feb-2006	NY	85.00	463,250.00	461,188.32	01-Jul-2008	4	7.595%	16,360.68
2(A)	0011397944	Jan-2008	01-Feb-2006	NY	80.00	332,000.00	329,920.48	01-Sep-2007	14	9.990%	41,119.46
2(A)	0011398139	Oct-2008	01-Feb-2006	MA	80.00	376,000.00	365,767.75	01-Mar-2008	8	10.875%	31,402.00

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Telephone: 1-866-846-4526
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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011398160	Mar-2008	01-Feb-2006	NY	80.00	287,200.00	285,841.98	01-Jul-2006	28	9.625%	55,361.59
2(A)	0011398188	Oct-2008	01-Jan-2006	CA	80.00	364,625.00	356,885.35	01-May-2008	6	10.750%	24,075.89
2(A)	0011398275	Aug-2008	01-Jan-2006	MD	80.00	556,000.00	551,614.85	01-Mar-2008	8	10.500%	46,262.20
2(A)	0011398292	Jun-2008	01-Jan-2006	MD	80.00	320,000.00	327,425.96	01-Jan-2008	10	7.650%	23,297.71
2(A)	0011398521	Apr-2008	01-Feb-2006	IL	80.00	193,520.00	190,122.70	01-Dec-2007	11	7.825%	15,417.46
2(A)	0011398849	Dec-2008	01-Jan-2006	TX	80.00	186,140.00	181,550.63	01-Jul-2008	4	9.125%	7,777.92
2(A)	0011398914	Nov-2008	01-Jan-2006	WA	85.00	169,955.00	167,409.40	01-Jul-2008	4	9.000%	7,022.72
2(A)	0011398929	Jan-2009	01-Feb-2006	CA	80.00	272,000.00	291,897.22	01-Aug-2008	3	4.000%	5,327.72
2(A)	0011399023	Nov-2008	01-Jan-2006	FL	80.00	136,000.00	134,740.72	01-Jul-2008	4	9.375%	6,158.12
2(A)	0011399107	Oct-2008	01-Feb-2006	CA	79.49	469,000.00	464,270.13	01-May-2008	6	7.500%	21,635.40
2(A)	0011399108	Jan-2008	01-Jan-2006	FL	80.00	210,750.00	210,750.00	01-Sep-2007	14	10.375%	26,431.53
2(A)	0011399355	Jul-2008	01-Jan-2006	CA	80.00	364,800.00	364,479.85	01-Jan-2008	10	10.500%	36,410.05
2(A)	0011399579	Aug-2008	01-Jan-2006	CA	80.00	166,400.00	162,484.13	01-Mar-2008	8	9.500%	12,172.92
2(A)	0011399799	Dec-2008	01-Jan-2006	NJ	85.00	208,250.00	208,250.00	01-Jun-2008	5	9.625%	10,954.85
2(A)	0011399801	Jun-2007	01-Feb-2006	FL	80.00	372,000.00	368,085.56	01-Dec-2006	23	8.375%	53,417.56
2(A)	0011399956	Jan-2009	01-Feb-2006	FL	80.00	92,000.00	100,377.75	01-Aug-2008	3	8.800%	3,466.29
2(A)	0011400171	Mar-2007	01-Jan-2006	NY	80.00	392,000.00	389,145.48	01-Sep-2006	26	9.250%	72,603.02
2(A)	0011400266	Jun-2008	01-Feb-2006	IL	80.00	155,200.00	153,701.65	01-Feb-2008	9	7.250%	10,133.54
2(A)	0011400371	Jan-2009	01-Feb-2006	CA	85.00	450,500.00	448,072.25	01-Aug-2006	27	9.500%	86,001.21
2(A)	0011400389	Jan-2009	01-Feb-2006	FL	80.00	424,000.00	424,000.00	01-Sep-2008	2	7.850%	10,388.00
2(A)	0011400410	Jun-2008	01-Feb-2006	FL	80.00	208,000.00	206,224.73	01-Jan-2008	10	10.000%	20,087.40
2(A)	0011400643	Oct-2008	01-Feb-2006	OR	80.00	292,000.00	291,902.19	01-May-2008	6	8.990%	17,008.18
2(A)	0011400915	Jan-2009	01-Jan-2006	CA	80.00	191,600.00	189,233.64	01-Aug-2008	3	7.800%	5,751.34
2(A)	0011400954	Nov-2008	01-Jan-2006	CA	90.00	477,000.00	474,766.15	01-Jul-2007	16	9.750%	69,091.69
2(A)	0011401035	Dec-2008	01-Feb-2006	CA	80.00	420,000.00	414,346.86	01-Jun-2008	5	6.875%	15,386.21
2(A)	0011401378	Mar-2008	01-Jan-2006	FL	80.00	246,400.00	246,963.48	01-Oct-2007	13	11.125%	32,727.82
2(A)	0011401391	Mar-2008	01-Jan-2006	FL	80.00	120,000.00	117,815.03	01-Nov-2007	12	9.375%	12,734.63
2(A)	0011401548	Jun-2008	01-Jan-2006	FL	80.00	212,000.00	210,072.24	01-Feb-2008	9	11.000%	19,721.23
2(A)	0011401690	Aug-2008	01-Jan-2006	FL	80.00	182,400.00	182,400.00	01-Apr-2008	7	7.375%	9,405.00
2(A)	0011401784	Jan-2009	01-Jan-2006	MD	80.00	536,800.00	528,942.51	01-Aug-2008	3	6.750%	13,760.75
2(A)	0011402062	Jan-2009	01-Feb-2006	CA	80.00	372,000.00	368,932.74	01-Jan-2008	10	9.625%	35,475.77
2(A)	0011402073	Mar-2008	01-Feb-2006	FL	80.00	222,720.00	220,624.49	01-Nov-2007	12	10.200%	25,301.01
2(A)	0011402207	Oct-2008	01-Jan-2006	CA	80.00	432,000.00	426,468.83	01-Dec-2007	11	9.125%	39,231.28
2(A)	0011402250	Dec-2007	01-Feb-2006	NY	80.00	292,000.00	286,264.95	01-Aug-2007	15	10.125%	38,115.53
2(A)	0011402447	Sep-2008	01-Feb-2006	WY	80.00	140,800.00	139,265.28	01-Apr-2007	19	9.375%	20,578.12
2(A)	0011402482	Mar-2008	01-Jan-2006	CA	80.00	520,000.00	519,054.12	01-Nov-2007	12	9.500%	53,605.35
2(A)	0011402794	Apr-2008	01-Feb-2006	NY	80.00	265,200.00	260,455.28	01-Dec-2007	11	7.820%	20,549.09
2(A)	0011402823	Dec-2008	01-Feb-2006	FL	90.00	84,600.00	83,224.11	01-May-2008	6	10.875%	5,881.82
2(A)	0011403114	Jan-2009	01-Jan-2006	CA	80.00	280,950.00	291,154.56	01-Aug-2008	3	6.125%	6,807.70
2(A)	0011403129	Dec-2007	01-Jan-2006	NY	80.00	300,000.00	299,924.78	01-Aug-2007	15	9.875%	37,084.44

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Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011403237	Oct-2006	01-Jan-2006	MD	80.00	160,000.00	159,890.78	01-Feb-2006	33	9.375%	35,293.02
2(A)	0011403340	Sep-2008	01-Feb-2006	CA	80.00	348,000.00	344,258.10	01-Feb-2008	9	8.750%	27,437.84
2(A)	0011403354	Jan-2009	01-Jan-2006	AZ	80.00	129,600.00	129,600.00	01-Sep-2008	2	9.875%	4,050.00
2(A)	0011403828	Jan-2009	01-Jan-2006	CA	77.29	541,000.00	535,231.26	01-May-2008	6	8.250%	30,023.95
2(A)	0011404389	Nov-2008	01-Jan-2006	MD	80.00	373,600.00	368,493.80	01-Apr-2008	7	9.250%	25,881.90
2(A)	0011404541	Oct-2008	01-Feb-2006	NY	84.94	545,300.00	537,337.33	01-May-2008	6	9.750%	33,065.81
2(A)	0011404611	Oct-2008	01-Feb-2006	CA	80.00	352,000.00	348,966.85	01-Nov-2007	12	9.250%	35,851.42
2(A)	0011404626	Nov-2007	01-Feb-2006	FL	80.00	228,000.00	225,322.53	01-Jun-2007	17	10.375%	32,914.84
2(A)	0011404939	Nov-2008	01-Feb-2006	NV	80.00	184,000.00	182,952.81	01-Sep-2007	14	10.250%	23,438.44
2(A)	0011405069	Jun-2008	01-Jan-2006	FL	80.00	195,200.00	193,465.61	01-Feb-2008	9	10.375%	17,553.81
2(A)	0011405090	Dec-2008	01-Jan-2006	TX	90.00	59,400.00	58,575.69	01-Feb-2008	9	11.125%	6,023.18
2(A)	0011405500	Oct-2008	01-Feb-2006	MA	80.00	316,000.00	309,166.38	01-Feb-2008	9	9.625%	26,255.46
2(A)	0011405558	Jul-2008	01-Feb-2006	PA	80.00	224,000.00	218,623.92	01-Feb-2008	9	8.450%	16,789.10
2(A)	0011405587	Oct-2008	01-Feb-2006	FL	80.00	268,000.00	267,918.76	01-Jun-2008	5	9.275%	13,937.38
2(A)	0011405661	Jan-2008	01-Jan-2006	FL	80.00	166,000.00	165,233.87	01-Oct-2006	25	8.750%	27,127.36
2(A)	0011405689	Nov-2007	01-Jan-2006	CA	80.00	247,200.00	245,236.38	01-Jul-2007	16	8.750%	30,276.85
2(A)	0011405906	Nov-2008	01-Feb-2006	MD	80.00	202,400.00	200,772.44	01-May-2008	6	10.000%	13,038.80
2(A)	0011405920	Aug-2008	01-Feb-2006	MD	80.00	116,000.00	114,988.69	01-Mar-2008	8	10.875%	10,174.98
2(A)	0011405948	May-2007	01-Feb-2006	NY	80.00	330,400.00	329,227.74	01-Dec-2006	23	9.700%	57,386.88
2(A)	0011405998	Jun-2008	01-Feb-2006	NY	80.00	439,200.00	438,930.63	01-Mar-2006	32	9.775%	100,895.74
2(A)	0011406028	Oct-2008	01-Jan-2006	CA	80.00	284,000.00	274,545.75	01-Jan-2008	10	9.875%	25,681.48
2(A)	0011406243	Jun-2008	01-Feb-2006	FL	80.00	260,800.00	260,800.00	01-Feb-2008	9	9.125%	21,461.65
2(A)	0011406302	Oct-2008	01-Feb-2006	GA	80.00	146,903.00	145,993.12	01-Sep-2007	14	9.950%	18,117.74
2(A)	0011406414	Jun-2008	01-Feb-2006	FL	80.00	191,200.00	188,928.62	01-Jan-2008	10	8.500%	15,789.62
2(A)	0011406440	Aug-2008	01-Feb-2006	SC	80.00	81,600.00	80,674.91	01-Jul-2007	16	10.875%	11,876.43
2(A)	0011406451	Jun-2008	01-Feb-2006	CA	85.00	229,500.00	227,354.68	01-Jan-2008	10	10.000%	21,917.38
2(A)	0011406903	Jan-2008	01-Jan-2006	FL	95.00	152,000.00	151,999.00	01-Sep-2007	14	9.375%	18,509.04
2(A)	0011407086	Dec-2008	01-Dec-2005	VA	90.00	283,500.00	294,200.92	01-Jul-2008	4	7.125%	9,720.98
2(A)	0011407230	Aug-2008	01-Feb-2006	FL	80.00	124,000.00	122,805.93	01-Mar-2008	8	9.200%	9,304.20
2(A)	0011407430	May-2008	01-Jan-2006	FL	95.00	217,550.00	214,069.57	01-Jan-2008	10	9.375%	21,061.10
2(A)	0011407453	Jun-2008	01-Feb-2006	CA	80.00	432,000.00	428,241.10	01-Feb-2008	9	9.500%	37,080.12
2(A)	0011407461	Jul-2008	01-Jan-2006	VA	80.00	267,040.00	264,985.68	01-Dec-2007	11	9.375%	28,099.46
2(A)	0011407696	Mar-2008	01-Feb-2006	MD	80.00	300,000.00	300,000.00	01-Nov-2007	12	9.250%	31,125.00
2(A)	0011407941	Nov-2008	01-Feb-2006	NY	75.00	937,500.00	918,128.75	01-Jul-2008	4	8.375%	36,079.99
2(A)	0011408508	Aug-2008	01-Jan-2006	NY	80.00	333,720.00	327,611.18	01-Sep-2007	14	9.000%	36,923.88
2(A)	0011408811	Jan-2009	01-Feb-2006	IL	80.00	152,800.00	152,800.00	01-Aug-2008	3	7.715%	4,593.55
2(A)	0011408971	Dec-2008	01-Feb-2006	MD	80.00	204,000.00	201,576.80	01-Jul-2008	4	9.000%	8,561.18
2(A)	0011409166	Feb-2008	01-Jan-2006	FL	80.00	164,390.00	164,390.00	01-Oct-2007	13	9.500%	18,418.50
2(A)	0011409181	Dec-2008	01-Feb-2006	CA	80.00	255,200.00	252,060.39	01-Jun-2008	5	9.375%	13,108.33
2(A)	0011409279	Mar-2008	01-Feb-2006	CA	80.00	352,000.00	349,447.09	01-Nov-2007	12	10.000%	38,673.38

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2(A)	0011409366	Jun-2008	01-Feb-2006	CA	80.00	519,200.00	519,200.00	01-Feb-2008	9	8.500%	40,001.10
2(A)	0011409376	Dec-2008	01-Jan-2006	CA	80.00	304,000.00	303,914.03	01-Dec-2007	11	9.500%	29,745.62
2(A)	0011409472	Oct-2008	01-Feb-2006	IL	80.00	224,000.00	221,850.11	01-May-2008	6	9.350%	13,448.95
2(A)	0011409508	Jan-2008	01-Feb-2006	FL	80.00	300,000.00	297,378.46	01-Aug-2007	15	9.000%	33,350.05
2(A)	0011409546	Jul-2008	01-Jan-2006	FL	80.00	131,200.00	130,138.35	01-Dec-2007	11	10.250%	13,943.17
2(A)	0011409558	Jun-2008	01-Feb-2006	CA	80.00	292,000.00	289,507.83	01-Jan-2008	10	9.500%	27,475.96
2(A)	0011409593	Jun-2008	01-Feb-2006	OK	81.54	265,000.00	272,036.48	01-Feb-2008	9	5.000%	11,117.74
2(A)	0011409602	Aug-2008	01-Feb-2006	CA	80.00	288,000.00	287,992.88	01-Mar-2008	8	9.375%	22,259.46
2(A)	0011409880	Nov-2007	01-Jan-2006	NY	80.00	480,000.00	475,961.80	01-Jun-2007	17	9.625%	60,515.43
2(A)	0011410073	Apr-2008	01-Jan-2006	MD	80.00	268,000.00	263,188.94	01-Oct-2007	13	9.000%	29,343.18
2(A)	0011410208	Jan-2008	01-Feb-2006	NY	80.00	280,000.00	275,480.66	01-Sep-2007	14	9.375%	31,964.75
2(A)	0011410333	Sep-2008	01-Feb-2006	FL	80.00	140,000.00	137,310.39	01-Apr-2008	7	10.750%	10,617.75
2(A)	0011410383	Jun-2008	01-Feb-2006	NJ	80.00	348,000.00	344,708.76	01-Jan-2008	10	9.125%	31,420.04
2(A)	0011410393	Sep-2008	01-Feb-2006	CA	80.00	225,360.00	225,360.00	01-Dec-2007	11	9.250%	21,850.53
2(A)	0011410546	Jan-2009	01-Feb-2006	VA	80.00	524,000.00	510,586.30	01-Aug-2008	3	8.875%	17,791.55
2(A)	0011410627	Nov-2008	01-Feb-2006	NJ	80.00	348,000.00	344,321.76	01-Jul-2008	4	10.375%	16,993.00
2(A)	0011410719	Aug-2008	01-Feb-2006	WA	80.00	203,960.00	201,755.47	01-Mar-2008	8	8.775%	14,570.13
2(A)	0011410739	Aug-2008	01-Feb-2006	FL	80.00	185,600.00	185,600.00	01-Jan-2008	10	9.375%	17,042.76
2(A)	0011411146	Dec-2008	01-Feb-2006	TX	80.00	118,400.00	115,894.59	01-May-2008	6	9.490%	7,124.89
2(A)	0011411236	Jan-2009	01-Jan-2006	MD	80.00	264,800.00	263,102.79	01-Jul-2007	16	9.750%	36,854.31
2(A)	0011411346	Sep-2008	01-Feb-2006	CO	80.00	118,400.00	117,169.66	01-Apr-2008	7	10.125%	8,411.88
2(A)	0011411420	May-2007	01-Feb-2006	NY	80.00	424,000.00	422,452.97	01-Nov-2006	24	9.250%	72,004.54
2(A)	0011411590	Jan-2009	01-Feb-2006	TN	80.00	100,800.00	99,982.12	01-Aug-2007	15	9.125%	11,528.85
2(A)	0011411605	Oct-2008	01-Feb-2006	FL	80.00	160,000.00	156,902.44	01-Jun-2008	5	10.875%	9,508.23
2(A)	0011411616	Jan-2009	01-Feb-2006	CA	80.00	504,000.00	503,581.96	01-Mar-2008	8	6.625%	25,703.70
2(A)	0011411756	Jan-2008	01-Feb-2006	FL	80.00	192,000.00	190,756.48	01-Aug-2007	15	9.595%	23,886.69
2(A)	0011411852	Jun-2008	01-Feb-2006	TX	80.00	148,000.00	147,219.56	01-Aug-2007	15	9.625%	18,931.95
2(A)	0011411941	Dec-2008	01-Feb-2006	CA	80.00	281,600.00	278,555.75	01-Feb-2008	9	9.375%	23,543.39
2(A)	0011412084	Jan-2008	01-Feb-2006	IL	80.00	110,400.00	108,799.59	01-Aug-2007	15	9.125%	13,092.16
2(A)	0011412329	Oct-2008	01-Feb-2006	FL	80.00	216,000.00	216,000.00	01-Jun-2008	5	7.775%	9,166.50
2(A)	0011412574	Jun-2008	01-Feb-2006	NJ	80.00	324,000.00	321,336.76	01-Feb-2008	9	10.500%	29,934.06
2(A)	0011412650	Dec-2007	01-Feb-2006	NC	80.00	222,400.00	222,400.00	01-Jan-2007	22	8.525%	35,695.20
2(A)	0011412711	Jun-2008	01-Feb-2006	NJ	80.00	303,920.00	301,697.76	01-Feb-2008	9	10.125%	27,828.76
2(A)	0011412780	Sep-2008	01-Feb-2006	CA	80.00	464,000.00	460,320.29	01-Dec-2007	11	9.600%	46,855.17
2(A)	0011412952	Jan-2008	01-Feb-2006	FL	80.00	212,000.00	208,793.13	01-Sep-2007	14	10.850%	28,347.64
2(A)	0011412968	Sep-2008	01-Feb-2006	WA	80.00	176,000.00	175,973.12	01-Apr-2008	7	7.263%	8,925.84
2(A)	0011413095	Jan-2009	01-Feb-2006	AZ	82.00	106,600.00	104,749.11	01-Jul-2008	4	10.875%	5,427.17
2(A)	0011413216	Oct-2008	01-Feb-2006	NV	80.00	550,832.00	546,323.00	01-Jun-2008	5	10.875%	33,100.55
2(A)	0011413281	Oct-2008	01-Feb-2006	CA	95.00	285,000.00	282,921.69	01-Jun-2008	5	10.400%	16,566.15
2(A)	0011413444	Jan-2009	01-Feb-2006	CA	80.00	433,200.00	433,200.00	01-Aug-2008	3	8.875%	15,116.90

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011413546	Jun-2008	01-Feb-2006	CA	80.00	448,000.00	442,819.97	01-Feb-2008	9	8.600%	34,683.54
2(A)	0011413656	Oct-2008	01-Feb-2006	FL	56.78	155,000.00	153,936.87	01-Jun-2008	5	10.875%	9,407.08
2(A)	0011413725	Jun-2008	01-Feb-2006	MD	80.00	348,000.00	345,878.69	01-Jan-2008	10	10.700%	36,982.92
2(A)	0011413732	Aug-2008	01-Feb-2006	FL	93.55	289,900.00	283,473.23	01-Apr-2008	7	7.400%	14,615.32
2(A)	0011413932	Feb-2008	01-Feb-2006	FL	80.00	559,920.00	556,567.48	01-Sep-2007	14	10.070%	69,963.21
2(A)	0011413958	Jan-2009	01-Feb-2006	CO	95.00	169,100.00	167,889.46	01-Aug-2008	3	10.875%	7,255.37
2(A)	0011413969	Sep-2008	01-Feb-2006	FL	80.00	248,000.00	245,800.09	01-Mar-2008	8	9.625%	19,391.66
2(A)	0011414093	Jan-2009	01-Feb-2006	CO	80.00	184,000.00	183,725.30	01-Jul-2008	4	6.750%	5,741.40
2(A)	0011414104	Aug-2008	01-Feb-2006	CA	80.00	377,600.00	377,599.83	01-Apr-2008	7	8.625%	23,954.01
2(A)	0011414170	Mar-2008	01-Feb-2006	CA	90.00	472,500.00	468,238.58	01-Oct-2007	13	9.250%	49,433.25
2(A)	0011414218	Jan-2009	01-Feb-2006	TX	80.00	96,000.00	94,416.99	01-Sep-2008	2	6.325%	1,831.81
2(A)	0011414381	Mar-2008	01-Feb-2006	NY	80.00	404,080.00	404,080.00	01-Nov-2007	12	8.445%	38,128.34
2(A)	0011414442	Mar-2007	01-Feb-2006	NY	80.00	234,840.00	234,195.60	01-Oct-2006	25	9.875%	44,532.31
2(A)	0011414451	Aug-2008	01-Feb-2006	FL	80.00	279,200.00	276,599.82	01-Apr-2008	7	9.425%	19,191.19
2(A)	0011414498	Mar-2008	01-Feb-2006	NY	90.00	337,500.00	332,142.94	01-Nov-2007	12	9.375%	35,142.78
2(A)	0011414609	Sep-2008	01-Feb-2006	MD	80.00	238,400.00	238,400.00	01-Mar-2008	8	8.700%	17,085.34
2(A)	0011414740	Nov-2008	01-Feb-2006	MD	80.00	399,920.00	395,253.13	01-Jun-2008	5	8.700%	19,220.13
2(A)	0011414824	Dec-2008	01-Dec-2005	CA	80.00	341,600.00	337,797.56	01-Apr-2008	7	9.875%	22,038.82
2(A)	0011414840	Dec-2008	01-Feb-2006	CA	85.00	310,250.00	310,221.39	01-Apr-2008	7	9.250%	21,133.83
2(A)	0011415092	Dec-2008	01-Feb-2006	NY	80.00	504,000.00	503,500.41	01-Apr-2006	31	9.625%	109,485.37
2(A)	0011415219	Aug-2007	01-Feb-2006	NJ	80.00	324,000.00	321,228.34	01-Feb-2007	21	10.000%	54,671.68
2(A)	0011415307	Oct-2008	01-Feb-2006	HI	80.00	452,000.00	446,710.98	01-Apr-2008	7	8.550%	28,058.60
2(A)	0011415409	Jan-2008	01-Feb-2006	CA	90.00	585,000.00	584,696.60	01-Jul-2007	16	7.950%	65,339.82
2(A)	0011415725	Jan-2009	01-Feb-2006	CA	82.00	276,340.00	273,909.18	01-Apr-2008	7	9.625%	19,398.67
2(A)	0011415998	Jun-2008	01-Feb-2006	CT	80.00	223,200.00	219,104.74	01-Feb-2008	9	9.990%	19,925.89
2(A)	0011416041	Aug-2007	01-Feb-2006	NY	80.00	258,640.00	256,089.76	01-Mar-2007	20	9.875%	40,925.15
2(A)	0011416103	Apr-2008	01-Feb-2006	NY	80.00	449,440.00	445,408.36	01-Oct-2007	13	9.125%	46,812.35
2(A)	0011416202	Jan-2009	01-Feb-2006	FL	90.00	207,000.00	208,796.13	01-Sep-2008	2	7.000%	4,516.78
2(A)	0011416257	Nov-2008	01-Feb-2006	CA	80.00	356,000.00	357,979.09	01-Jul-2008	4	9.250%	15,635.30
2(A)	0011416373	Jan-2009	01-Feb-2006	CT	85.00	586,500.00	582,177.24	01-Sep-2008	2	5.125%	8,955.64
2(A)	0011416411	Nov-2007	01-Feb-2006	NY	80.00	632,000.00	628,166.92	01-Jul-2007	16	9.625%	82,628.82
2(A)	0011416574	Nov-2007	01-Feb-2006	NY	80.00	448,000.00	444,397.29	01-Jun-2007	17	8.375%	52,242.54
2(A)	0011416803	Apr-2008	01-Feb-2006	FL	90.00	185,400.00	184,216.33	01-Dec-2007	11	10.875%	20,761.19
2(A)	0011416853	Jun-2008	01-Feb-2006	WA	80.00	180,000.00	176,773.06	01-Feb-2008	9	9.975%	16,051.33
2(A)	0011416886	Jan-2009	01-Feb-2006	NV	81.82	450,000.00	440,730.70	01-Aug-2008	3	10.125%	17,654.91
2(A)	0011417050	Oct-2008	01-Feb-2006	MA	80.00	306,400.00	300,327.91	01-Jan-2008	10	9.625%	28,485.92
2(A)	0011417084	Jan-2009	01-Feb-2006	FL	80.00	168,000.00	166,318.52	01-Sep-2008	2	10.125%	5,334.44
2(A)	0011417120	Jan-2009	01-Feb-2006	FL	80.00	221,600.00	216,405.35	01-Aug-2008	3	10.000%	8,556.01
2(A)	0011417182	Jan-2009	01-Feb-2006	CA	90.00	486,000.00	482,878.23	01-Mar-2008	8	10.650%	42,427.04
2(A)	0011417301	Apr-2008	01-Feb-2006	NJ	80.00	280,000.00	275,352.35	01-Oct-2007	13	9.500%	30,830.62

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2(A)	0011417316	Aug-2008	01-Feb-2006	FL	80.00	196,000.00	196,000.00	01-Mar-2008	8	9.125%	14,740.82
2(A)	0011417321	Jan-2009	01-Feb-2006	FL	80.00	180,000.00	176,995.98	01-Sep-2007	14	9.200%	20,122.80
2(A)	0011417390	Oct-2008	01-Feb-2006	CA	80.00	232,000.00	230,258.03	01-Dec-2007	11	10.375%	24,855.37
2(A)	0011417476	Oct-2008	01-Feb-2006	FL	80.00	239,200.00	237,609.31	01-Aug-2007	15	10.500%	30,618.35
2(A)	0011417539	Jan-2009	01-Feb-2006	CT	90.00	279,000.00	274,495.37	01-Dec-2007	11	10.375%	29,908.30
2(A)	0011417546	Jun-2008	01-Feb-2006	CA	80.00	307,200.00	307,200.00	01-Jan-2008	10	9.125%	27,072.00
2(A)	0011417626	Dec-2008	01-Feb-2006	CA	80.00	471,200.00	462,413.91	01-Oct-2007	13	9.375%	52,176.68
2(A)	0011417944	Jan-2009	01-Feb-2006	OR	80.00	156,800.00	154,787.81	01-Sep-2008	2	7.150%	3,428.81
2(A)	0011417955	Sep-2008	01-Feb-2006	CA	80.00	519,200.00	513,482.41	01-Apr-2008	7	9.125%	34,020.33
2(A)	0011418020	Oct-2008	01-Feb-2006	MA	80.00	352,000.00	349,102.12	01-Feb-2008	9	9.700%	30,868.68
2(A)	0011418451	Nov-2008	01-Feb-2006	NY	80.00	496,080.00	491,947.36	01-Jul-2008	4	9.375%	21,816.78
2(A)	0011418456	Apr-2008	01-Feb-2006	FL	80.00	151,600.00	150,364.99	01-Dec-2007	11	10.125%	15,805.57
2(A)	0011418657	Mar-2008	01-Feb-2006	CA	80.00	616,800.00	616,800.00	01-Mar-2007	20	9.375%	85,102.98
2(A)	0011418951	Nov-2008	01-Feb-2006	VA	95.00	459,800.00	456,535.07	01-Jun-2008	5	8.895%	22,338.24
2(A)	0011419058	Jan-2009	01-Feb-2006	MA	80.00	276,000.00	270,023.52	01-Feb-2008	9	9.025%	22,162.28
2(A)	0011419085	Jan-2009	01-Feb-2006	CA	80.00	476,000.00	470,308.59	01-Mar-2008	8	8.500%	32,884.84
2(A)	0011419149	Jan-2008	01-Feb-2006	FL	80.00	336,000.00	336,000.00	01-Sep-2007	14	9.750%	40,250.00
2(A)	0011419502	Sep-2008	01-Feb-2006	TX	80.00	71,200.00	70,088.94	01-Apr-2008	7	10.500%	5,422.01
2(A)	0011419848	Aug-2008	01-Feb-2006	FL	90.00	604,800.00	601,136.17	01-Apr-2008	7	10.920%	48,456.39
2(A)	0011419876	Jan-2009	01-Feb-2006	CA	80.00	256,000.00	254,080.07	01-Oct-2007	13	9.450%	28,371.52
2(A)	0011420252	Oct-2008	01-Feb-2006	WA	80.00	160,680.00	159,065.38	01-Jun-2008	5	9.250%	8,245.78
2(A)	0011420333	Jan-2009	01-Feb-2006	TX	80.00	104,000.00	103,966.92	01-Aug-2008	3	10.000%	4,115.35
2(A)	0011420402	Aug-2008	01-Feb-2006	CT	80.00	284,000.00	280,844.03	01-Apr-2008	7	9.375%	19,108.99
2(A)	0011420484	Jun-2008	01-Feb-2006	FL	80.00	208,000.00	203,730.02	01-Jan-2008	10	9.250%	18,701.48
2(A)	0011420521	Aug-2008	01-Feb-2006	CA	80.00	455,200.00	455,200.00	01-Mar-2008	8	6.250%	21,811.70
2(A)	0011420550	Nov-2008	01-Feb-2006	CA	80.00	260,000.00	257,836.05	01-Dec-2007	11	9.425%	25,754.86
2(A)	0011420954	Nov-2008	01-Feb-2006	CA	95.00	427,500.00	435,930.07	01-May-2008	6	6.950%	18,678.75
2(A)	0011420976	Aug-2008	01-Feb-2006	FL	80.00	144,000.00	142,543.63	01-Mar-2008	8	9.020%	10,585.49
2(A)	0011421458	Jan-2009	01-Feb-2006	CA	80.00	296,000.00	289,373.67	01-Aug-2008	3	10.125%	11,591.80
2(A)	0011421632	Mar-2008	01-Feb-2006	FL	80.00	169,600.00	169,600.00	01-Nov-2007	12	9.250%	17,138.10
2(A)	0011421884	Jun-2008	01-Feb-2006	FL	80.00	135,200.00	135,197.45	01-Feb-2008	9	10.990%	13,563.70
2(A)	0011421975	Sep-2008	01-Feb-2006	TX	80.00	107,920.00	107,920.00	01-Apr-2008	7	9.250%	7,318.35
2(A)	0011422055	Jun-2008	01-Feb-2006	CA	74.42	483,750.00	480,275.18	01-Jan-2008	10	10.120%	48,563.41
2(A)	0011422069	Jul-2007	01-Feb-2006	FL	80.00	239,992.00	238,740.69	01-Feb-2007	21	10.000%	38,261.48
2(A)	0011422247	Dec-2008	01-Feb-2006	TX	80.00	203,200.00	201,613.13	01-Jun-2008	5	10.170%	11,534.47
2(A)	0011422387	Jan-2009	01-Feb-2006	FL	82.20	254,000.00	251,259.46	01-Jun-2008	5	9.250%	12,970.44
2(A)	0011422487	Nov-2007	01-Feb-2006	FL	80.00	160,000.00	159,054.13	01-Jun-2007	17	9.500%	21,542.77
2(A)	0011422537	Jan-2009	01-Feb-2006	WA	95.00	233,700.00	239,438.86	01-Aug-2008	3	9.295%	8,762.69
2(A)	0011422779	Jun-2008	01-Feb-2006	NY	80.00	303,200.00	300,594.46	01-Feb-2008	9	10.250%	27,211.36
2(A)	0011422827	Oct-2008	01-Feb-2006	ID	80.00	108,000.00	107,243.43	01-Jun-2008	5	10.625%	6,420.40

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2(A)	0011422834	Sep-2007	01-Feb-2006	MD	80.00	298,400.00	297,201.15	01-Apr-2007	19	10.400%	48,392.72
2(A)	0011424342	Apr-2008	01-Feb-2006	VA	80.00	280,000.00	278,174.13	01-Dec-2007	11	9.250%	27,503.90
2(A)	0011424405	Sep-2008	01-Feb-2006	FL	80.00	101,600.00	100,828.61	01-Apr-2008	7	10.125%	7,525.73
2(A)	0011424436	Oct-2008	01-Feb-2006	FL	80.00	188,000.00	186,541.91	01-Aug-2007	15	9.875%	22,577.91
2(A)	0011424448	Dec-2007	01-Feb-2006	MD	80.00	312,000.00	309,047.74	01-Aug-2007	15	9.395%	37,817.74
2(A)	0011424575	Sep-2008	01-Feb-2006	OK	94.71	80,500.00	79,466.35	01-Nov-2006	24	11.875%	18,351.71
2(A)	0011424670	Jul-2007	01-Feb-2006	NJ	80.00	187,920.00	186,203.04	01-Feb-2007	21	10.875%	32,695.59
2(A)	0011424723	Dec-2007	01-Feb-2006	FL	80.00	184,000.00	183,890.20	01-Aug-2007	15	9.120%	21,843.08
2(A)	0011424802	Sep-2007	01-Feb-2006	CA	80.00	344,000.00	344,000.00	01-Apr-2007	19	9.250%	49,234.98
2(A)	0011425260	Jan-2009	01-Feb-2006	MD	80.00	265,216.00	263,389.80	01-Aug-2008	3	10.750%	11,245.16
2(A)	0011425552	Oct-2008	01-Feb-2006	FL	80.00	160,000.00	158,033.97	01-Mar-2008	8	9.375%	11,950.18
2(A)	0011425603	May-2008	01-Feb-2006	CA	80.00	461,600.00	459,341.22	01-Dec-2007	11	10.375%	50,984.84
2(A)	0011426127	Jun-2008	01-Feb-2006	CA	80.00	544,000.00	544,000.00	01-Jan-2008	10	8.625%	46,226.40
2(A)	0011426611	Jun-2007	01-Feb-2006	NY	80.00	287,200.00	284,853.19	01-Dec-2006	23	9.750%	49,679.00
2(A)	0011426704	Jan-2008	01-Feb-2006	NJ	80.00	272,800.00	269,723.73	01-Jun-2007	17	10.875%	42,061.91
2(A)	0011426714	Jan-2009	01-Feb-2006	CA	80.00	236,000.00	231,451.96	01-Aug-2008	3	10.750%	9,874.89
2(A)	0011426968	Jul-2008	01-Feb-2006	NJ	80.00	342,400.00	339,835.11	01-Jan-2008	10	9.970%	33,852.14
2(A)	0011428016	Jan-2009	01-Feb-2006	CA	80.00	319,910.00	319,766.44	01-Aug-2008	3	9.770%	12,351.00
2(A)	0011428148	Nov-2008	01-Feb-2006	MD	80.00	460,000.00	456,080.69	01-Mar-2008	8	10.125%	37,342.70
2(A)	0011429189	Aug-2008	01-Feb-2006	TX	80.00	248,000.00	243,569.52	01-Mar-2008	8	10.120%	20,294.41
2(A)	0011429706	Nov-2007	01-Feb-2006	FL	80.00	180,000.00	177,937.64	01-Jun-2007	17	10.250%	26,125.91
2(A)	0011430052	Jun-2008	01-Feb-2006	MD	90.00	463,500.00	456,310.79	01-Feb-2008	9	10.125%	42,062.70
2(A)	0011430133	Nov-2008	01-Feb-2006	ID	80.00	204,955.00	203,960.98	01-May-2008	6	11.750%	15,631.14
2(A)	0011430151	Aug-2008	01-Feb-2006	FL	80.00	288,000.00	301,318.05	01-Apr-2008	7	6.500%	13,428.51
2(A)	0011430251	Jan-2009	01-Feb-2006	FL	80.00	147,200.00	143,918.23	01-Sep-2008	2	10.250%	4,673.90
2(A)	0011430651	Jan-2009	01-Feb-2006	CA	80.00	676,000.00	671,083.90	01-Aug-2008	3	10.650%	28,371.46
2(A)	0011430731	Jun-2008	01-Feb-2006	CA	80.00	344,000.00	344,000.00	01-Feb-2007	21	6.670%	40,680.79
2(A)	0011430845	Dec-2007	01-Jan-2006	NY	95.00	88,350.00	87,935.49	01-Aug-2007	15	11.125%	12,207.46
2(A)	0011431465	Mar-2008	01-Feb-2006	MD	85.00	433,500.00	433,485.00	01-Oct-2007	13	9.875%	50,799.03
2(A)	0011431533	Aug-2008	01-Feb-2006	MD	80.00	307,200.00	306,824.57	01-Apr-2008	7	6.750%	14,384.30
2(A)	0011431749	Aug-2008	01-Feb-2006	FL	80.00	196,000.00	195,198.49	01-Dec-2006	23	9.945%	35,024.35
2(A)	0011432075	Aug-2008	01-Feb-2006	FL	80.00	205,600.00	222,351.28	01-Apr-2008	7	7.800%	12,012.83
2(A)	0011432662	Aug-2008	01-Feb-2006	MD	80.00	201,600.00	201,595.14	01-Apr-2008	7	7.990%	11,324.61
2(A)	0050672070	Oct-2007	01-Sep-2005	FL	80.00	167,200.00	163,196.85	20-May-2007	18	8.250%	20,700.57
2(A)	0050731940	Dec-2008	01-Sep-2005	OH	80.00	83,360.00	80,628.64	01-Jul-2008	4	8.875%	3,437.53
2(A)	0050808000	Nov-2007	01-Nov-2005	NJ	75.00	75,000.00	73,838.24	01-Jun-2007	17	9.750%	10,469.20
2(A)	0050831340	Jan-2009	01-Oct-2005	OK	90.00	111,690.00	109,395.87	01-Jan-2008	10	11.090%	10,673.93
2(A)	0050844660	Mar-2008	06-Oct-2005	MD	80.00	400,000.00	395,109.06	06-Oct-2007	13	8.875%	43,997.33
2(A)	0050871810	Jan-2009	01-Oct-2005	VA	80.00	148,000.00	144,276.42	01-Jul-2008	4	9.390%	6,455.12
2(A)	0050878670	Jan-2009	01-Dec-2005	IL	87.00	182,265.00	187,575.16	01-Aug-2008	3	5.000%	3,506.91

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0050884120	Sep-2008	01-Oct-2005	FL	80.00	143,376.00	150,746.47	01-Jan-2008	10	8.000%	11,184.47
2(A)	0050900980	Sep-2008	01-Nov-2005	NC	80.00	130,400.00	145,796.09	01-Jan-2009	(1)	9.125%	909.03
2(A)	0050901700	Nov-2008	01-Dec-2005	WI	80.00	92,400.00	90,704.88	01-Mar-2008	8	11.500%	7,868.08
2(A)	0050906640	Oct-2008	01-Dec-2005	WI	80.00	98,400.00	102,410.21	01-Apr-2008	7	11.125%	6,907.68
2(A)	0050907270	Sep-2008	01-Nov-2005	AZ	80.36	221,000.00	215,670.40	01-Dec-2007	11	8.625%	19,471.34
2(A)	0050910010	Aug-2008	01-Dec-2005	IL	83.01	160,200.00	157,384.48	01-Mar-2008	8	10.500%	13,432.87
2(A)	0050910360	Aug-2008	01-Dec-2005	CO	90.00	126,000.00	123,942.01	01-Oct-2007	13	11.750%	15,964.39
2(A)	0050912070	Dec-2008	01-Dec-2005	CO	80.00	124,000.00	119,886.48	01-Jul-2008	4	9.340%	4,087.33
2(A)	0050914500	Apr-2008	01-Dec-2005	FL	80.00	180,000.00	176,081.03	01-Nov-2007	12	9.750%	18,172.38
2(A)	0050918330	Dec-2007	26-Oct-2005	FL	90.00	218,700.00	214,718.10	26-Jul-2007	16	9.500%	28,551.39
2(A)	0050919620	Nov-2008	07-Nov-2005	NY	80.00	296,000.00	286,175.22	07-May-2008	6	8.375%	14,807.67
2(A)	0050921220	Feb-2008	01-Dec-2005	FL	80.00	321,600.00	315,374.04	01-Sep-2007	14	10.590%	39,089.00
2(A)	0050925610	Dec-2008	01-Dec-2005	MN	80.00	215,120.00	208,446.11	01-Jul-2008	4	7.750%	7,539.22
2(A)	0050931270	Nov-2008	01-Dec-2005	CA	80.00	164,000.00	159,860.23	01-Jan-2008	10	8.375%	12,959.20
2(A)	0050934530	Mar-2008	01-Nov-2005	MI	80.00	159,680.00	155,480.56	01-Oct-2007	13	7.875%	14,901.30
2(A)	0050939260	Dec-2008	01-Nov-2005	OH	80.00	116,000.00	113,701.00	01-Nov-2007	12	9.625%	12,393.16
2(A)	0050941400	Sep-2008	03-Dec-2005	MI	80.00	86,400.00	84,525.88	03-Jan-2008	10	10.490%	8,003.87
2(A)	0050941950	Sep-2008	10-Dec-2005	MI	80.00	67,840.00	66,055.55	10-Feb-2008	9	11.500%	6,340.63
2(A)	0050942080	Nov-2008	01-Nov-2005	OK	90.00	63,000.00	61,150.49	01-Jun-2008	5	11.470%	3,931.52
2(A)	0050952630	Sep-2008	19-Nov-2005	OH	90.00	198,000.00	194,103.56	19-Nov-2007	12	9.750%	21,544.21
2(A)	0050955820	Sep-2008	01-Dec-2005	SC	89.99	125,986.00	124,412.50	01-Jun-2007	17	11.500%	19,493.01
2(A)	0050956670	Dec-2008	01-Dec-2005	GA	80.00	128,400.00	125,494.79	01-Jun-2008	5	10.625%	6,883.71
2(A)	0050963110	Nov-2008	02-Dec-2005	FL	80.00	227,200.00	222,904.35	02-Oct-2007	13	10.250%	25,078.20
2(A)	0050964510	Feb-2008	26-Oct-2005	FL	80.00	232,000.00	227,582.29	26-Aug-2007	15	9.375%	28,739.12
2(A)	0050965860	Apr-2008	13-Nov-2005	FL	80.00	296,800.00	290,536.28	13-Nov-2007	12	9.250%	30,636.09
2(A)	0050966640	Sep-2008	10-Nov-2005	OH	80.00	116,800.00	113,811.88	10-Dec-2007	11	8.500%	10,188.68
2(A)	0050967670	May-2008	20-Nov-2005	FL	80.00	216,000.00	211,582.85	20-Jun-2007	17	8.375%	25,240.89
2(A)	0050968070	Dec-2007	01-Nov-2005	FL	90.00	243,000.00	239,606.74	01-Jul-2007	16	10.500%	35,442.48
2(A)	0050970560	Dec-2007	02-Dec-2005	FL	80.00	152,000.00	149,529.99	02-Jul-2007	16	10.340%	19,346.49
2(A)	0050971180	Nov-2008	14-Dec-2005	FL	77.18	301,000.00	292,429.17	14-Jun-2008	5	6.790%	10,707.03
2(A)	0050971870	Dec-2008	20-Nov-2005	MA	80.00	288,000.00	281,635.84	20-Aug-2007	15	8.375%	30,768.53
2(A)	0050974950	Aug-2008	01-Oct-2005	SC	80.00	204,304.00	209,687.96	01-Mar-2008	8	5.000%	7,812.68
2(A)	0050978060	Sep-2008	01-Dec-2005	CA	72.18	397,000.00	387,533.92	01-Nov-2007	12	9.340%	37,864.36
2(A)	0050995820	Nov-2008	01-Nov-2005	NV	80.00	216,800.00	210,324.77	01-May-2008	6	8.125%	10,585.43
2(A)	0050998600	Dec-2008	01-Dec-2005	VA	80.00	128,000.00	124,901.88	01-Apr-2008	7	9.980%	8,233.49
2(A)	0050998670	Dec-2008	01-Dec-2005	IL	90.00	155,371.50	170,460.33	01-Jul-2008	4	4.250%	3,708.92
2(A)	0050999300	Oct-2008	24-Nov-2005	FL	88.77	137,600.00	134,019.61	24-Apr-2008	7	8.750%	8,299.44
2(A)	0051000260	Jan-2009	01-Jan-2006	AZ	90.00	124,200.00	120,959.32	01-Aug-2008	3	9.125%	4,290.44
2(A)	0051001120	Aug-2007	25-Nov-2005	FL	90.00	214,200.00	211,691.94	25-Mar-2007	20	10.250%	35,460.08
2(A)	0051002390	Apr-2008	25-Nov-2005	FL	80.00	160,000.00	156,699.38	25-Nov-2007	12	9.375%	16,744.59

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051003140	Jun-2008	25-Nov-2005	FL	79.46	445,000.00	433,905.93	25-Jan-2008	10	8.625%	36,102.44
2(A)	0051003610	May-2008	30-Nov-2005	FL	54.84	102,000.00	100,038.98	30-Dec-2007	11	9.875%	10,425.78
2(A)	0051004680	May-2008	30-Nov-2005	FL	80.00	124,800.00	122,109.94	30-Sep-2007	14	8.750%	13,488.95
2(A)	0051004920	Jul-2008	07-Dec-2005	FL	90.00	169,200.00	165,534.04	07-Feb-2008	9	10.240%	13,918.83
2(A)	0051004960	Nov-2008	01-Dec-2005	NV	80.00	188,000.00	182,522.54	01-May-2008	6	6.640%	7,442.98
2(A)	0051005550	Dec-2008	01-Dec-2005	AZ	80.00	124,000.00	131,654.97	01-Jun-2008	5	4.250%	2,833.09
2(A)	0051005960	Oct-2008	03-Dec-2005	FL	80.00	88,000.00	86,114.92	03-May-2008	6	10.750%	5,465.62
2(A)	0051006550	Dec-2008	15-Dec-2005	FL	80.00	125,600.00	122,659.92	15-Jun-2008	5	9.890%	6,810.99
2(A)	0051007500	Nov-2007	07-Jan-2006	FL	81.71	134,000.00	131,733.20	07-Jun-2007	17	6.540%	15,775.32
2(A)	0051009610	Oct-2008	01-Dec-2005	VA	80.00	135,732.00	132,509.40	01-May-2008	6	10.875%	8,494.55
2(A)	0051010390	Oct-2008	01-Jan-2006	AZ	72.97	135,000.00	131,466.42	01-Mar-2008	8	8.375%	8,801.59
2(A)	0051011820	Nov-2008	04-Dec-2005	TN	80.00	64,400.00	63,003.49	04-Dec-2007	11	10.000%	6,176.17
2(A)	0051012800	Nov-2008	26-Nov-2005	TN	85.00	82,450.00	81,072.24	26-May-2008	6	11.250%	5,738.43
2(A)	0051014000	Oct-2008	01-Dec-2005	SC	80.00	95,200.00	92,648.32	01-May-2008	6	9.490%	5,075.39
2(A)	0051014040	Jun-2008	01-Jan-2006	CO	80.00	133,600.00	130,571.33	01-Jan-2008	10	8.875%	11,285.97
2(A)	0051014230	Nov-2008	01-Dec-2005	IL	90.00	396,000.00	387,546.35	01-Jan-2008	10	10.125%	35,457.53
2(A)	0051014920	Oct-2008	01-Dec-2005	AZ	80.00	164,000.00	159,673.48	01-Apr-2008	7	9.375%	9,860.63
2(A)	0051014950	May-2008	01-Dec-2005	CO	77.14	216,000.00	210,882.58	01-Dec-2007	11	9.500%	19,429.21
2(A)	0051015440	Dec-2008	26-Nov-2005	SC	80.00	78,400.00	76,096.22	26-Jun-2008	5	8.750%	3,621.69
2(A)	0051016980	Dec-2008	01-Dec-2005	NJ	80.00	256,000.00	249,482.16	01-Aug-2007	15	9.470%	28,394.54
2(A)	0051017260	Sep-2008	01-Dec-2005	NJ	78.01	220,000.00	214,422.31	01-Apr-2008	7	11.240%	16,164.83
2(A)	0051017860	Jul-2008	05-Dec-2005	NJ	90.00	405,000.00	399,336.50	05-Aug-2007	15	11.500%	56,232.21
2(A)	0051018480	Jan-2009	01-Jan-2006	IN	80.00	136,000.00	131,962.70	01-Aug-2008	3	8.375%	4,254.82
2(A)	0051018550	Dec-2008	01-Dec-2005	IL	80.00	120,400.00	117,629.32	01-Jun-2008	5	10.375%	6,305.06
2(A)	0051018840	Jul-2008	12-Dec-2005	MD	90.00	243,000.00	238,485.39	12-Dec-2007	11	10.750%	25,320.30
2(A)	0051019320	Sep-2008	26-Nov-2005	SC	80.00	75,120.00	74,196.05	26-May-2007	18	10.625%	11,938.28
2(A)	0051019420	Jul-2008	21-Dec-2005	SC	80.00	88,000.00	86,841.30	21-Apr-2007	19	7.540%	12,993.84
2(A)	0051019810	Jun-2008	01-Dec-2005	NJ	79.90	190,162.00	186,428.69	01-Nov-2007	12	10.370%	20,461.49
2(A)	0051021220	Dec-2008	01-Dec-2005	WI	90.00	99,000.00	97,078.18	01-Mar-2008	8	10.875%	7,930.39
2(A)	0051021570	Jun-2006	01-Dec-2005	SC	80.00	134,400.00	133,052.26	01-Jan-2007	22	10.875%	23,454.10
2(A)	0051021730	Jan-2009	01-Dec-2005	WI	90.00	98,100.00	98,051.85	01-Aug-2008	3	2.250%	708.96
2(A)	0051022340	Jun-2008	01-Jan-2006	NJ	80.00	232,000.00	227,852.80	01-Jan-2008	10	10.990%	22,549.33
2(A)	0051022590	Dec-2008	01-Dec-2005	IL	72.00	177,120.00	173,949.71	01-Dec-2007	11	10.500%	18,700.38
2(A)	0051022710	Apr-2007	02-Dec-2005	NY	85.00	433,500.00	429,467.45	02-Oct-2006	25	9.990%	73,716.57
2(A)	0051022870	Dec-2008	01-Dec-2005	TN	80.00	173,200.00	168,802.41	01-Apr-2008	7	8.750%	10,413.89
2(A)	0051023110	Oct-2008	01-Jan-2006	IL	90.00	420,300.00	411,549.00	01-Apr-2008	7	9.125%	29,303.18
2(A)	0051023550	Jan-2009	01-Dec-2005	SC	80.00	91,200.00	89,396.34	01-Feb-2008	9	10.750%	7,957.72
2(A)	0051023900	Feb-2008	04-Dec-2005	WI	90.00	126,000.00	124,273.33	04-Sep-2007	14	11.740%	17,014.78
2(A)	0051024030	Jun-2008	01-Dec-2005	WI	88.11	158,600.00	156,129.44	01-Oct-2007	13	11.340%	19,914.05
2(A)	0051024400	Sep-2008	15-Dec-2005	VA	82.50	165,000.00	161,766.82	15-Mar-2008	8	10.875%	13,170.50

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2(A)	0051024650	Sep-2008	01-Jan-2006	WI	80.00	120,800.00	118,648.58	01-Jan-2008	10	10.125%	11,790.51
2(A)	0051026620	Aug-2008	01-Jan-2006	IL	80.00	130,400.00	127,705.60	01-Mar-2008	8	9.625%	9,882.36
2(A)	0051027450	Dec-2008	01-Dec-2005	PA	60.00	111,000.00	113,296.83	01-Jul-2008	4	6.500%	3,407.63
2(A)	0051027660	Jan-2009	01-Dec-2005	MO	80.00	74,400.00	72,767.04	01-Mar-2008	8	10.875%	5,944.39
2(A)	0051027910	Dec-2008	01-Jan-2006	KS	80.00	193,600.00	189,378.46	01-Mar-2008	8	9.750%	14,949.82
2(A)	0051028360	Dec-2008	07-Dec-2005	PA	80.00	55,200.00	54,128.33	07-Jul-2008	4	11.500%	2,758.27
2(A)	0051028530	May-2008	01-Jan-2006	WI	80.00	104,000.00	102,256.32	01-Dec-2007	11	10.250%	11,219.67
2(A)	0051028690	Jul-2008	01-Jan-2006	IL	80.00	100,000.00	98,395.69	01-Feb-2008	9	10.750%	9,503.23
2(A)	0051029420	Sep-2008	01-Dec-2005	IA	80.00	120,000.00	116,883.79	01-May-2008	6	8.940%	6,743.00
2(A)	0051029750	Dec-2008	08-Dec-2005	VA	83.33	260,000.00	252,305.89	08-Jun-2008	5	9.090%	11,361.47
2(A)	0051030170	Jan-2009	01-Dec-2005	TN	59.44	110,500.00	107,540.88	01-Aug-2008	3	9.875%	3,938.21
2(A)	0051030290	Sep-2008	09-Dec-2005	PA	80.00	140,000.00	138,681.37	09-Nov-2006	24	10.375%	20,834.56
2(A)	0051030350	Sep-2008	06-Dec-2005	PA	80.00	128,000.00	124,971.13	06-Jan-2008	10	9.625%	10,764.67
2(A)	0051031090	Jan-2009	04-Dec-2005	PA	80.00	129,600.00	125,974.19	04-Aug-2008	3	9.840%	4,479.11
2(A)	0051031670	Nov-2008	01-Dec-2005	WI	77.46	122,000.00	120,221.46	01-Mar-2008	8	12.375%	11,294.97
2(A)	0051031800	Aug-2008	21-Jan-2006	NY	85.00	297,500.00	292,189.13	21-Feb-2008	9	8.340%	22,400.61
2(A)	0051032140	Jan-2009	01-Dec-2005	IA	80.00	57,600.00	56,994.84	01-May-2007	18	11.990%	9,723.11
2(A)	0051032380	Feb-2008	04-Dec-2005	TN	80.00	75,920.00	74,073.57	04-Oct-2007	13	10.500%	8,496.22
2(A)	0051033030	May-2008	07-Dec-2005	DE	80.00	241,600.00	236,375.16	07-Dec-2007	11	9.990%	23,051.08
2(A)	0051035220	Jan-2008	01-Dec-2005	MN	90.00	94,500.00	93,019.51	01-Aug-2007	15	10.840%	12,400.27
2(A)	0051035520	Aug-2008	01-Dec-2005	IA	80.00	74,000.00	72,373.42	01-Mar-2008	8	10.250%	5,522.41
2(A)	0051035820	Apr-2008	01-Dec-2005	TX	80.00	131,600.00	130,012.93	01-Apr-2007	19	10.990%	20,797.36
2(A)	0051036190	Sep-2008	01-Dec-2005	MN	80.00	107,200.00	104,836.94	01-Mar-2008	8	10.625%	6,730.55
2(A)	0051037860	Jan-2008	01-Dec-2005	IA	80.00	77,520.00	76,088.53	01-Aug-2007	15	9.875%	9,161.06
2(A)	0051038430	Aug-2008	01-Dec-2005	NE	90.00	134,100.00	132,049.89	01-May-2008	6	12.375%	9,788.04
2(A)	0051039310	Jun-2008	01-Dec-2005	MN	80.00	187,200.00	180,670.65	01-Nov-2007	12	9.375%	17,753.80
2(A)	0051039410	Sep-2008	01-Jan-2006	MN	90.00	180,000.00	176,744.74	01-Dec-2007	11	9.875%	18,646.15
2(A)	0051040590	Jan-2008	04-Dec-2005	WI	80.00	78,400.00	77,186.90	04-Aug-2007	15	10.875%	10,188.24
2(A)	0051041260	Nov-2008	01-Jan-2006	MN	80.00	220,000.00	215,482.72	01-Nov-2007	12	9.000%	21,736.93
2(A)	0051041880	Oct-2008	01-Dec-2005	WI	80.00	130,000.00	127,026.65	01-Dec-2007	11	9.625%	11,951.74
2(A)	0051044520	Dec-2008	01-Dec-2005	OH	78.00	62,400.00	61,013.31	01-Jun-2008	5	10.990%	3,473.67
2(A)	0051046750	Dec-2008	01-Dec-2005	MO	80.00	66,400.00	64,331.65	01-Jul-2008	4	8.875%	2,488.16
2(A)	0051047590	Jan-2008	14-Dec-2005	OH	80.00	188,800.00	185,556.29	14-Aug-2007	15	10.250%	22,905.79
2(A)	0051047920	Jan-2009	01-Dec-2005	OK	80.00	77,200.00	86,860.08	01-Aug-2008	3	10.750%	3,520.18
2(A)	0051048590	Feb-2008	01-Dec-2005	OK	80.00	68,000.00	66,539.15	01-Nov-2007	12	10.000%	7,028.36
2(A)	0051050330	Sep-2008	04-Dec-2005	MI	80.00	104,000.00	103,112.79	04-Oct-2006	25	10.490%	18,865.58
2(A)	0051051200	Sep-2008	01-Dec-2005	MI	85.00	107,100.00	104,886.19	01-Jul-2008	4	11.125%	5,220.05
2(A)	0051051450	Dec-2008	05-Dec-2005	OK	80.00	50,400.00	49,607.48	05-Jun-2008	5	12.375%	3,189.12
2(A)	0051052520	Sep-2008	08-Dec-2005	MI	90.00	189,000.00	186,183.75	08-Jul-2007	16	10.750%	25,344.30
2(A)	0051053440	Oct-2008	15-Dec-2005	MO	80.00	80,800.00	79,082.42	15-Apr-2008	7	10.590%	5,579.13

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www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051053870	Dec-2008	01-Dec-2005	MI	90.00	126,000.00	128,900.88	01-Jul-2008	4	5.000%	2,889.82
2(A)	0051057810	Dec-2008	01-Dec-2005	OH	89.70	270,000.00	262,679.69	01-Jul-2008	4	9.875%	11,420.57
2(A)	0051057960	Aug-2007	02-Dec-2005	OH	80.00	103,920.00	102,855.26	02-Mar-2007	20	11.490%	17,785.52
2(A)	0051058820	Jul-2008	01-Dec-2005	OH	80.00	115,200.00	112,222.66	01-Nov-2007	12	8.875%	10,371.48
2(A)	0051059120	Feb-2008	01-Dec-2005	OH	80.00	144,000.00	141,653.83	01-May-2007	18	9.740%	18,826.37
2(A)	0051059310	Jan-2009	01-Dec-2005	GA	80.00	172,000.00	168,705.30	01-Aug-2008	3	11.625%	7,418.00
2(A)	0051059650	Sep-2008	01-Jan-2006	MT	90.00	279,000.00	277,940.10	01-Jun-2006	29	10.500%	63,298.24
2(A)	0051060020	Aug-2008	01-Dec-2005	MT	80.00	98,880.00	95,260.72	01-Apr-2008	7	10.740%	6,822.93
2(A)	0051061230	Jul-2008	04-Dec-2005	WI	80.00	98,800.00	96,422.99	04-Feb-2008	9	9.625%	7,615.55
2(A)	0051061310	Apr-2008	01-Dec-2005	GA	90.00	441,000.00	434,422.76	01-Nov-2007	12	11.750%	54,869.91
2(A)	0051061480	Oct-2008	01-Dec-2005	GA	80.00	139,200.00	137,638.43	01-Aug-2007	15	12.490%	21,579.78
2(A)	0051061540	Sep-2008	01-Dec-2005	GA	90.00	114,300.00	112,092.36	01-Apr-2008	7	11.500%	7,282.05
2(A)	0051061910	Sep-2008	01-Dec-2005	GA	80.00	120,000.00	117,525.01	01-Nov-2007	12	10.125%	12,579.75
2(A)	0051061970	Oct-2008	01-Dec-2005	OH	80.00	78,400.00	77,013.58	01-Apr-2008	7	11.500%	5,974.38
2(A)	0051062950	Sep-2008	01-Dec-2005	GA	80.00	203,920.00	199,049.68	01-Jan-2008	10	9.590%	17,035.90
2(A)	0051062980	Dec-2008	01-Dec-2005	OH	67.23	138,500.00	134,907.38	01-Jun-2008	5	10.500%	7,315.62
2(A)	0051063590	Nov-2008	01-Jan-2006	OH	90.00	94,500.00	93,056.36	01-Mar-2008	8	12.040%	8,391.92
2(A)	0051064860	Nov-2008	01-Dec-2005	MD	80.00	204,000.00	197,869.05	01-Jul-2008	4	9.250%	8,006.93
2(A)	0051067700	Sep-2008	01-Dec-2005	MD	90.00	335,700.00	329,791.87	01-Jul-2007	16	9.875%	41,350.80
2(A)	0051069680	Aug-2008	08-Dec-2005	MD	90.00	288,360.00	282,280.44	08-Mar-2008	8	10.750%	22,740.82
2(A)	0051071590	Aug-2008	12-Nov-2005	FL	81.61	197,500.00	193,459.99	12-Mar-2008	8	9.875%	15,296.15
2(A)	0051071960	Sep-2007	14-Nov-2005	FL	85.00	110,500.00	109,315.48	14-Apr-2007	19	11.000%	19,069.72
2(A)	0051072140	Sep-2008	01-Jan-2006	FL	90.00	720,000.00	706,140.83	01-Oct-2007	13	9.125%	75,858.60
2(A)	0051072920	Sep-2008	23-Nov-2005	KY	80.00	68,000.00	66,551.72	23-Aug-2007	15	8.500%	7,451.57
2(A)	0051074140	Jul-2008	01-Dec-2005	FL	90.00	171,000.00	168,031.88	01-Sep-2007	14	10.500%	20,703.78
2(A)	0051074710	Jan-2009	14-Jan-2006	FL	80.00	145,600.00	142,299.48	14-Jul-2008	4	9.540%	6,425.75
2(A)	0051075340	Sep-2008	24-Nov-2005	IN	80.00	92,000.00	90,283.15	24-Jan-2008	10	10.125%	8,906.34
2(A)	0051076250	Jul-2008	09-Dec-2005	FL	67.31	175,000.00	171,699.54	09-Jan-2008	10	10.840%	16,856.18
2(A)	0051076640	Jul-2008	01-Dec-2005	OH	80.00	118,320.00	115,254.16	01-Feb-2008	9	9.250%	8,662.65
2(A)	0051078060	Jan-2009	30-Nov-2005	OH	80.00	56,000.00	54,695.10	30-Jul-2008	4	9.875%	2,536.82
2(A)	0051078870	Nov-2008	26-Nov-2005	OH	90.00	56,700.00	55,772.42	26-Feb-2008	9	11.000%	5,430.80
2(A)	0051078950	Sep-2008	01-Dec-2005	RI	90.00	207,000.00	204,026.87	01-Nov-2007	12	11.980%	26,236.88
2(A)	0051079010	Dec-2008	01-Jan-2006	MA	66.67	210,000.00	205,323.56	01-Jul-2008	4	9.750%	9,524.23
2(A)	0051080700	Jun-2008	30-Nov-2005	IN	80.00	78,400.00	76,895.53	31-Oct-2007	13	9.625%	8,885.82
2(A)	0051082410	Nov-2008	01-Dec-2005	CA	90.00	297,000.00	289,467.83	01-Apr-2008	7	9.625%	18,419.70
2(A)	0051082520	Jul-2008	10-Dec-2005	OH	80.00	63,200.00	61,737.31	10-Feb-2008	9	9.875%	4,991.97
2(A)	0051083010	Sep-2008	04-Dec-2005	OH	81.51	176,350.00	173,213.19	04-Nov-2007	12	10.875%	19,640.99
2(A)	0051083110	Dec-2008	30-Nov-2005	IN	80.00	100,720.00	99,219.14	30-Jun-2007	17	9.875%	14,201.68
2(A)	0051083490	Dec-2008	01-Dec-2005	CA	80.00	288,000.00	277,762.81	01-Jul-2008	4	5.000%	6,227.18
2(A)	0051084270	Sep-2008	09-Dec-2005	OH	80.00	84,000.00	83,059.06	09-Mar-2007	20	11.000%	13,670.77

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051108760	Jan-2008	01-Jan-2006	FL	80.00	168,000.00	165,290.24	01-Sep-2007	14	7.650%	20,080.47
2(A)	0051111090	Jan-2009	18-Jan-2006	FL	74.24	245,000.00	240,334.65	18-Nov-2007	12	7.290%	24,961.75
2(A)	0051111200	Jan-2009	01-Jan-2006	LA	80.00	114,400.00	111,642.66	01-Aug-2008	3	9.340%	4,121.50
2(A)	0051111470	Oct-2008	01-Jan-2006	LA	80.00	98,000.00	95,598.33	01-Jun-2008	5	9.590%	5,072.18
2(A)	0051111890	Oct-2008	07-Jan-2006	FL	80.00	84,000.00	81,996.55	07-Jun-2008	5	8.340%	3,745.49
2(A)	0051112100	Jan-2009	04-Jan-2006	FL	75.00	56,250.00	55,421.91	04-Jan-2008	10	12.390%	6,302.20
2(A)	0051113330	Feb-2008	01-Jan-2006	FL	90.00	211,500.00	208,771.12	01-Sep-2007	14	8.790%	28,546.46
2(A)	0051114650	Apr-2008	18-Jan-2006	FL	65.73	117,000.00	115,391.09	18-Nov-2007	12	9.140%	14,482.05
2(A)	0051123560	Aug-2008	01-Jan-2006	NJ	42.31	110,000.00	107,013.26	01-Feb-2008	9	8.890%	7,587.57
2(A)	0051126500	Dec-2008	01-Feb-2006	NJ	80.00	228,000.00	226,290.75	01-Dec-2006	23	8.090%	41,078.90
2(A)	0051127200	Nov-2008	05-Jan-2006	NJ	80.00	345,600.00	337,723.12	05-Jul-2008	4	9.500%	15,182.82
2(A)	0051127250	Mar-2008	01-Feb-2006	NJ	90.00	132,300.00	129,925.42	01-Oct-2007	13	7.090%	10,631.23
2(A)	0051133930	Jan-2009	01-Jan-2006	WI	80.00	104,000.00	101,464.42	01-Mar-2008	8	9.970%	7,407.81
2(A)	0051134110	Jun-2008	12-Jan-2006	FL	80.00	177,600.00	173,645.71	12-Sep-2007	14	5.940%	16,834.02
2(A)	0051134210	Jan-2009	01-Jan-2006	IL	80.00	143,732.00	140,548.27	01-Oct-2007	13	6.440%	14,113.46
2(A)	0051134470	Jan-2009	01-Jan-2006	NH	59.00	96,465.00	94,661.27	01-Sep-2008	2	10.790%	3,310.16
2(A)	0051135970	Nov-2008	26-Jan-2006	PA	80.00	188,800.00	185,146.39	26-Sep-2007	14	6.690%	19,976.21
2(A)	0051136140	Dec-2008	10-Dec-2005	TN	80.00	111,920.00	108,845.43	10-Jul-2008	4	9.625%	4,514.00
2(A)	0051136240	Jan-2009	10-Jan-2006	TN	86.60	203,500.00	197,115.77	10-Aug-2008	3	7.450%	5,702.56
2(A)	0051136440	Dec-2008	01-Jan-2006	WI	55.00	77,000.00	74,987.17	01-Jun-2008	5	10.750%	4,454.24
2(A)	0051136630	Jun-2008	10-Jan-2006	PA	80.00	182,320.00	179,202.19	10-Dec-2007	11	11.090%	19,170.13
2(A)	0051136650	Dec-2008	01-Feb-2006	OR	90.00	423,000.00	411,091.66	01-Aug-2008	3	7.190%	11,436.44
2(A)	0051137130	Oct-2008	01-Feb-2006	NM	90.00	141,300.00	138,807.56	01-May-2008	6	11.490%	9,460.31
2(A)	0051138500	Aug-2008	04-Jan-2006	PA	85.00	79,900.00	78,822.94	04-Feb-2008	9	12.570%	8,315.42
2(A)	0051141410	Jun-2008	12-Jan-2006	PA	88.11	163,000.00	160,846.19	12-Aug-2007	15	8.590%	22,364.42
2(A)	0051142090	Jan-2009	04-Jan-2006	IL	73.67	221,000.00	216,530.94	04-Jun-2008	5	9.970%	12,127.85
2(A)	0051142670	Dec-2008	06-Jan-2006	KS	80.00	244,000.00	237,120.81	06-Jul-2008	4	6.990%	7,682.78
2(A)	0051142830	Jan-2009	01-Jan-2006	WI	90.00	153,000.00	149,124.46	01-Jul-2008	4	9.540%	6,740.15
2(A)	0051144330	Sep-2008	01-Feb-2006	IL	89.00	169,100.00	165,047.66	01-Apr-2008	7	9.790%	10,647.61
2(A)	0051144360	Dec-2008	01-Feb-2006	IL	80.00	316,000.00	306,434.81	01-Aug-2008	3	7.230%	8,575.72
2(A)	0051145350	Nov-2008	23-Dec-2005	NC	90.00	153,000.00	150,368.73	23-Apr-2008	7	11.990%	12,189.42
2(A)	0051146110	Jan-2009	01-Jan-2006	MS	80.00	107,972.00	107,363.73	01-Sep-2008	2	7.000%	2,322.63
2(A)	0051147640	Oct-2008	01-Feb-2006	CA	80.00	168,000.00	163,579.12	01-May-2008	6	9.770%	9,269.98
2(A)	0051148150	Jan-2009	01-Jan-2006	NC	89.79	129,300.00	126,824.03	01-Jul-2008	4	10.520%	6,356.49
2(A)	0051148200	Aug-2008	01-Jan-2006	WI	75.00	180,000.00	177,121.76	01-Mar-2008	8	11.810%	15,639.31
2(A)	0051150320	Jan-2009	01-Jan-2006	CA	80.00	216,400.00	210,110.16	01-Aug-2008	3	6.940%	5,626.30
2(A)	0051152320	Jun-2008	01-Jan-2006	IA	80.00	85,600.00	84,421.34	01-Feb-2007	21	6.240%	10,789.45
2(A)	0051152550	Jan-2009	05-Jan-2006	NC	80.00	80,000.00	77,945.57	05-Aug-2008	3	7.640%	2,316.74
2(A)	0051153930	Jan-2009	12-Jan-2006	NC	80.00	106,800.00	104,343.43	12-Aug-2008	3	8.190%	3,340.57
2(A)	0051155150	Dec-2008	05-Dec-2005	MO	80.00	102,400.00	110,657.12	05-Jun-2008	5	5.000%	2,896.42

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2(A)	0051156070	Aug-2008	01-Feb-2006	WI	85.00	119,000.00	116,743.16	01-Apr-2008	7	10.940%	8,539.96
2(A)	0051158050	Nov-2008	21-Dec-2005	OH	80.00	134,400.00	130,638.34	21-Jul-2008	4	8.540%	5,349.73
2(A)	0051160870	Jan-2009	01-Feb-2006	MI	80.00	104,000.00	102,063.92	01-Jun-2008	5	11.590%	6,083.46
2(A)	0051164460	Oct-2008	01-Feb-2006	OR	80.00	131,200.00	128,247.43	01-Jun-2008	5	10.290%	6,670.32
2(A)	0051167220	Oct-2008	01-Jan-2006	OH	80.00	63,600.00	62,307.09	01-Jun-2008	5	8.460%	2,998.25
2(A)	0051169730	Jan-2009	01-Feb-2006	WA	75.00	210,000.00	206,804.96	01-Sep-2008	2	11.690%	7,708.88
2(A)	0051169880	Jun-2008	01-Jan-2006	OH	90.00	112,500.00	110,437.51	01-Feb-2008	9	11.040%	10,004.83
2(A)	0051169890	Sep-2008	01-Feb-2006	WA	80.00	171,920.00	167,019.61	01-May-2008	6	6.990%	7,200.39
2(A)	0051171400	Sep-2008	01-Feb-2006	GA	80.00	150,800.00	147,464.34	01-Mar-2008	8	10.090%	11,018.78
2(A)	0051171600	Jan-2009	01-Feb-2006	PA	90.00	73,800.00	72,091.42	01-Jul-2008	4	10.490%	3,596.20
2(A)	0051172000	Jul-2008	01-Feb-2006	OH	75.00	76,500.00	76,077.17	01-Dec-2006	23	9.590%	16,467.49
2(A)	0051172060	Nov-2008	16-Dec-2005	MD	83.04	235,000.00	229,398.56	16-Apr-2008	7	9.990%	15,149.98
2(A)	0051172340	Jan-2009	12-Jan-2006	GA	80.00	96,960.00	95,482.61	12-Oct-2007	13	8.340%	11,705.48
2(A)	0051172730	Jul-2007	09-Jan-2006	NY	80.00	136,000.00	134,662.81	09-Feb-2007	21	7.990%	22,539.44
2(A)	0051173090	Jan-2009	12-Jan-2006	PA	86.67	143,000.00	141,312.04	12-Mar-2007	20	9.040%	25,509.13
2(A)	0051174100	Oct-2008	23-Dec-2005	MD	80.00	122,960.00	122,300.90	23-May-2008	6	7.750%	5,883.18
2(A)	0051175640	Oct-2008	05-Jan-2006	MD	85.00	272,000.00	268,908.08	05-May-2007	18	8.290%	41,401.00
2(A)	0051177030	Sep-2007	07-Jan-2006	MD	80.00	192,000.00	189,016.29	07-Apr-2007	19	6.340%	23,829.11
2(A)	0051178020	Oct-2008	15-Dec-2005	FL	80.00	216,000.00	210,659.90	15-Apr-2008	7	9.750%	13,589.07
2(A)	0051178960	Jun-2008	07-Dec-2005	FL	90.00	304,200.00	299,549.18	07-Dec-2007	11	11.750%	35,056.10
2(A)	0051179590	Jul-2008	15-Dec-2005	FL	80.00	138,000.00	134,692.73	15-Oct-2007	13	7.290%	13,623.00
2(A)	0051180190	Jun-2008	06-Jan-2006	FL	67.75	172,750.00	170,340.09	06-Feb-2008	9	12.740%	18,243.28
2(A)	0051180670	Jul-2008	07-Jan-2006	FL	60.00	105,000.00	103,386.93	07-Feb-2008	9	11.890%	10,260.35
2(A)	0051180690	Apr-2008	07-Jan-2006	FL	80.00	121,600.00	119,784.96	07-Oct-2007	13	8.340%	14,684.78
2(A)	0051181010	Nov-2007	28-Dec-2005	FL	85.00	225,250.00	222,999.85	27-May-2007	18	9.240%	38,440.58
2(A)	0051182730	Sep-2008	01-Jan-2006	MA	80.00	222,400.00	218,889.40	01-Sep-2007	14	8.390%	28,896.23
2(A)	0051183560	Oct-2008	02-Jan-2006	FL	80.00	256,000.00	250,354.77	02-May-2008	6	7.840%	12,224.17
2(A)	0051184240	Sep-2008	05-Jan-2006	FL	80.00	184,000.00	180,414.68	05-Apr-2008	7	10.920%	13,176.69
2(A)	0051184770	Jun-2008	02-Jan-2006	FL	80.00	308,000.00	302,421.39	02-Oct-2007	13	7.340%	33,284.48
2(A)	0051185030	Feb-2008	09-Dec-2005	OH	80.00	152,000.00	149,418.52	09-Sep-2007	14	10.625%	18,256.87
2(A)	0051185060	Oct-2008	06-Jan-2006	CT	80.00	182,400.00	178,797.44	06-Apr-2008	7	10.850%	12,986.96
2(A)	0051187210	Oct-2008	21-Jan-2006	MA	83.26	179,000.00	174,631.39	21-Mar-2008	8	7.560%	10,240.78
2(A)	0051187400	Dec-2008	01-Jan-2006	OH	80.00	123,200.00	119,895.56	01-Aug-2008	3	8.790%	4,143.71
2(A)	0051189450	Jun-2008	06-Jan-2006	OH	83.18	116,450.00	113,906.79	06-Jan-2008	10	9.990%	10,217.29
2(A)	0051189900	Dec-2008	18-Dec-2005	OH	80.00	76,000.00	75,518.90	18-Aug-2006	27	7.920%	15,662.91
2(A)	0051190080	Jan-2009	04-Jan-2006	MI	90.00	152,550.00	154,895.52	04-Sep-2008	2	7.750%	3,741.59
2(A)	0051193750	Jun-2008	29-Dec-2005	OH	90.00	116,100.00	114,610.86	27-Sep-2007	14	9.390%	16,988.38
2(A)	0051195010	Jan-2009	05-Jan-2006	IN	80.00	61,600.00	60,184.58	05-Aug-2008	3	9.590%	2,278.04
2(A)	0051195490	Oct-2008	20-Jan-2006	FL	85.00	233,750.00	229,581.93	20-May-2008	6	8.940%	12,894.93
2(A)	0051196160	Oct-2008	04-Jan-2006	IN	80.00	164,000.00	160,517.79	04-Jul-2008	4	9.875%	7,517.50

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Mortgage Pass-Through Certificates
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Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051214710	Oct-2008	08-Jan-2006	LA	80.00	66,400.00	64,151.54	08-Jun-2008	5	10.940%	3,956.50
2(A)	0051214720	Dec-2007	11-Jan-2006	MS	90.00	61,110.00	60,515.30	11-Jul-2007	16	9.990%	10,249.46
2(A)	0051217120	Aug-2008	15-Jan-2006	FL	80.00	136,000.00	132,847.34	15-Mar-2008	8	7.540%	7,768.24
2(A)	0051223100	Jan-2009	01-Feb-2006	AZ	84.39	146,000.00	141,854.34	01-Sep-2008	2	6.990%	3,064.06
2(A)	0051223140	Nov-2008	01-Feb-2006	AZ	70.00	154,000.00	149,445.76	01-Jun-2008	5	11.430%	8,768.03
2(A)	0051258440	Jan-2008	08-Jan-2006	TN	80.00	91,200.00	89,880.37	08-Aug-2007	15	8.090%	11,857.71
2(A)	0051263150	Jan-2009	10-Jan-2006	MO	80.00	95,200.00	93,054.64	10-Aug-2008	3	9.720%	3,572.62
2(A)	0051268320	Jul-2008	01-Feb-2006	IL	80.00	147,920.00	145,300.06	01-Sep-2007	14	9.390%	16,888.03
2(A)	0051269870	Dec-2008	01-Feb-2006	SC	80.00	152,000.00	147,693.47	01-Aug-2008	3	7.240%	4,139.53
2(A)	0051275780	Mar-2008	01-Feb-2006	OH	85.00	114,750.00	112,762.04	01-Oct-2007	13	8.790%	14,452.54
2(A)	0051278240	Jan-2009	22-Jan-2006	MD	80.00	352,000.00	341,145.69	22-Aug-2008	3	7.190%	9,499.82
2(A)	0051284900	Aug-2008	13-Jan-2006	FL	90.00	169,200.00	166,104.44	13-Dec-2007	11	7.740%	13,388.21
2(A)	0051285900	Feb-2008	23-Jan-2006	FL	74.12	252,000.00	248,780.71	23-Sep-2007	14	8.840%	33,768.17
2(A)	0051286200	Dec-2008	12-Jan-2006	FL	80.00	164,000.00	160,427.63	12-Jul-2008	4	8.290%	6,241.10
2(A)	0051288090	Dec-2008	21-Jan-2006	MA	80.00	213,600.00	210,419.49	21-Sep-2007	14	8.240%	26,882.27
2(A)	0511573700	Dec-2008	22-Dec-2005	OH	89.43	110,000.00	108,160.49	22-Feb-2008	9	11.590%	10,347.57
2(B)	0005104059	Aug-2008	01-Dec-2005	TX	80.00	74,400.00	72,812.08	01-Mar-2008	8	8.590%	4,891.59
2(B)	0005107942	Nov-2008	01-Dec-2005	CT	80.00	74,400.00	72,867.21	01-May-2008	6	8.390%	3,822.20
2(B)	0005113894	Oct-2008	01-Feb-2006	CA	90.00	253,800.00	247,144.42	01-May-2008	6	7.190%	10,984.69
2(B)	0005114669	Mar-2008	01-Jan-2006	TX	80.00	120,800.00	119,164.74	01-Sep-2007	14	8.690%	12,942.81
2(B)	0011293306	Sep-2008	01-Oct-2005	MS	85.00	57,800.00	56,822.41	01-Jul-2008	4	10.175%	2,744.77
2(B)	0011388879	Jan-2009	01-Jan-2006	FL	64.94	350,000.00	339,234.00	01-Aug-2008	3	6.700%	8,744.61
2(B)	0011401118	Dec-2008	01-Jan-2006	CA	93.60	805,000.00	796,484.36	01-Apr-2008	7	7.325%	40,701.13
2(B)	0011405231	Jun-2007	01-Jan-2006	MD	80.00	312,000.00	309,657.44	01-Jan-2007	22	8.950%	51,942.49
2(B)	0011411359	Nov-2008	01-Feb-2006	CA	83.44	680,000.00	673,550.23	01-Apr-2008	7	7.775%	36,695.27
2(B)	0011416709	Aug-2008	01-Feb-2006	NY	70.00	84,000.00	82,390.20	01-Mar-2008	8	7.950%	5,095.85
2(B)	0011418205	Dec-2006	01-Feb-2006	NY	85.00	340,000.00	339,485.85	01-Jul-2006	28	8.500%	67,624.80
2(B)	0011424869	Jan-2009	01-Feb-2006	MA	85.00	427,550.00	422,212.47	01-Jul-2008	4	6.990%	13,684.90
2(B)	0050927100	Jan-2009	01-Nov-2005	CA	83.24	308,000.00	298,000.93	01-Aug-2008	3	6.840%	7,855.33
2(B)	0050965920	Aug-2008	11-Nov-2005	FL	72.69	189,000.00	184,949.79	11-Mar-2008	8	7.990%	11,509.74
2(B)	0050999570	Nov-2008	25-Nov-2005	NC	80.00	75,200.00	73,278.44	25-May-2008	6	8.240%	3,773.16
2(B)	0051023840	Jun-2008	05-Dec-2005	PA	64.52	271,000.00	265,541.80	05-Sep-2007	14	6.740%	21,946.56
2(B)	0051039140	Sep-2008	07-Dec-2005	TX	80.00	52,000.00	50,598.95	07-Jul-2008	4	9.040%	2,158.07
2(B)	0051054410	Oct-2008	16-Dec-2005	MI	85.00	79,900.00	77,412.01	16-Dec-2007	11	8.990%	3,795.40
2(B)	0051055670	Jun-2008	01-Jan-2006	MI	80.00	92,400.00	91,720.84	01-Dec-2006	23	8.640%	15,426.76
2(B)	0051057660	Nov-2008	01-Dec-2005	PA	80.00	100,000.00	98,270.94	01-Mar-2008	8	8.890%	6,848.72
2(B)	0051059820	Oct-2008	14-Dec-2005	OH	90.00	108,000.00	105,771.44	14-Jun-2008	5	8.590%	4,983.90
2(B)	0051060280	Nov-2008	01-Dec-2005	GA	90.00	145,350.00	143,197.28	01-Oct-2007	13	8.590%	14,406.46
2(B)	0051063860	Jan-2009	01-Jan-2006	PA	90.00	56,250.00	50,488.22	01-Aug-2008	3	8.040%	1,573.49
2(B)	0051078980	Sep-2008	30-Nov-2005	IN	85.00	73,100.00	71,841.20	30-Nov-2007	12	8.290%	6,500.99

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

Group	Loan Number	Month Loan Entered FC	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(B)	0051081400	Nov-2008	04-Dec-2005	KY	85.00	103,700.00	101,644.35	04-May-2008	6	8.590%	5,471.58
2(B)	0051082370	Dec-2008	04-Dec-2005	FL	80.00	272,000.00	263,179.02	04-Jul-2008	4	6.690%	8,131.55
2(B)	0051112650	Feb-2008	04-Jan-2006	FL	90.00	532,152.00	525,285.92	04-Sep-2007	14	8.790%	57,799.39
2(B)	0051133770	Sep-2008	18-Dec-2005	PA	80.00	109,600.00	109,007.04	18-Jun-2006	29	7.390%	19,173.68
2(B)	0051147280	Jan-2009	01-Feb-2006	FL	79.13	455,000.00	441,406.75	01-Sep-2008	2	6.790%	9,240.13
2(B)	0051151140	Jan-2009	01-Jan-2006	TN	80.00	102,400.00	100,185.44	01-May-2008	6	8.040%	5,021.20
2(B)	0051156130	Dec-2008	09-Jan-2006	TN	85.00	152,150.00	148,339.17	09-Aug-2008	3	7.740%	4,470.89
2(B)	0051162370	Nov-2008	20-Jan-2006	OK	80.00	76,000.00	74,563.82	20-Jun-2008	5	8.840%	3,622.27
2(B)	0051242510	Aug-2008	18-Jan-2006	PA	80.00	185,600.00	182,730.05	18-Jan-2008	10	8.840%	15,191.13
2(B)	0051287520	Oct-2008	14-Jan-2006	ME	80.00	52,000.00	47,833.50	14-May-2008	6	9.790%	2,937.03
2(B)	0051297210	Jan-2009	24-Jan-2006	OH	80.00	220,800.00	214,129.03	24-Aug-2008	3	7.190%	5,962.84

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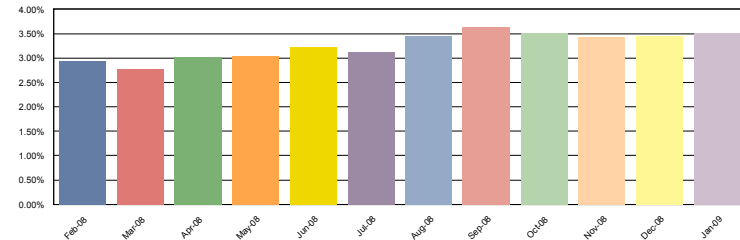
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

New Bankruptcy Loans	
Loans in Bankruptcy	24
Original Principal Balance	5,719,074.00
Current Actual Balance	5,675,959.97
Current Bankruptcy Total	
Loans in Bankruptcy	217
Original Principal Balance	34,130,894.80
Current Actual Balance	33,660,939.15

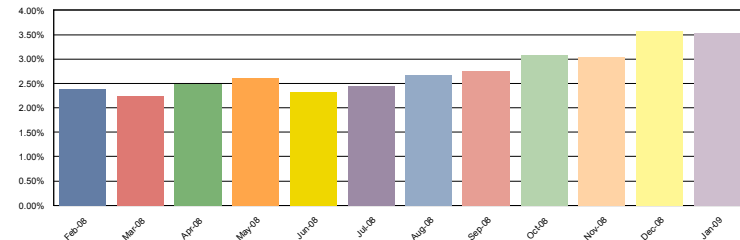
12 Month Bankruptcy History



1(A)

New Bankruptcy Loans	
Loans in Bankruptcy	4
Original Principal Balance	1,002,400.00
Current Actual Balance	994,114.31
Current Bankruptcy Total	
Loans in Bankruptcy	31
Original Principal Balance	6,719,457.00
Current Actual Balance	6,649,056.12

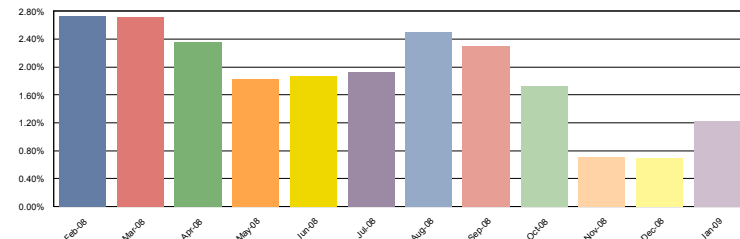
12 Month Bankruptcy History



1(B)

New Bankruptcy Loans	
Loans in Bankruptcy	2
Original Principal Balance	164,000.00
Current Actual Balance	160,037.78
Current Bankruptcy Total	
Loans in Bankruptcy	6
Original Principal Balance	380,775.00
Current Actual Balance	370,515.02

12 Month Bankruptcy History



Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
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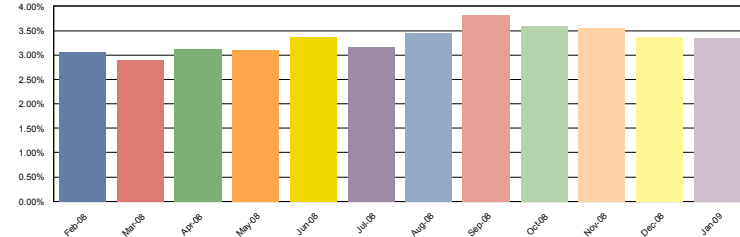
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

2(A)

New Bankruptcy Loans	
Loans in Bankruptcy	10
Original Principal Balance	3,763,436.00
Current Actual Balance	3,743,269.21
Current Bankruptcy Total	
Loans in Bankruptcy	112
Original Principal Balance	20,934,765.80
Current Actual Balance	20,658,045.43

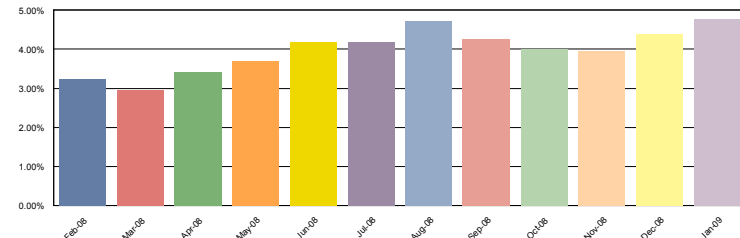
12 Month Bankruptcy History



2(B)

New Bankruptcy Loans	
Loans in Bankruptcy	8
Original Principal Balance	789,238.00
Current Actual Balance	778,538.67
Current Bankruptcy Total	
Loans in Bankruptcy	68
Original Principal Balance	6,095,897.00
Current Actual Balance	5,983,322.58

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 Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011322961	Feb-2008	01-Dec-2005	GA	80.00	144,000.00	139,911.75	01-Aug-2008	3	7.250%	3,927.26
1(A)	0011332165	Dec-2006	01-Dec-2005	TN	72.73	40,000.00	39,136.10	01-Oct-2008	1	10.875%	996.43
1(A)	0011349141	Jul-2007	01-Dec-2005	NJ	77.94	265,000.00	260,743.16	01-Oct-2007	13	10.750%	32,534.24
1(A)	0011361539	Jul-2008	01-Dec-2005	NJ	87.16	185,650.00	182,133.04	01-Aug-2007	15	8.025%	17,004.02
1(A)	0011370573	Jul-2008	01-Dec-2005	CA	80.00	396,000.00	389,523.57	01-Oct-2008	1	5.000%	4,375.76
1(A)	0011372428	Oct-2008	01-Jan-2006	CA	72.46	250,000.00	247,310.07	01-May-2008	6	9.250%	14,414.02
1(A)	0011378622	Jan-2009	01-Jan-2006	NY	80.00	240,000.00	238,356.90	01-Oct-2006	25	9.750%	46,345.33
1(A)	0011384971	Aug-2008	01-Jan-2006	TX	95.00	73,150.00	74,856.17	01-Jul-2008	4	9.990%	3,546.69
1(A)	0011387228	Dec-2008	01-Jan-2006	WI	80.00	126,400.00	123,300.44	01-Apr-2008	7	10.250%	8,810.65
1(A)	0011388075	May-2007	01-Jan-2006	MA	95.00	380,000.00	371,459.00	01-Apr-2008	7	10.125%	26,553.02

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
1(A)	0011389472	Apr-2008	01-Feb-2006	RI	86.40	216,000.00	210,297.02	01-Dec-2008	0	7.990%	2,626.34
1(A)	0011395908	Feb-2008	01-Jan-2006	IL	94.24	254,457.00	249,699.08	01-Apr-2008	7	8.500%	14,936.12
1(A)	0011396844	Jan-2009	01-Jan-2006	MA	80.00	148,000.00	145,879.86	01-Sep-2008	2	8.625%	3,903.47
1(A)	0011397561	Oct-2008	01-Feb-2006	CA	80.00	384,000.00	384,000.00	01-Feb-2008	9	9.250%	31,800.00
1(A)	0011398092	Nov-2008	01-Feb-2006	TX	80.00	122,400.00	126,504.65	01-Feb-2008	9	7.950%	8,540.64
1(A)	0011400605	Jan-2008	01-Jan-2006	FL	86.96	180,000.00	176,393.90	01-Mar-2008	8	10.375%	11,263.37
1(A)	0011402034	Sep-2007	01-Feb-2006	WA	79.72	231,200.00	227,317.40	01-Jan-2008	10	10.125%	22,957.67
1(A)	0011403775	Dec-2008	01-Jan-2006	MD	77.85	225,000.00	223,311.41	01-Feb-2008	9	10.500%	20,760.84
1(A)	0011404558	Nov-2008	01-Feb-2006	VA	80.00	128,800.00	127,084.23	01-Nov-2008	0	8.625%	1,720.67
1(A)	0011404608	Dec-2008	01-Feb-2006	CA	80.00	356,000.00	355,567.23	01-Jul-2008	4	6.990%	11,538.18
1(A)	0011408358	Jan-2009	01-Feb-2006	AZ	80.00	256,000.00	255,513.76	01-Oct-2008	1	5.500%	3,189.68
1(A)	0011411104	May-2008	01-Jan-2006	VA	92.00	253,000.00	245,940.35	01-Jul-2008	4	9.250%	10,613.33
1(A)	0011413253	Dec-2007	01-Feb-2006	TN	80.00	95,200.00	94,435.06	01-May-2008	6	10.000%	6,132.91
1(A)	0011413890	Jan-2009	01-Feb-2006	VA	80.00	358,400.00	354,363.79	01-Jul-2008	4	8.900%	14,872.88
1(A)	0011414055	Dec-2006	01-Feb-2006	MI	80.00	132,000.00	128,698.92	01-Sep-2008	2	9.225%	3,739.16
1(A)	0011414604	Oct-2008	01-Feb-2006	IN	85.00	114,750.00	116,389.33	01-Nov-2008	0	5.700%	1,008.05
1(A)	0011421844	Nov-2008	01-Feb-2006	TN	80.00	81,600.00	80,854.60	01-Feb-2007	21	9.970%	13,487.83
1(A)	0011424107	Mar-2008	01-Feb-2006	OR	80.00	252,000.00	247,557.49	01-Nov-2007	12	9.445%	26,137.70
1(A)	0011425631	Dec-2008	01-Feb-2006	MN	89.66	390,000.00	380,058.24	01-Jul-2008	4	9.375%	16,837.45
1(A)	0011427826	Nov-2008	01-Feb-2006	TX	85.00	140,250.00	139,299.48	01-May-2008	6	9.750%	8,816.46
1(A)	0011431170	Oct-2007	01-Feb-2006	ME	95.00	300,200.00	313,160.12	01-Nov-2008	0	7.850%	3,834.52
1(B)	0011374484	Dec-2008	01-Jan-2006	FL	20.00	81,000.00	80,450.38	01-Jun-2007	17	11.250%	2,881.05
1(B)	0011409013	Jan-2009	01-Feb-2006	AZ	20.00	64,000.00	62,807.18	01-Sep-2008	2	10.500%	1,569.27
1(B)	0011412532	Jul-2008	01-Feb-2006	TX	20.00	25,600.00	25,173.79	01-Sep-2008	2	9.990%	596.89
1(B)	0011419413	Jun-2007	01-Jan-2006	AR	85.00	47,175.00	42,482.38	01-Nov-2008	0	9.750%	653.75
1(B)	0011424117	Mar-2008	01-Feb-2006	OR	20.00	63,000.00	62,370.69	01-Feb-2008	9	10.990%	0.00
1(B)	0011424179	Jan-2009	01-Feb-2006	FL	60.61	100,000.00	97,230.60	01-Dec-2008	0	8.050%	1,224.01
2(A)	0005101870	Aug-2008	01-Dec-2005	NC	80.00	87,200.00	85,182.06	01-Feb-2008	9	9.875%	6,881.77
2(A)	0005102096	Dec-2008	01-Dec-2005	NY	80.00	216,000.00	209,262.96	01-Sep-2008	2	5.000%	3,132.11
2(A)	0005102394	Jan-2008	01-Dec-2005	MO	80.00	103,200.00	100,997.48	01-May-2008	6	10.625%	6,331.16
2(A)	0005103252	Mar-2008	09-Dec-2005	TN	80.00	103,600.00	99,831.79	09-Nov-2008	0	5.000%	749.28
2(A)	0005114272	Nov-2008	01-Feb-2006	WI	80.00	256,000.00	252,682.58	01-Apr-2007	19	6.940%	34,487.25
2(A)	0011338614	Sep-2008	01-Jan-2006	DC	95.00	686,850.00	682,117.84	01-Mar-2008	8	9.375%	55,308.42
2(A)	0011347645	Sep-2008	01-Dec-2005	NY	95.00	745,750.00	738,843.19	01-Dec-2006	23	11.250%	136,573.87
2(A)	0011359087	Nov-2008	01-Dec-2005	CA	80.00	134,800.00	133,758.54	01-Feb-2008	9	11.250%	12,501.63
2(A)	0011360253	Jul-2008	01-Feb-2006	FL	85.00	212,500.00	206,777.72	01-Aug-2008	3	9.520%	7,760.07
2(A)	0011365858	Apr-2007	01-Dec-2005	VA	80.00	64,000.00	62,742.20	01-Mar-2008	8	10.875%	5,098.16
2(A)	0011371422	May-2008	01-Feb-2006	TX	80.00	113,520.00	111,303.13	01-Mar-2008	8	9.250%	8,465.38
2(A)	0011374195	Nov-2008	01-Feb-2006	FL	80.00	153,600.00	153,075.82	01-Dec-2008	0	7.325%	1,741.24
2(A)	0011374617	Nov-2007	01-Jan-2006	VA	95.00	65,835.00	65,835.00	01-Jul-2008	4	10.375%	3,216.32

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Mortgage Pass-Through Certificates
Series 2006-HE2

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

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0011374934	Nov-2008	01-Jan-2006	CA	80.00	207,200.00	205,045.90	01-Dec-2007	11	8.625%	19,355.10
2(A)	0011382303	Dec-2008	01-Jan-2006	NY	80.00	288,000.00	286,335.18	01-Jun-2006	29	10.375%	59,475.22
2(A)	0011384713	Sep-2008	01-Feb-2006	CA	80.00	500,000.00	494,020.80	01-Jan-2008	10	8.750%	41,934.00
2(A)	0011388180	Jan-2009	01-Jan-2006	CA	89.79	637,500.00	651,543.14	01-Mar-2008	8	7.500%	37,850.57
2(A)	0011391468	Aug-2008	01-Feb-2006	CA	80.00	236,000.00	232,947.24	01-Mar-2008	8	8.750%	16,267.48
2(A)	0011392485	Jan-2009	01-Feb-2006	CA	80.00	583,200.00	578,442.59	01-Nov-2007	12	9.325%	60,418.75
2(A)	0011395670	Mar-2008	01-Feb-2006	NH	80.00	162,800.00	159,279.55	01-Apr-2008	7	9.250%	10,825.91
2(A)	0011397165	Oct-2006	01-Jan-2006	TN	80.00	151,200.00	148,160.36	01-Jun-2008	5	9.375%	8,119.27
2(A)	0011399337	Jan-2009	01-Feb-2006	CA	80.00	352,000.00	348,049.45	01-Apr-2008	7	9.750%	24,714.26
2(A)	0011400502	Mar-2008	01-Feb-2006	MA	80.00	412,000.00	409,137.32	01-Oct-2007	13	9.725%	47,096.10
2(A)	0011404262	Dec-2008	01-Jan-2006	FL	80.00	203,920.00	202,763.80	01-May-2007	18	10.000%	29,771.42
2(A)	0011405427	Jan-2009	01-Feb-2006	NV	80.00	355,645.00	352,266.62	01-Mar-2008	8	9.875%	27,936.91
2(A)	0011405852	Jan-2009	01-Feb-2006	NY	70.83	425,000.00	421,336.63	01-Mar-2007	20	10.650%	72,996.63
2(A)	0011405960	Dec-2007	01-Jan-2006	MD	80.00	200,000.00	198,445.61	01-Feb-2008	9	9.000%	17,141.49
2(A)	0011406661	Jun-2008	01-Jan-2006	CA	80.00	549,600.00	543,852.34	01-Jul-2007	16	9.625%	79,453.11
2(A)	0011407199	Apr-2008	01-Feb-2006	TX	80.00	163,570.00	163,570.00	01-Mar-2008	8	7.125%	9,030.40
2(A)	0011410318	Jan-2009	01-Jan-2006	MD	80.00	596,511.00	591,743.33	01-Oct-2007	13	9.375%	66,689.01
2(A)	0011412617	Jun-2008	01-Feb-2006	GA	80.00	85,040.00	85,040.00	01-Apr-2008	7	10.625%	6,670.35
2(A)	0011413323	Dec-2008	01-Feb-2006	NV	80.00	172,000.00	170,532.38	01-May-2008	6	10.000%	11,013.63
2(A)	0011413995	Sep-2007	01-Feb-2006	VA	80.00	184,800.00	181,396.32	01-Jul-2008	4	11.000%	9,511.86
2(A)	0011414069	Jan-2009	01-Feb-2006	CA	80.00	440,000.00	436,942.96	01-Aug-2007	15	9.350%	53,192.57
2(A)	0011414625	Nov-2007	01-Feb-2006	DC	90.00	720,000.00	712,068.50	01-May-2007	18	9.875%	106,748.85
2(A)	0011414838	Sep-2008	01-Feb-2006	OR	90.00	396,000.00	391,907.58	01-Mar-2008	8	10.750%	33,764.83
2(A)	0011415913	Nov-2008	01-Feb-2006	CA	80.00	444,000.00	438,570.04	01-Aug-2008	3	7.200%	12,232.61
2(A)	0011417244	Apr-2008	01-Feb-2006	TX	80.00	249,600.00	247,655.16	01-May-2008	6	10.100%	16,252.92
2(A)	0011417417	Dec-2008	01-Feb-2006	CA	68.75	110,000.00	109,927.31	01-Nov-2008	0	8.875%	1,534.40
2(A)	0011422848	Dec-2008	01-Feb-2006	MA	89.72	384,000.00	383,671.62	01-Dec-2008	0	7.210%	4,290.73
2(A)	0011423161	Oct-2007	01-Feb-2006	NJ	80.00	248,000.00	244,455.19	01-Mar-2008	8	11.420%	23,021.87
2(A)	0011425983	Sep-2008	01-Feb-2006	FL	85.00	297,500.00	297,499.97	01-Jun-2008	5	7.120%	11,488.47
2(A)	0011425995	Dec-2008	01-Feb-2006	NV	80.00	185,600.00	184,431.02	01-Aug-2007	15	10.125%	23,752.54
2(A)	0011429414	Mar-2007	01-Feb-2006	WA	80.00	186,360.00	182,070.61	01-Oct-2008	1	9.720%	4,194.11
2(A)	0050561870	Aug-2008	10-Jul-2005	LA	80.00	88,000.00	85,039.18	10-Jun-2008	5	9.250%	4,405.25
2(A)	0050815740	Dec-2006	01-Oct-2005	MI	80.00	89,600.00	86,824.48	01-Apr-2008	7	9.625%	5,926.93
2(A)	0050853690	Jan-2009	25-Sep-2005	VA	80.00	115,960.00	112,271.37	25-Oct-2007	13	9.390%	12,625.81
2(A)	0050901520	Jun-2006	24-Nov-2005	TN	80.00	55,920.00	54,870.57	24-Jun-2008	5	10.750%	3,252.22
2(A)	0050930310	Jan-2008	01-Dec-2005	CA	80.00	423,920.00	409,950.87	01-Aug-2008	3	8.750%	13,084.23
2(A)	0050951840	Nov-2007	01-Dec-2005	NY	80.00	54,400.00	53,326.65	01-Jun-2008	5	11.240%	3,113.37
2(A)	0050954910	Jul-2007	01-Dec-2005	OH	80.00	240,000.00	235,246.44	01-Jun-2008	5	11.220%	13,706.92
2(A)	0050957040	Dec-2008	07-Dec-2005	GA	90.00	81,000.00	81,716.36	07-Nov-2008	0	2.250%	238.61
2(A)	0050965230	Mar-2008	30-Oct-2005	IN	80.00	88,000.00	85,188.72	31-Oct-2008	1	9.125%	1,836.87

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Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051008370	Nov-2008	21-Nov-2005	TN	80.00	63,920.00	62,498.48	21-Nov-2008	0	10.625%	1,054.95
2(A)	0051010320	Apr-2007	24-Nov-2005	NC	80.00	135,760.00	133,006.09	24-Jun-2008	5	10.375%	7,578.27
2(A)	0051012040	Jul-2006	25-Nov-2005	TN	80.00	59,280.00	57,854.32	25-Jul-2008	4	9.625%	2,610.99
2(A)	0051014810	Sep-2008	01-Dec-2005	SC	90.00	94,500.00	92,022.89	01-Apr-2008	7	9.875%	6,001.59
2(A)	0051015570	Dec-2007	07-Dec-2005	TN	80.00	80,000.00	77,705.05	07-Sep-2008	2	9.625%	2,180.99
2(A)	0051017140	Jun-2008	01-Dec-2005	PA	80.00	142,400.00	139,048.32	01-Sep-2008	2	10.740%	4,510.15
2(A)	0051019130	Dec-2007	01-Dec-2005	KS	80.00	77,200.00	75,465.73	01-Oct-2008	1	11.125%	1,941.50
2(A)	0051020840	Feb-2008	01-Dec-2005	NC	80.00	67,120.00	65,769.82	01-Jun-2008	5	11.125%	3,799.77
2(A)	0051026080	Jan-2007	22-Dec-2005	TN	80.00	112,000.00	108,961.93	22-Sep-2008	2	9.990%	3,173.18
2(A)	0051027380	Aug-2007	08-Dec-2005	TN	80.00	64,000.00	62,458.54	08-Jul-2008	4	10.375%	2,824.64
2(A)	0051028830	Aug-2008	01-Jan-2006	GA	80.00	128,000.00	125,361.92	01-Dec-2008	0	10.750%	2,135.90
2(A)	0051039910	Jun-2008	01-Dec-2005	TX	80.00	65,600.00	64,242.38	01-Jun-2008	5	10.990%	3,656.83
2(A)	0051044310	Oct-2007	21-Nov-2005	MI	80.00	94,320.00	92,255.20	21-Mar-2008	8	9.625%	7,070.94
2(A)	0051045860	Oct-2007	24-Nov-2005	MI	80.00	72,000.00	70,478.47	24-Apr-2008	7	9.875%	4,949.63
2(A)	0051047190	Jan-2007	09-Dec-2005	MI	78.43	280,000.00	274,273.32	09-May-2008	6	9.990%	17,783.16
2(A)	0051055680	Dec-2008	01-Dec-2005	WA	80.00	119,840.00	129,304.27	01-Dec-2008	0	1.000%	107.90
2(A)	0051058380	Apr-2007	01-Dec-2005	OH	80.00	112,000.00	109,192.91	01-Mar-2008	8	9.590%	7,700.95
2(A)	0051059710	Jun-2008	01-Jan-2006	NY	80.00	56,960.00	55,850.26	01-Nov-2007	12	7.190%	5,827.56
2(A)	0051061050	Dec-2007	01-Jan-2006	WA	80.00	230,720.00	225,084.53	01-Feb-2008	9	9.750%	17,879.88
2(A)	0051064650	Jun-2008	01-Feb-2006	OH	90.00	68,400.00	67,146.81	01-Mar-2008	8	10.990%	5,522.83
2(A)	0051074650	Feb-2008	28-Nov-2005	NH	80.00	117,600.00	114,089.61	28-Jun-2008	5	8.250%	5,120.74
2(A)	0051075870	Aug-2008	27-Nov-2005	IN	80.00	128,000.00	124,744.70	27-Sep-2007	14	9.500%	14,987.31
2(A)	0051078990	Jul-2006	04-Dec-2005	OH	80.00	128,000.00	124,198.66	04-Oct-2008	1	9.625%	2,629.31
2(A)	0051079140	Jun-2008	01-Jan-2006	MA	80.00	139,920.00	137,202.38	01-Nov-2007	12	7.190%	14,316.09
2(A)	0051080770	Feb-2008	02-Dec-2005	OH	80.00	106,400.00	103,516.69	02-Jul-2008	4	10.250%	3,780.89
2(A)	0051081390	Nov-2008	04-Dec-2005	IN	80.00	116,000.00	113,594.66	04-May-2008	6	10.840%	7,251.44
2(A)	0051112130	Oct-2008	05-Jan-2006	FL	55.67	83,500.00	82,118.70	05-Sep-2007	14	8.990%	11,314.03
2(A)	0051115200	Jan-2009	01-Jan-2006	AZ	80.00	119,920.00	116,225.62	01-Jun-2008	5	7.390%	4,657.45
2(A)	0051120630	Oct-2008	01-Feb-2006	AZ	90.00	207,000.00	203,124.87	01-Jan-2008	10	7.620%	14,393.01
2(A)	0051128340	Nov-2006	01-Feb-2006	VA	70.00	115,500.00	113,936.54	01-May-2008	6	11.750%	7,963.08
2(A)	0051135400	Jul-2008	01-Jan-2006	TN	80.00	128,000.00	127,232.47	01-Dec-2006	23	9.640%	27,457.78
2(A)	0051140420	Aug-2006	01-Jan-2006	TN	80.00	147,628.00	143,701.13	01-Jan-2009	(1)	9.625%	1,093.44
2(A)	0051140960	Aug-2008	17-Dec-2005	TN	80.00	92,800.00	90,930.64	17-May-2008	6	9.990%	5,895.71
2(A)	0051141800	Aug-2008	07-Jan-2006	MO	80.00	106,800.00	103,864.46	07-Dec-2008	0	9.250%	1,505.88
2(A)	0051143700	Sep-2007	16-Jan-2006	TN	80.00	72,000.00	70,874.48	16-Sep-2008	2	11.690%	2,643.05
2(A)	0051144780	Aug-2007	01-Feb-2006	MO	80.00	56,000.00	54,871.22	01-Oct-2008	1	10.840%	1,420.29
2(A)	0051148320	Oct-2008	07-Jan-2006	TX	80.00	105,184.00	103,035.98	07-Sep-2008	2	10.340%	3,378.63
2(A)	0051152000	Sep-2006	05-Jan-2006	NC	80.00	156,156.00	152,855.19	05-Jun-2008	5	9.750%	8,363.78
2(A)	0051152980	May-2007	05-Jan-2006	SC	80.00	113,600.00	111,448.79	05-Dec-2007	11	10.560%	11,280.92
2(A)	0051155300	Apr-2007	01-Jan-2006	TN	80.00	156,916.80	153,704.66	01-May-2008	6	10.990%	9,858.46

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(A)	0051156570	Oct-2008	20-Dec-2005	MO	90.00	106,650.00	104,554.33	20-Aug-2008	3	10.640%	4,500.76
2(A)	0051156630	Jul-2008	07-Jan-2006	NC	84.91	95,100.00	93,293.97	07-Mar-2008	8	11.040%	7,714.80
2(A)	0051157610	Oct-2008	10-Jan-2006	MO	80.00	73,600.00	72,100.03	10-Apr-2008	7	10.690%	5,141.33
2(A)	0051158810	Jan-2009	02-Jan-2006	MI	90.00	137,700.00	134,447.50	02-Jul-2008	4	8.390%	5,297.53
2(A)	0051160840	Oct-2008	01-Jan-2006	MI	80.00	99,920.00	98,638.53	01-Sep-2007	14	8.820%	13,529.27
2(A)	0051162010	Jan-2008	20-Jan-2006	MO	85.00	63,750.00	62,112.50	20-Mar-2008	8	11.390%	5,317.76
2(A)	0051163540	Apr-2007	14-Jan-2006	MI	80.00	64,000.00	63,132.15	14-Sep-2008	2	12.390%	2,501.66
2(A)	0051165470	Jan-2008	01-Jan-2006	MI	80.00	84,800.00	83,320.69	01-May-2008	6	11.640%	5,984.21
2(A)	0051167070	Aug-2006	14-Jan-2006	MI	80.00	84,000.00	82,529.15	14-May-2008	6	11.590%	5,682.16
2(A)	0051167520	Jun-2008	01-Jan-2006	GA	80.00	159,200.00	155,245.66	01-Jun-2008	5	8.890%	7,595.74
2(A)	0051173370	Jun-2007	01-Jan-2006	MD	90.00	215,100.00	211,042.71	01-Nov-2007	12	7.340%	22,408.79
2(A)	0051248030	Aug-2007	12-Jan-2006	MO	80.00	134,800.00	132,140.74	12-Jul-2008	4	10.250%	6,436.44
2(A)	0051248730	Aug-2008	01-Feb-2006	WI	90.00	149,400.00	146,368.58	01-Dec-2008	0	10.640%	2,474.28
2(A)	0051249640	Oct-2008	01-Feb-2006	TX	80.00	148,800.00	145,536.91	01-Mar-2008	8	10.490%	11,360.45
2(A)	0051253450	Jun-2008	01-Feb-2006	KS	80.00	52,400.00	51,865.27	01-Jun-2007	17	8.840%	8,102.41
2(A)	0051256940	Feb-2008	01-Feb-2006	MN	80.00	160,000.00	156,278.33	01-May-2008	6	9.990%	9,085.89
2(A)	0051257670	Dec-2008	07-Jan-2006	TN	80.00	86,400.00	84,376.83	07-Aug-2008	3	9.500%	3,162.07
2(A)	0051265000	Sep-2008	01-Feb-2006	MO	80.00	88,000.00	85,734.89	01-Sep-2008	2	8.990%	2,423.70
2(A)	0051270930	Jun-2008	01-Feb-2006	NC	90.00	103,500.00	102,120.50	01-Jan-2008	10	12.940%	12,172.13
2(B)	0005105128	Oct-2008	10-Dec-2005	AR	90.00	54,000.00	53,048.09	10-Nov-2008	0	10.240%	861.39
2(B)	0005114605	Dec-2007	05-Jan-2006	TX	74.79	104,700.00	102,035.62	05-Jun-2008	5	7.790%	4,331.30
2(B)	0011322969	Feb-2008	01-Dec-2005	GA	20.00	36,000.00	35,495.25	01-Aug-2008	3	10.875%	1,532.88
2(B)	0011367208	May-2007	01-Jan-2006	IN	95.00	61,750.00	61,064.94	01-Mar-2008	8	10.900%	5,280.82
2(B)	0011371425	May-2008	01-Feb-2006	TX	20.00	28,380.00	27,906.91	01-Apr-2008	7	9.990%	0.00
2(B)	0011374196	Nov-2008	01-Feb-2006	FL	20.00	38,400.00	37,930.13	01-Dec-2008	0	11.875%	719.25
2(B)	0011384720	Sep-2008	01-Feb-2006	CA	20.00	125,000.00	123,673.94	01-Dec-2007	11	10.250%	4,016.27
2(B)	0011384902	Jul-2008	01-Jan-2006	CA	20.00	137,400.00	136,149.43	01-Nov-2007	12	10.990%	4,757.49
2(B)	0011391469	Aug-2008	01-Feb-2006	CA	20.00	59,000.00	58,375.84	01-Nov-2007	12	10.250%	2,369.26
2(B)	0011392297	Nov-2008	01-Feb-2006	NY	20.00	69,010.00	68,237.63	01-Jun-2008	5	11.250%	0.00
2(B)	0011395730	Mar-2008	01-Feb-2006	NH	20.00	40,700.00	40,214.46	01-Jul-2008	4	11.250%	0.00
2(B)	0011396128	Jan-2009	01-Feb-2006	WA	20.00	56,600.00	55,778.36	01-Nov-2008	0	10.875%	964.26
2(B)	0011396843	Jan-2009	01-Jan-2006	MA	20.00	37,000.00	36,510.96	01-Aug-2008	3	10.990%	957.04
2(B)	0011397167	Oct-2006	01-Jan-2006	TN	20.00	37,800.00	37,009.24	01-Jul-2008	4	8.500%	493.27
2(B)	0011397567	Oct-2008	01-Feb-2006	CA	20.00	96,000.00	94,573.26	01-Mar-2008	8	9.250%	2,755.72
2(B)	0011398403	Jan-2008	01-Feb-2006	VA	20.00	26,200.00	26,134.36	01-Sep-2006	26	11.750%	1,702.50
2(B)	0011399343	Jan-2009	01-Feb-2006	CA	20.00	88,000.00	86,674.51	01-Apr-2008	7	9.750%	2,670.06
2(B)	0011400509	Mar-2008	01-Feb-2006	MA	15.00	77,250.00	76,778.49	01-Oct-2007	13	12.400%	0.00
2(B)	0011404261	Dec-2008	01-Jan-2006	FL	20.00	50,980.00	50,610.49	01-May-2007	18	10.500%	1,264.67
2(B)	0011404579	Nov-2008	01-Feb-2006	VA	20.00	32,200.00	31,678.52	01-Dec-2008	0	10.500%	528.12
2(B)	0011404607	Dec-2008	01-Feb-2006	CA	20.00	89,000.00	87,285.64	01-Jul-2008	4	8.750%	1,798.95

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2(B)	0011405481	Jan-2009	01-Feb-2006	NV	20.00	88,910.00	87,771.16	01-Mar-2008	8	9.990%	2,774.16
2(B)	0011405809	Jan-2008	01-Feb-2006	NC	20.00	50,358.00	50,222.71	01-Oct-2006	25	11.990%	2,862.10
2(B)	0011405961	Dec-2007	01-Jan-2006	MD	20.00	50,000.00	49,530.63	01-Feb-2008	9	11.500%	0.00
2(B)	0011406662	Jun-2008	01-Jan-2006	CA	20.00	137,400.00	136,431.54	01-Aug-2007	15	12.000%	7,837.68
2(B)	0011407200	Apr-2008	01-Feb-2006	TX	20.00	40,893.00	40,364.40	01-Nov-2007	12	9.990%	1,276.53
2(B)	0011407240	Jul-2008	01-Feb-2006	FL	20.00	31,000.00	30,539.29	01-Mar-2008	8	9.250%	889.87
2(B)	0011410069	Jan-2008	01-Jan-2006	MD	20.00	67,000.00	66,734.75	01-Jan-2007	22	11.990%	1,888.55
2(B)	0011410320	Jan-2009	01-Jan-2006	MD	20.00	149,128.00	147,437.32	01-Feb-2008	9	10.750%	3,776.25
2(B)	0011411185	Sep-2008	01-Feb-2006	IL	15.63	50,000.00	46,745.17	01-Mar-2008	8	9.990%	1,107.86
2(B)	0011411825	May-2008	01-Feb-2006	ME	80.00	190,400.00	187,957.82	01-Jun-2007	17	8.990%	25,111.53
2(B)	0011412604	Mar-2008	01-Feb-2006	TN	20.00	26,300.00	25,867.10	01-Jan-2008	10	8.500%	172.45
2(B)	0011412623	Jun-2008	01-Feb-2006	GA	20.00	21,260.00	21,062.40	01-Apr-2008	7	11.750%	0.00
2(B)	0011413256	Dec-2007	01-Feb-2006	TN	20.00	23,800.00	23,266.17	01-Oct-2008	1	8.500%	0.00
2(B)	0011413324	Dec-2008	01-Feb-2006	NV	20.00	43,000.00	42,382.97	01-May-2008	6	10.250%	1,376.30
2(B)	0011413500	Feb-2008	01-Jan-2006	FL	95.00	427,500.00	423,304.43	01-Jan-2008	10	7.150%	28,082.16
2(B)	0011413894	Jan-2009	01-Feb-2006	VA	20.00	89,600.00	88,201.82	01-Aug-2008	3	9.990%	2,091.36
2(B)	0011414001	Sep-2007	01-Feb-2006	VA	20.00	46,200.00	45,861.87	01-Jul-2007	16	10.750%	0.00
2(B)	0011414056	Dec-2006	01-Feb-2006	MI	20.00	33,000.00	32,636.72	01-Aug-2008	3	12.000%	0.00
2(B)	0011414078	Jan-2009	01-Feb-2006	CA	20.00	110,000.00	109,033.99	01-Nov-2007	12	10.990%	(45.60)
2(B)	0011415769	Aug-2008	01-Feb-2006	TN	20.00	50,980.00	50,561.01	01-Feb-2007	21	8.500%	316.00
2(B)	0011415784	Oct-2008	01-Feb-2006	OK	75.47	40,000.00	39,121.56	01-Jan-2009	(1)	9.121%	281.26
2(B)	0011415910	Nov-2008	01-Feb-2006	CA	20.00	111,000.00	109,689.83	01-Jun-2008	5	11.250%	3,927.86
2(B)	0011417246	Aug-2008	01-Feb-2006	TX	20.00	62,400.00	61,702.04	01-Dec-2007	11	9.990%	0.00
2(B)	0011417477	Jul-2008	01-Feb-2006	FL	10.00	29,900.00	29,712.25	01-Aug-2007	15	11.750%	1,113.59
2(B)	0011419713	Aug-2008	01-Feb-2006	CA	20.00	130,000.00	128,545.79	01-Dec-2007	11	9.990%	4,063.00
2(B)	0011419875	Oct-2008	01-Feb-2006	CA	20.00	64,000.00	63,474.14	01-Oct-2007	13	11.000%	2,774.56
2(B)	0011423165	Oct-2007	01-Feb-2006	NJ	20.00	62,000.00	60,889.14	01-Oct-2008	1	12.500%	608.89
2(B)	0011425996	Dec-2008	01-Feb-2006	NV	20.00	46,400.00	46,020.31	01-Jan-2008	10	11.740%	862.28
2(B)	0011426970	May-2008	01-Feb-2006	NJ	20.00	85,600.00	84,865.74	01-Jan-2008	10	11.500%	2,332.86
2(B)	0011428849	Oct-2008	01-Feb-2006	ID	20.00	42,000.00	41,362.09	01-Jun-2008	5	9.750%	955.92
2(B)	0011434674	Jul-2008	01-Feb-2006	IL	20.00	27,498.00	27,074.05	01-Oct-2007	13	10.750%	693.41
2(B)	0050834470	Mar-2007	14-Sep-2005	IN	80.00	89,600.00	87,017.60	14-Jan-2008	10	6.540%	5,229.99
2(B)	0050983620	Nov-2006	25-Nov-2005	SC	80.00	188,000.00	182,513.29	25-Nov-2008	0	7.950%	2,267.21
2(B)	0051027970	Sep-2008	01-Jan-2006	WI	80.00	192,000.00	187,148.47	01-Dec-2008	0	8.390%	2,462.00
2(B)	0051060620	Nov-2007	03-Dec-2005	GA	80.00	132,000.00	128,746.74	03-Jun-2008	5	7.640%	5,352.56
2(B)	0051065100	Nov-2007	03-Dec-2005	OH	80.00	53,600.00	52,798.95	03-Jan-2008	10	9.240%	4,600.92
2(B)	0051069410	Apr-2008	15-Dec-2005	DC	80.00	164,000.00	159,951.66	15-Aug-2008	3	8.000%	4,994.17
2(B)	0051076380	Jan-2009	28-Nov-2005	MD	89.47	170,000.00	167,130.55	28-Sep-2007	14	7.920%	16,445.48
2(B)	0051080820	Jul-2008	04-Dec-2005	OH	80.00	76,800.00	74,298.01	04-Dec-2008	0	7.640%	885.41
2(B)	0051109670	Jan-2007	01-Jan-2006	AL	85.00	68,000.00	62,077.05	01-Aug-2008	3	10.140%	2,476.23

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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Group	Loan Number	Month Loan Entered Bankruptcy	First Payment Date	State	LTV at Origination	Original Principal Balance	Current Actual Balance	Paid To Date	Months Delinquent	Current Loan Rate	Approximate Delinquent Interest
2(B)	0051134550	Nov-2008	26-Dec-2005	MA	80.00	213,600.00	209,990.14	26-Jul-2007	16	7.240%	21,082.59
2(B)	0051155940	Nov-2007	12-Jan-2006	SC	80.00	71,200.00	70,027.59	12-Mar-2008	8	9.370%	5,164.16
2(B)	0051164990	Jul-2008	01-Jan-2006	WA	78.75	315,000.00	304,395.30	01-Mar-2008	8	6.790%	15,876.20
2(B)	0051165420	Dec-2008	06-Jan-2006	OH	80.00	188,000.00	178,041.16	06-Dec-2008	0	6.890%	1,899.55
2(B)	0051166350	Sep-2008	07-Jan-2006	FL	80.00	208,000.00	204,715.82	07-Aug-2007	15	7.490%	20,146.81
2(B)	0051261380	Jun-2008	15-Jan-2006	TN	80.00	105,200.00	103,081.95	15-Jun-2008	5	8.510%	4,809.09
2(B)	0051275370	Jun-2008	01-Feb-2006	MO	80.00	88,000.00	85,852.02	01-Sep-2008	2	7.990%	2,143.44

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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
1(A)	55	13,592,331.72	4,486,713.10	2.392 %	3	382,667.96	450.00	0.000 %	58	13,974,999.68	4,487,163.10	2.392 %
1(B)	1	44,237.89	73.70	0.000 %	0	0.00	0.00	0.000 %	1	44,237.89	73.70	0.000 %
2(A)	225	60,341,298.28	16,108,446.76	2.626 %	3	986,218.17	450.00	0.000 %	228	61,327,516.45	16,108,896.76	2.627 %
2(B)	25	2,129,556.45	876,550.57	0.701 %	0	0.00	0.00	0.000 %	25	2,129,556.45	876,550.57	0.701 %
Total	306	76,107,424.34	21,471,784.13	2.246 %	6	1,368,886.13	900.00	0.000 %	312	77,476,310.47	21,472,684.13	2.246 %

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
1(A)	0011318108	56,000.00	9.875%	MS	78.87	360	54,222.90	12/18/2008	37,635.31	37,635.31
1(A)	0011325861	67,410.00	8.250%	OH	90.00	360	66,491.74	06/22/2007	(995.00)	48,985.67
1(A)	0011329075	100,000.00	9.625%	CA	80.00	360	98,896.01	10/24/2008	(397.46)	76,339.52
1(A)	0011359083	373,600.00	9.350%	NV	80.00	360	369,502.11	10/10/2008	(826.57)	198,307.67
1(A)	0011364686	400,000.00	10.250%	CA	67.80	360	396,140.09	10/17/2008	(1,244.00)	70,272.18
1(A)	0011376079	269,800.00	9.750%	RI	95.00	360	266,546.07	11/14/2008	1,119.43	278,884.94
1(A)	0011377699	336,300.00	9.125%	MI	100.00	360	331,127.01	12/29/2008	258,180.78	258,180.78
1(A)	0011379269	382,500.00	11.250%	CA	87.93	360	376,593.06	08/28/2008	20.46	290,649.13
1(A)	0011380105	336,000.00	9.750%	CA	80.00	360	331,992.94	10/21/2008	(924.49)	190,380.39
1(A)	0011383804	218,500.00	10.125%	NV	95.00	360	218,498.91	12/29/2008	172,305.14	172,305.14
1(A)	0011384393	116,000.00	10.000%	PA	80.00	360	113,212.64	10/10/2008	(1,051.00)	43,012.59
1(A)	0011385277	174,400.00	9.625%	OR	80.00	360	172,434.47	10/21/2008	41.98	32,939.83
1(A)	0011387402	255,200.00	9.750%	CA	80.00	360	255,200.00	10/03/2008	182.71	225,642.05
1(A)	0011389505	276,000.00	9.625%	CA	80.00	360	272,556.71	11/07/2008	225.00	182,818.40
1(A)	0011391445	233,700.00	10.625%	AZ	95.00	360	231,166.99	12/08/2008	84,418.64	84,418.64
1(A)	0011392381	204,800.00	9.125%	MA	80.00	360	198,642.87	12/11/2008	99,811.28	99,811.28
1(A)	0011393574	405,600.00	9.615%	CA	80.00	360	401,382.18	11/06/2008	(236.49)	283,027.66
1(A)	0011394629	312,000.00	8.875%	CA	80.00	360	312,000.00	10/23/2008	(237.11)	234,881.42
1(A)	0011395169	275,000.00	10.750%	GA	66.11	360	272,846.45	10/10/2008	(1,513.58)	50,891.34
1(A)	0011395241	363,000.00	9.625%	VA	75.00	360	358,715.37	12/03/2008	177,514.46	177,614.46
1(A)	0011395432	416,000.00	6.225%	CA	80.00	360	416,000.00	12/30/2008	153,083.02	153,083.02
1(A)	0011395862	92,000.00	8.625%	TX	80.00	360	89,375.01	12/30/2008	48,773.12	48,773.12
1(A)	0011397782	116,720.00	10.375%	AZ	80.00	360	116,480.24	12/03/2008	80,070.02	80,070.02
1(A)	0011398239	175,500.00	7.600%	CA	90.00	360	173,297.88	12/23/2008	162,867.00	162,867.00
1(A)	0011399027	127,500.00	9.125%	AZ	85.00	360	123,744.53	12/19/2008	20,076.81	20,076.81
1(A)	0011399188	141,600.00	9.125%	WA	80.00	360	137,768.67	Active	150.00	150.00

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
1(A)	0011399974	413,250.00	10.650%	CA	94.78	360	410,109.60	11/07/2008	92.25	361,839.16
1(A)	0011401604	123,920.00	8.625%	OH	80.00	360	122,837.77	Active	150.00	150.00
1(A)	0011402961	344,000.00	10.250%	CA	80.00	360	340,670.39	12/04/2008	224,379.14	224,379.14
1(A)	0011403012	340,000.00	10.625%	NY	80.00	360	336,618.05	12/04/2008	215,032.29	215,032.29
1(A)	0011404571	284,000.00	10.600%	CA	80.00	360	282,079.17	12/29/2008	335,693.30	335,693.30
1(A)	0011404748	104,800.00	10.925%	MI	80.00	360	102,891.84	10/21/2008	(337.61)	103,506.96
1(A)	0011404764	400,000.00	9.875%	CA	80.00	360	395,804.43	12/30/2008	218,814.47	218,814.47
1(A)	0011405004	232,000.00	8.375%	MA	80.00	360	228,220.50	11/21/2008	(2,357.09)	212,858.99
1(A)	0011405821	125,200.00	9.275%	FL	80.00	360	122,061.52	Active	150.00	150.00
1(A)	0011406881	152,000.00	9.200%	NC	80.00	360	151,999.00	10/21/2008	(1,312.00)	(954.76)
1(A)	0011407325	300,000.00	10.375%	CA	80.00	360	297,192.93	12/15/2008	211,424.38	211,424.38
1(A)	0011408753	224,500.00	10.750%	CA	63.24	360	222,571.65	10/31/2008	281.00	107,867.94
1(A)	0011409316	372,000.00	10.500%	NJ	80.00	360	364,831.37	08/07/2008	(489.04)	99,902.72
1(A)	0011411017	132,000.00	10.250%	CT	80.00	360	130,821.39	12/30/2008	9,036.90	9,036.90
1(A)	0011411765	299,250.00	10.775%	CA	95.00	360	297,005.10	12/23/2008	244,942.74	244,942.74
1(A)	0011413086	184,000.00	8.875%	CA	80.00	360	183,990.00	11/21/2008	(26.00)	169,249.52
1(A)	0011413606	380,000.00	6.990%	CA	80.00	360	374,381.71	12/11/2008	235,533.04	235,533.04
1(A)	0011413642	63,175.00	11.125%	TX	95.00	360	62,054.64	12/29/2008	60,281.08	60,281.08
1(A)	0011413914	314,500.00	10.125%	NJ	85.00	360	307,086.24	10/31/2008	(797.80)	210,625.31
1(A)	0011414231	124,000.00	10.600%	TN	77.50	360	121,593.35	12/11/2008	127,130.41	127,130.41
1(A)	0011414362	315,000.00	10.150%	CA	90.00	360	307,969.66	12/22/2008	301,727.88	301,727.88
1(A)	0011414414	196,000.00	9.250%	CA	70.00	360	191,066.94	10/23/2008	(584.59)	119,998.56
1(A)	0011414438	300,000.00	10.330%	VA	80.00	360	297,503.33	11/17/2008	(981.15)	165,613.87
1(A)	0011414691	322,500.00	9.000%	CA	75.00	360	319,460.75	10/17/2008	(1,421.54)	148,227.44
1(A)	0011415443	116,000.00	9.875%	TX	80.00	360	113,290.94	10/23/2008	(1,862.07)	57,482.61
1(A)	0011416392	140,000.00	9.975%	FL	80.00	360	136,768.20	12/15/2008	129,725.66	129,725.66
1(A)	0011416949	352,000.00	9.250%	CA	80.00	360	352,000.00	12/18/2008	338,249.20	338,249.20
1(A)	0011418581	304,000.00	10.125%	CA	95.00	360	301,226.19	08/15/2008	(292.35)	263,422.72
1(A)	0011423074	256,500.00	7.350%	CA	90.00	360	249,350.71	10/29/2008	(1,019.00)	164,301.33
1(A)	0011424684	75,200.00	10.625%	TX	80.00	360	73,707.41	11/10/2008	(1,123.03)	43,303.75
1(A)	0011428608	352,000.00	9.875%	CA	80.00	360	348,594.77	12/26/2008	315,885.96	315,885.96
1(A)	0011432382	277,000.00	9.990%	CA	74.86	360	274,405.28	12/19/2008	242,187.21	242,187.21
1(B)	0011330908	44,800.00	11.500%	MA	20.00	180	44,237.89	10/10/2008	73.70	45,351.13
2(A)	0005105586	111,600.00	8.290%	MI	90.00	360	109,332.39	11/01/2008	109.05	88,919.16
2(A)	0005107405	285,600.00	10.240%	FL	80.00	360	277,662.58	11/05/2008	(1,896.29)	231,410.82
2(A)	0005114550	124,000.00	6.790%	TX	80.00	360	119,653.55	12/01/2008	6,342.35	6,342.35
2(A)	0005117383	195,408.00	9.140%	VA	80.00	360	191,638.23	12/01/2008	47,114.54	47,114.54
2(A)	0011273187	47,600.00	11.125%	MS	85.00	360	46,464.51	12/29/2008	49,853.83	49,853.83
2(A)	0011273196	40,420.00	9.575%	MS	86.00	360	39,455.66	12/29/2008	42,075.41	42,075.41
2(A)	0011330904	179,200.00	10.250%	MA	80.00	360	174,418.71	10/10/2008	1,231.21	42,715.52

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0011340924	432,000.00	10.375%	TX	80.00	360	420,415.79	12/29/2008	167,579.36	167,579.36
2(A)	0011343934	396,000.00	9.375%	CA	80.00	360	395,108.38	11/25/2008	(333.86)	114,188.65
2(A)	0011345737	220,000.00	9.000%	CA	80.00	360	213,541.79	10/21/2008	(348.00)	133,054.10
2(A)	0011353036	445,500.00	11.000%	CA	90.00	360	434,885.14	12/15/2008	290,139.38	290,139.38
2(A)	0011354050	421,600.00	9.600%	VA	80.00	360	417,098.48	10/02/2008	48.68	190,813.26
2(A)	0011354896	297,000.00	8.000%	CA	90.00	360	298,308.80	Active	150.00	150.00
2(A)	0011357657	262,400.00	10.250%	FL	80.00	360	254,709.37	Active	150.00	150.00
2(A)	0011362145	260,000.00	10.125%	FL	80.00	360	254,961.74	06/30/2008	(1,705.47)	185,359.61
2(A)	0011363026	160,000.00	9.125%	OR	80.00	360	157,969.74	08/27/2008	(0.12)	10,866.22
2(A)	0011363703	200,000.00	9.500%	AZ	80.00	360	194,286.18	10/02/2008	124.27	96,675.51
2(A)	0011364304	324,000.00	8.625%	NV	80.00	360	324,000.00	12/08/2008	209,055.22	209,055.22
2(A)	0011364309	368,800.00	8.500%	CA	80.00	360	368,800.00	10/10/2008	(128.00)	138,076.50
2(A)	0011366604	99,750.00	11.750%	OK	95.00	360	98,309.13	10/23/2008	(709.77)	32,562.47
2(A)	0011367270	270,748.00	9.750%	CA	80.00	360	268,033.04	10/22/2008	(159.96)	167,926.41
2(A)	0011370179	270,392.00	9.125%	CA	80.00	360	267,448.44	12/23/2008	178,296.93	178,296.93
2(A)	0011370731	388,000.00	6.850%	CA	80.00	360	388,000.00	10/21/2008	663.69	245,239.02
2(A)	0011374303	296,000.00	9.250%	CA	80.00	360	287,137.41	10/29/2008	(1,558.36)	141,524.21
2(A)	0011375465	520,000.00	6.995%	CA	80.00	360	519,979.97	12/11/2008	171,931.98	171,931.98
2(A)	0011378379	540,000.00	6.250%	MA	90.00	360	520,179.44	11/06/2008	(1,193.33)	148,654.67
2(A)	0011378902	244,000.00	10.875%	CA	80.00	360	243,388.11	12/04/2008	202,773.57	202,773.57
2(A)	0011379040	175,750.00	9.975%	OH	95.00	360	171,898.06	10/10/2008	(253.00)	126,111.51
2(A)	0011380921	139,228.00	9.500%	AZ	80.00	360	137,765.55	08/28/2008	(349.81)	58,650.62
2(A)	0011381430	71,250.00	12.575%	OH	95.00	360	70,899.53	02/28/2008	(269.00)	85,301.17
2(A)	0011383140	572,000.00	7.375%	NY	80.00	360	571,929.69	10/10/2008	(2,931.00)	112,877.14
2(A)	0011383254	320,512.00	8.375%	NV	80.00	360	320,512.00	12/03/2008	166,912.39	166,912.39
2(A)	0011383679	180,000.00	10.250%	AZ	80.00	360	175,736.95	12/15/2008	140,761.81	140,761.81
2(A)	0011384424	239,600.00	10.300%	VA	80.00	360	237,568.39	10/23/2008	368.64	180,436.56
2(A)	0011384924	300,000.00	10.125%	CA	94.94	360	300,000.00	12/02/2008	220,258.13	220,258.13
2(A)	0011386337	416,000.00	9.625%	CA	80.00	360	411,517.85	10/10/2008	(419.00)	196,474.61
2(A)	0011386662	300,000.00	8.850%	CA	69.77	360	291,246.31	11/17/2008	(284.07)	169,160.12
2(A)	0011386858	100,000.00	9.375%	TX	80.00	360	97,502.34	12/11/2008	44,647.72	44,647.72
2(A)	0011387643	252,000.00	9.000%	CA	80.00	360	248,669.75	10/03/2008	(782.39)	126,039.37
2(A)	0011387749	220,000.00	9.500%	NV	80.00	360	217,246.37	12/12/2008	140,831.09	140,831.09
2(A)	0011387832	360,000.00	10.125%	CA	80.00	360	359,781.84	12/18/2008	231,798.22	231,898.22
2(A)	0011389463	440,000.00	9.375%	CA	80.00	360	440,000.00	10/30/2008	(263.00)	195,604.13
2(A)	0011390652	304,000.00	8.750%	CA	80.00	360	299,458.11	12/02/2008	240,878.04	240,878.04
2(A)	0011390717	238,400.00	9.625%	CA	80.00	360	238,400.00	12/30/2008	185,278.33	185,278.33
2(A)	0011390865	292,000.00	10.125%	CA	80.00	360	292,000.00	11/07/2008	250.00	223,744.98
2(A)	0011391360	185,600.00	9.220%	CA	80.00	360	183,448.18	11/06/2008	(815.86)	137,545.83
2(A)	0011391596	240,000.00	8.875%	CA	80.00	360	233,120.83	12/12/2008	211,911.92	211,911.92

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

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0011391648	356,000.00	6.875%	CA	80.00	360	350,573.24	12/30/2008	239,274.63	239,274.63
2(A)	0011392991	444,000.00	6.375%	CA	80.00	360	436,762.31	10/23/2008	(1,006.00)	244,049.58
2(A)	0011393515	479,920.00	10.875%	MA	80.00	360	468,812.93	12/29/2008	332,436.45	332,436.45
2(A)	0011393981	404,800.00	10.125%	CA	80.00	360	400,865.24	06/26/2008	(566.33)	198,325.84
2(A)	0011394601	384,000.00	9.625%	CA	80.00	360	379,956.71	11/25/2008	(37.00)	146,293.13
2(A)	0011394944	176,800.00	9.125%	NV	80.00	360	176,800.00	10/03/2008	90.00	105,471.82
2(A)	0011394975	252,000.00	6.920%	MA	90.00	360	251,985.00	11/06/2008	(37.70)	183,219.26
2(A)	0011395340	356,000.00	9.375%	CA	80.00	360	352,092.33	12/26/2008	218,341.64	218,341.64
2(A)	0011396266	351,000.00	11.625%	CA	90.00	360	348,550.92	12/02/2008	270,123.13	270,123.13
2(A)	0011397011	511,920.00	8.500%	CA	80.00	360	503,910.78	10/10/2008	(525.25)	253,165.30
2(A)	0011398379	343,200.00	10.000%	CA	80.00	360	334,837.43	10/03/2008	298.15	283,572.06
2(A)	0011398590	207,000.00	9.375%	CA	90.00	360	206,609.78	12/11/2008	157,924.15	157,924.15
2(A)	0011398617	403,200.00	9.125%	CA	80.00	360	403,200.00	10/30/2008	(302.74)	221,984.71
2(A)	0011399145	336,000.00	9.250%	CA	80.00	360	331,942.19	08/15/2008	(4,896.32)	233,938.61
2(A)	0011399329	496,000.00	9.750%	CA	80.00	360	490,986.72	11/06/2008	523.18	337,312.41
2(A)	0011399442	375,200.00	9.000%	CA	80.00	360	375,200.00	10/30/2008	(1,582.92)	230,150.60
2(A)	0011399496	336,000.00	9.875%	CA	80.00	360	327,963.75	10/21/2008	1,011.55	217,545.37
2(A)	0011399625	312,000.00	9.175%	CA	80.00	360	308,337.87	12/16/2008	242,318.68	242,318.68
2(A)	0011399850	318,000.00	8.250%	NY	80.00	360	313,366.99	10/22/2008	1,425.00	56,990.63
2(A)	0011399985	445,600.00	9.775%	CT	80.00	360	435,982.28	08/20/2008	113.92	131,844.72
2(A)	0011400457	245,600.00	9.875%	CA	80.00	360	243,071.71	11/26/2008	(967.00)	239,954.11
2(A)	0011400517	296,560.00	9.900%	NJ	80.00	360	289,791.07	10/29/2008	(1,233.49)	260,567.93
2(A)	0011401027	256,000.00	9.000%	CA	80.00	360	252,474.45	10/03/2008	125.00	166,238.01
2(A)	0011401612	148,000.00	10.000%	CA	80.00	360	146,593.80	11/18/2008	670.00	134,632.33
2(A)	0011401643	262,200.00	9.300%	IL	95.00	360	256,563.50	11/17/2008	265.00	155,832.38
2(A)	0011402002	343,920.00	8.875%	CA	80.00	360	340,123.74	08/26/2008	(966.84)	230,983.50
2(A)	0011402625	604,000.00	9.000%	CA	80.00	360	594,635.61	12/29/2008	354,125.12	354,125.12
2(A)	0011402725	484,000.00	9.375%	CA	80.00	360	477,626.59	12/08/2008	310,709.07	310,709.07
2(A)	0011402883	189,600.00	10.125%	MA	80.00	360	185,067.44	12/03/2008	55,101.95	55,101.95
2(A)	0011403624	292,000.00	9.000%	CA	80.00	360	288,312.93	10/29/2008	(426.00)	243,771.96
2(A)	0011403933	456,000.00	9.375%	CA	80.00	360	450,041.18	12/15/2008	421,781.35	421,781.35
2(A)	0011404022	188,000.00	9.150%	CA	80.00	360	185,827.76	12/12/2008	190,007.32	190,007.32
2(A)	0011404036	527,200.00	9.500%	CA	80.00	360	521,666.89	10/03/2008	(638.58)	284,515.86
2(A)	0011404706	148,000.00	9.600%	AZ	80.00	360	144,514.42	10/03/2008	189.55	48,111.21
2(A)	0011404935	126,350.00	11.850%	NJ	95.00	360	124,438.06	10/10/2008	(810.77)	114,375.28
2(A)	0011405072	379,200.00	9.875%	CA	80.00	360	379,200.00	12/30/2008	138,231.28	138,231.28
2(A)	0011405245	313,200.00	9.550%	AZ	90.00	360	309,861.31	12/03/2008	224,055.36	224,055.36
2(A)	0011405272	220,000.00	10.250%	FL	80.00	360	217,775.69	12/23/2008	209,438.23	209,438.23
2(A)	0011405317	316,000.00	9.750%	CA	80.00	360	312,653.55	12/26/2008	193,054.49	193,054.49
2(A)	0011405381	216,800.00	10.750%	CA	80.00	360	214,705.37	12/16/2008	120,128.21	120,128.21

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0011405654	518,400.00	6.301%	CA	80.00	360	518,400.00	10/03/2008	42.16	205,061.25
2(A)	0011405701	376,000.00	8.625%	CA	80.00	360	368,641.22	10/10/2008	(199.42)	177,694.58
2(A)	0011405841	404,000.00	9.250%	CA	80.00	360	399,161.16	08/26/2008	(2,110.72)	151,107.51
2(A)	0011405963	220,000.00	10.250%	CA	79.85	360	217,990.21	11/06/2008	124.49	201,842.05
2(A)	0011406319	214,400.00	9.125%	NV	80.00	360	211,797.60	10/30/2008	(1,139.49)	128,399.21
2(A)	0011407124	472,000.00	8.500%	CA	80.00	360	457,616.02	12/15/2008	194,597.93	194,597.93
2(A)	0011407801	468,000.00	9.750%	CA	80.00	360	468,000.00	12/11/2008	361,626.32	361,626.32
2(A)	0011408292	284,800.00	10.000%	CA	80.00	360	281,878.61	12/24/2008	146,617.66	146,617.66
2(A)	0011408597	515,320.00	10.875%	CA	80.00	360	511,683.53	09/23/2008	37.43	393,792.87
2(A)	0011409295	327,200.00	9.875%	CA	80.00	360	317,894.28	10/30/2008	(79.24)	180,988.68
2(A)	0011409663	384,000.00	10.625%	CA	80.00	360	380,245.68	12/18/2008	223,680.39	223,680.39
2(A)	0011410008	236,000.00	8.875%	CA	80.00	360	236,000.00	12/02/2008	133,158.15	133,158.15
2(A)	0011410439	304,000.00	9.125%	CA	80.00	360	299,527.06	11/21/2008	(255.00)	171,797.37
2(A)	0011410683	528,000.00	9.990%	CA	80.00	360	523,064.64	10/10/2008	3,878.12	256,485.57
2(A)	0011410702	635,000.00	9.875%	NV	69.55	360	629,293.09	08/15/2008	67.06	224,521.71
2(A)	0011410824	232,000.00	9.550%	CA	80.00	360	229,456.40	12/02/2008	164,558.09	164,558.09
2(A)	0011411195	196,000.00	8.550%	CA	80.00	360	196,000.00	10/21/2008	135.02	175,005.14
2(A)	0011411279	524,900.00	9.500%	CA	79.99	360	524,899.99	10/10/2008	(3,935.00)	204,676.62
2(A)	0011411352	267,200.00	10.195%	CA	80.00	360	264,942.44	10/10/2008	(377.47)	182,553.52
2(A)	0011411419	245,600.00	8.375%	CA	80.00	360	245,590.54	10/17/2008	(1,072.67)	145,454.20
2(A)	0011412028	176,000.00	10.000%	CA	80.00	360	174,127.63	10/10/2008	148.56	78,416.11
2(A)	0011412524	308,000.00	9.125%	CA	80.00	360	308,000.00	10/27/2008	22.18	224,392.86
2(A)	0011412625	607,200.00	9.000%	CA	80.00	360	600,038.63	10/21/2008	(2,223.16)	267,367.30
2(A)	0011413235	580,500.00	10.875%	CA	90.00	360	574,894.77	12/18/2008	326,891.31	326,891.31
2(A)	0011413444	433,200.00	8.875%	CA	80.00	360	433,200.00	Active	150.00	150.00
2(A)	0011414460	357,600.00	10.875%	VA	80.00	360	354,822.48	10/23/2008	(779.43)	202,069.80
2(A)	0011414519	336,000.00	9.400%	CA	80.00	360	332,699.54	07/07/2008	(536.68)	203,394.99
2(A)	0011414757	288,000.00	9.750%	CT	80.00	360	280,911.75	08/28/2008	175.52	172,427.71
2(A)	0011414859	415,995.00	9.675%	CA	80.00	360	411,835.57	11/26/2008	(148.00)	282,395.27
2(A)	0011414938	452,000.00	9.375%	CA	80.00	360	452,000.00	11/07/2008	(886.00)	310,882.25
2(A)	0011415174	287,920.00	10.000%	MD	80.00	360	287,920.00	12/03/2008	106,350.50	106,500.50
2(A)	0011415667	94,905.00	10.990%	MO	95.00	360	93,107.63	12/11/2008	32,146.23	32,146.23
2(A)	0011415742	154,400.00	9.975%	AZ	80.00	360	152,947.39	12/05/2008	93,451.94	93,451.94
2(A)	0011416054	664,000.00	10.000%	CA	80.00	360	657,022.34	12/04/2008	249,166.43	249,166.43
2(A)	0011416108	304,000.00	9.375%	CA	80.00	360	300,588.90	12/24/2008	251,260.84	251,260.84
2(A)	0011416120	190,400.00	9.475%	NV	80.00	360	188,213.29	10/30/2008	(102.46)	157,851.35
2(A)	0011418612	373,600.00	9.095%	CA	80.00	360	369,218.01	11/17/2008	1,737.01	202,992.49
2(A)	0011418641	137,750.00	10.500%	TX	95.00	360	134,342.97	12/18/2008	13,661.09	13,661.09
2(A)	0011418917	300,000.00	9.595%	CA	80.00	360	299,535.98	12/29/2008	262,937.65	262,937.65
2(A)	0011419037	448,000.00	10.600%	CA	80.00	360	444,061.24	04/11/2008	(30.00)	156,441.18

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2(A)	0011419267	440,000.00	9.625%	CA	80.00	360	434,256.93	10/10/2008	29.72	128,153.80
2(A)	0011419419	727,200.00	9.270%	CA	80.00	360	727,195.62	12/12/2008	180,021.28	180,021.28
2(A)	0011419706	75,000.00	11.000%	WV	100.00	360	74,544.54	10/21/2008	(794.76)	81,040.41
2(A)	0011419798	628,000.00	8.780%	VA	80.00	360	620,157.94	10/29/2008	(916.12)	214,071.60
2(A)	0011419971	464,000.00	6.375%	CA	80.00	360	464,000.00	12/03/2008	239,154.13	239,154.13
2(A)	0011420789	328,000.00	9.250%	CA	80.00	360	323,999.31	12/11/2008	97,202.78	97,202.78
2(A)	0011421096	336,000.00	8.115%	CA	80.00	360	332,326.28	12/05/2008	229,485.09	229,485.09
2(A)	0011421363	147,820.00	10.000%	AZ	80.00	360	144,528.51	10/10/2008	2,953.15	89,974.55
2(A)	0011421905	408,000.00	7.800%	CA	80.00	360	403,151.33	12/19/2008	163,575.46	163,575.46
2(A)	0011421956	212,000.00	10.195%	FL	80.00	360	207,309.30	12/04/2008	136,208.62	136,208.62
2(A)	0011422832	576,725.00	8.770%	NV	80.00	360	576,725.00	12/02/2008	242,606.63	242,606.63
2(A)	0011423902	438,400.00	9.750%	NV	80.00	360	434,204.30	10/03/2008	(480.88)	179,939.82
2(A)	0011424288	218,400.00	9.990%	VA	80.00	360	216,445.32	10/10/2008	34.03	132,384.00
2(A)	0011424828	351,200.00	9.625%	CA	80.00	360	347,524.09	11/14/2008	(672.00)	203,327.67
2(A)	0011424930	174,600.00	8.745%	WA	80.00	360	174,600.00	10/10/2008	(539.00)	46,542.03
2(A)	0011425117	427,500.00	7.000%	CA	90.00	360	427,500.00	10/23/2008	(369.70)	419,918.68
2(A)	0011425306	560,000.00	7.290%	CA	80.00	360	559,659.85	12/17/2007	(2,711.96)	39,570.16
2(A)	0011425578	256,000.00	8.990%	CA	80.00	360	255,999.80	12/11/2008	203,534.21	203,534.21
2(A)	0011425718	488,750.00	11.000%	VA	85.00	360	485,014.86	10/17/2008	(2,941.12)	296,842.25
2(A)	0011427998	280,000.00	11.375%	TN	80.00	360	275,807.37	10/27/2008	(593.39)	181,834.97
2(A)	0011428656	261,600.00	11.250%	CA	80.00	360	259,574.29	04/21/2008	(210.24)	177,877.07
2(A)	0011428658	213,600.00	9.625%	VA	80.00	360	211,483.48	10/10/2008	367.51	181,787.77
2(A)	0011429095	388,000.00	8.890%	CA	80.00	360	388,000.00	12/26/2008	236,946.59	237,046.59
2(A)	0011430196	352,032.00	5.250%	CA	80.00	360	359,884.99	12/03/2008	229,532.59	229,532.59
2(A)	0011430439	344,000.00	10.125%	VA	80.00	360	341,128.83	12/08/2008	189,619.63	189,619.63
2(A)	0011431720	332,800.00	9.470%	CA	80.00	360	328,873.77	12/04/2008	186,567.95	186,567.95
2(A)	0011433681	448,000.00	9.400%	CA	80.00	360	443,056.41	12/11/2008	291,084.91	291,084.91
2(A)	0011441211	225,360.00	10.625%	FL	80.00	360	221,252.71	10/23/2008	(480.95)	148,097.59
2(A)	0050695220	157,500.00	8.390%	MI	90.00	360	154,332.06	10/01/2008	161.83	171,001.15
2(A)	0050730890	82,800.00	9.840%	OH	90.00	360	81,448.70	12/01/2008	93,951.03	93,951.03
2(A)	0050805740	105,600.00	6.980%	SD	80.00	360	102,434.98	10/01/2008	324.18	43,325.43
2(A)	0050822660	290,000.00	8.040%	MI	84.06	360	284,055.14	04/01/2008	(600.00)	155,535.93
2(A)	0050914740	104,000.00	10.375%	MD	80.00	360	101,186.91	11/30/2008	169.00	169.00
2(A)	0050917470	264,290.00	8.990%	CA	80.00	360	254,851.66	12/11/2008	156,576.54	156,576.54
2(A)	0050929240	220,000.00	10.440%	CA	84.62	360	214,937.27	10/15/2008	309.78	158,717.95
2(A)	0050931100	303,200.00	8.250%	CA	80.00	360	298,251.23	12/29/2008	260,705.25	260,705.25
2(A)	0050939540	172,668.80	9.875%	MI	80.00	360	167,456.32	12/02/2008	161,450.90	161,450.90
2(A)	0050940830	108,750.00	12.090%	MI	75.00	360	106,591.04	12/12/2008	106,143.42	106,143.42
2(A)	0050949170	134,400.00	6.990%	NY	80.00	360	129,915.87	11/30/2008	91.00	91.00
2(A)	0050953970	96,000.00	9.230%	OH	80.00	360	93,446.12	09/04/2008	(605.59)	60,410.58

Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
Series 2006-HE2

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

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0050963760	168,000.00	9.750%	TN	80.00	360	163,046.79	12/02/2008	44,314.59	44,314.59
2(A)	0050974030	296,000.00	8.875%	MA	80.00	360	286,721.10	12/11/2008	153,795.54	153,795.54
2(A)	0051001020	108,000.00	9.490%	AZ	80.00	360	104,406.93	12/22/2008	92,369.91	92,369.91
2(A)	0051010800	58,500.00	10.340%	MS	90.00	360	57,631.66	11/01/2008	274.18	49,454.73
2(A)	0051011330	52,700.00	13.375%	TN	85.00	360	51,918.05	12/29/2008	43,100.14	43,100.14
2(A)	0051012910	59,600.00	11.875%	GA	80.00	360	58,369.07	12/02/2008	37,400.27	37,400.27
2(A)	0051013300	256,000.00	5.840%	IL	80.00	360	245,606.62	12/01/2008	237,870.22	237,870.22
2(A)	0051017910	184,000.00	6.890%	WA	80.00	360	178,014.39	09/01/2008	(777.17)	25,643.79
2(A)	0051018910	160,000.00	9.875%	VA	80.00	360	155,842.43	12/17/2008	60,087.38	60,087.38
2(A)	0051026340	116,400.00	9.340%	NC	80.00	360	112,583.52	11/01/2008	95.00	30,681.84
2(A)	0051027460	262,425.00	10.540%	CA	75.00	360	256,855.82	10/02/2008	475.00	183,454.97
2(A)	0051028100	236,000.00	9.740%	CA	80.00	360	228,558.68	12/03/2008	132,149.78	132,149.78
2(A)	0051029960	342,000.00	9.500%	IL	90.00	360	334,146.62	12/02/2008	301,510.96	301,510.96
2(A)	0051030090	420,000.00	9.875%	VA	80.00	360	407,281.15	12/02/2008	287,353.20	287,353.20
2(A)	0051031640	87,500.00	12.625%	MN	70.00	360	85,933.01	12/18/2008	55,292.96	55,292.96
2(A)	0051032630	144,680.00	7.390%	DE	80.00	360	140,850.65	12/01/2008	63,332.89	63,332.89
2(A)	0051036350	216,000.00	11.375%	CA	90.00	360	210,694.22	12/17/2008	223,141.04	223,141.04
2(A)	0051038380	278,715.00	8.250%	TX	85.00	360	268,866.13	12/09/2008	70,566.67	70,566.67
2(A)	0051042840	300,000.00	6.390%	CA	80.00	360	290,670.79	11/01/2008	178.84	278,298.13
2(A)	0051048240	90,320.00	9.240%	MI	80.00	360	87,237.58	12/02/2008	63,304.67	63,304.67
2(A)	0051049070	72,000.00	11.875%	MI	75.00	360	70,890.09	12/24/2008	81,861.83	81,861.83
2(A)	0051050410	103,200.00	9.875%	MI	80.00	360	100,137.56	12/04/2008	67,596.11	67,596.11
2(A)	0051053090	76,000.00	10.750%	MI	80.00	360	74,096.48	12/15/2008	91,395.75	91,395.75
2(A)	0051055970	197,040.00	10.490%	MT	80.00	360	191,564.87	12/29/2008	58,807.11	58,807.11
2(A)	0051056020	116,320.00	7.990%	MI	80.00	360	113,574.77	11/01/2008	72.61	90,462.43
2(A)	0051057300	106,250.00	8.590%	OH	85.00	360	104,071.34	12/01/2008	121,514.93	121,514.93
2(A)	0051060150	63,200.00	9.875%	PA	80.00	360	61,285.92	12/24/2008	59,477.85	59,477.85
2(A)	0051061630	236,000.00	9.020%	OH	80.00	360	229,469.58	09/04/2008	(1,934.06)	109,187.52
2(A)	0051075230	88,000.00	8.125%	OH	80.00	360	85,008.18	11/24/2008	1,032.50	99,327.70
2(A)	0051076470	256,000.00	6.890%	FL	80.00	360	248,742.15	10/01/2008	562.68	183,962.31
2(A)	0051079500	61,200.00	9.790%	OH	90.00	360	59,773.09	11/24/2008	3,773.00	78,034.26
2(A)	0051079550	144,000.00	7.390%	OH	80.00	360	141,169.19	10/29/2007	(60.11)	77,275.70
2(A)	0051079830	57,400.00	11.000%	OH	88.31	360	56,001.05	12/24/2008	61,622.34	61,622.34
2(A)	0051112510	91,200.00	8.090%	AL	80.00	360	89,439.35	11/01/2008	(68.58)	97,708.58
2(A)	0051117630	171,064.00	10.640%	AZ	80.00	360	166,737.57	11/01/2008	192.74	61,425.50
2(A)	0051118760	198,272.00	7.530%	AZ	80.00	360	193,160.68	12/01/2008	120,973.17	120,973.17
2(A)	0051124730	203,200.00	6.640%	CO	80.00	360	197,399.59	08/01/2008	(381.67)	93,164.28
2(A)	0051124760	209,500.00	8.840%	FL	86.57	360	205,307.30	12/01/2008	149,241.15	149,241.15
2(A)	0051137910	164,700.00	8.690%	NC	90.00	360	161,305.03	11/01/2008	254.98	97,501.38
2(A)	0051138640	63,200.00	9.540%	WI	80.00	360	62,166.44	10/01/2008	60.30	75,862.21

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(A)	0051148210	135,920.00	7.990%	MN	80.00	360	131,865.76	11/01/2008	43.56	141,102.79
2(A)	0051148330	272,000.00	9.790%	CA	80.00	360	263,597.38	12/01/2008	129,787.48	129,787.48
2(A)	0051148420	220,000.00	10.340%	TX	80.00	360	214,556.15	09/01/2008	(189.50)	95,226.15
2(A)	0051149880	147,200.00	8.030%	MS	80.00	360	143,547.47	10/01/2008	140.83	85,961.36
2(A)	0051150170	236,000.00	7.720%	CA	80.00	360	230,771.79	07/01/2008	6.80	161,064.48
2(A)	0051152130	155,000.00	7.840%	CA	64.58	360	151,695.88	07/01/2008	(40.18)	116,438.60
2(A)	0051152350	162,000.00	8.740%	MS	90.00	360	158,859.81	10/01/2008	163.87	105,792.48
2(A)	0051155820	94,000.00	12.000%	MO	78.33	360	92,078.80	12/02/2008	41,140.63	41,140.63
2(A)	0051160670	175,500.00	9.990%	MO	90.00	360	172,198.82	12/01/2008	85,359.78	85,359.78
2(A)	0051164660	132,000.00	6.990%	MI	80.00	360	128,907.37	12/01/2008	157,902.04	157,902.04
2(A)	0051165480	76,800.00	8.840%	MI	80.00	360	74,176.33	11/01/2008	112.37	71,526.00
2(A)	0051166570	72,800.00	9.290%	OH	80.00	360	71,817.04	11/01/2007	(447.84)	47,842.14
2(A)	0051167160	67,200.00	6.640%	OH	80.00	360	65,522.79	12/01/2008	77,375.10	77,375.10
2(A)	0051170250	83,120.00	7.800%	WV	80.00	360	81,082.39	11/01/2008	160.32	53,291.57
2(A)	0051175770	224,000.00	6.890%	VA	80.00	360	217,649.40	10/01/2008	631.67	144,652.14
2(A)	0051180330	221,000.00	9.740%	FL	85.00	360	215,295.11	12/01/2008	73,171.18	73,171.18
2(A)	0051249930	160,120.00	7.790%	TX	80.00	360	155,730.80	11/01/2008	396.06	53,800.20
2(A)	0051269300	72,000.00	10.390%	MI	80.00	360	71,129.30	12/01/2008	76,263.01	76,263.01
2(A)	0051270860	69,600.00	8.470%	MI	80.00	360	68,410.01	09/01/2008	(1,208.30)	77,426.16
2(A)	0051276630	125,600.00	9.890%	KY	80.00	360	122,037.98	11/01/2008	3.15	16,423.71
2(A)	0051287350	292,000.00	7.090%	MA	80.00	360	283,798.04	12/01/2008	231,754.25	231,754.25
2(B)	0005115737	95,400.00	9.190%	IL	90.00	360	93,842.51	10/01/2008	173.67	106,692.61
2(B)	0011315446	172,800.00	10.490%	CA	20.00	180	171,779.82	12/19/2006	(1,510.71)	136,159.23
2(B)	0011320292	15,300.00	11.750%	LA	20.00	180	15,081.54	12/24/2008	16,294.70	16,294.70
2(B)	0011331723	35,000.00	11.990%	LA	20.00	180	34,567.29	11/24/2008	751.80	40,132.91
2(B)	0011332330	15,000.00	8.250%	TN	27.27	180	14,682.55	04/29/2008	(243.64)	14,655.41
2(B)	0011362961	23,380.00	9.990%	TX	20.00	180	22,991.06	05/28/2008	(143.50)	21,245.78
2(B)	0011368664	105,100.00	8.500%	CA	20.00	180	100,642.37	12/24/2008	105,049.97	105,049.97
2(B)	0011371591	71,000.00	12.875%	VA	20.00	180	70,457.98	02/27/2008	(600.00)	72,554.19
2(B)	0011375466	130,000.00	10.760%	CA	20.00	180	128,244.61	12/11/2008	132,547.87	132,547.87
2(B)	0011387967	268,000.00	7.200%	CA	80.00	360	264,253.74	12/08/2008	216,374.82	216,374.82
2(B)	0011392994	111,000.00	10.500%	CA	20.00	180	109,659.03	10/23/2008	(452.00)	115,555.92
2(B)	0011394243	85,000.00	10.990%	CA	20.00	180	84,035.59	10/17/2008	244.82	86,905.73
2(B)	0011397837	72,750.00	10.250%	NY	15.00	180	72,194.46	08/13/2007	(621.92)	70,619.08
2(B)	0011400256	279,840.00	7.650%	NY	80.00	360	272,198.33	11/21/2008	2,045.00	118,133.88
2(B)	0011402885	47,400.00	10.750%	MA	20.00	180	46,780.69	12/03/2008	48,561.91	48,561.91
2(B)	0011403072	85,000.00	11.740%	NY	20.00	180	84,556.06	03/18/2008	(1,000.00)	86,556.75
2(B)	0011403738	50,600.00	10.990%	CA	20.00	180	50,160.70	05/28/2008	(2,996.42)	52,301.66
2(B)	0011410022	59,000.00	10.750%	CA	20.00	180	58,239.53	12/02/2008	59,972.18	59,972.18
2(B)	0011411018	33,000.00	11.500%	CT	20.00	180	32,607.06	12/30/2008	32,876.79	32,876.79

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

Group	Loan Number	Original Principal Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
2(B)	0011420790	82,000.00	8.990%	CA	20.00	180	80,383.74	12/17/2008	81,510.24	81,510.24
2(B)	0011423052	49,300.00	10.500%	WA	20.00	180	48,656.34	11/21/2008	(206.00)	50,998.72
2(B)	0011430199	88,008.00	10.875%	CA	20.00	180	85,393.19	12/03/2008	87,656.52	87,656.52
2(B)	0051027960	58,500.00	8.790%	NC	90.00	360	56,295.44	12/24/2008	41,402.21	41,402.21
2(B)	0051052810	50,800.00	10.390%	IL	80.00	360	49,824.78	12/24/2008	58,794.75	58,794.75
2(B)	0051243660	84,400.00	8.790%	PA	80.00	360	82,028.04	11/01/2008	67.51	63,105.78

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.

Morgan Stanley Capital I Inc.
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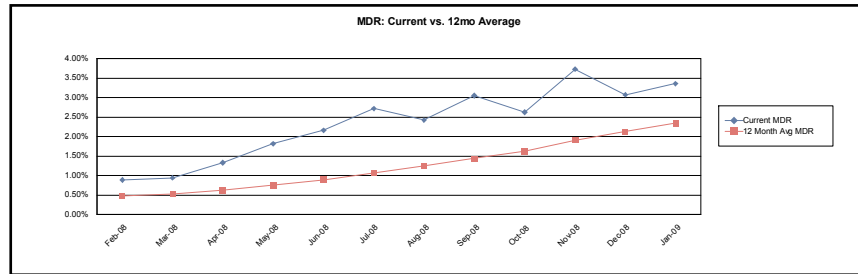
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Realized Loss Report - Collateral

Summary

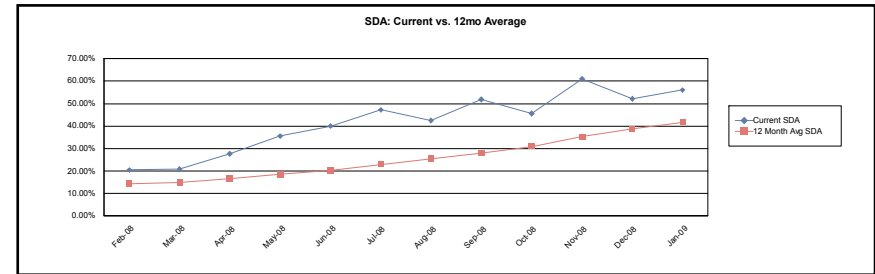
MDR

Current Month 3.358%
3 Month Average 3.389%
12 Month Average 2.345%



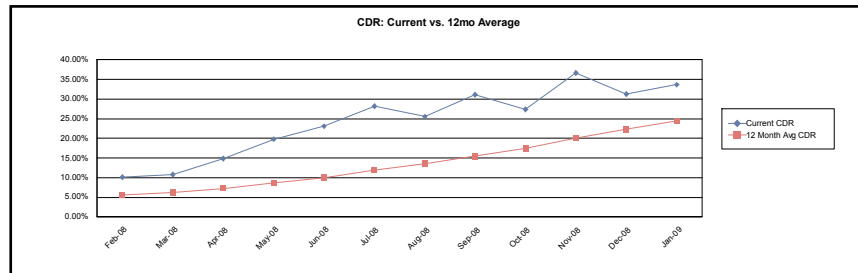
SDA

Current Month 56.050%
3 Month Average 56.417%
12 Month Average 41.766%



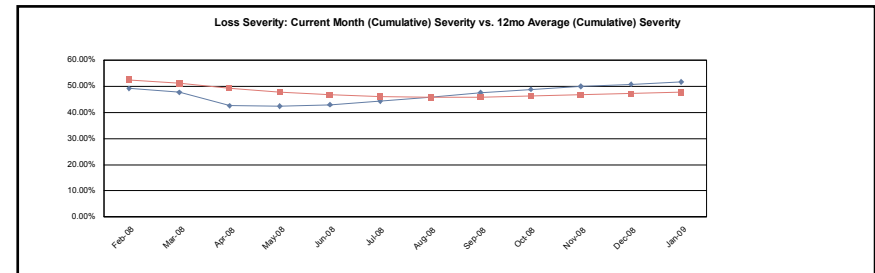
CDR

Current Month 33.630%
3 Month Average 33.850%
12 Month Average 24.361%



Loss Severity

Current Month (Cumulative) 51.666%
3 Month Average (Cumulative) 50.789%
12 Month Average (Cumulative) 46.949%



Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
Series 2006-HE2

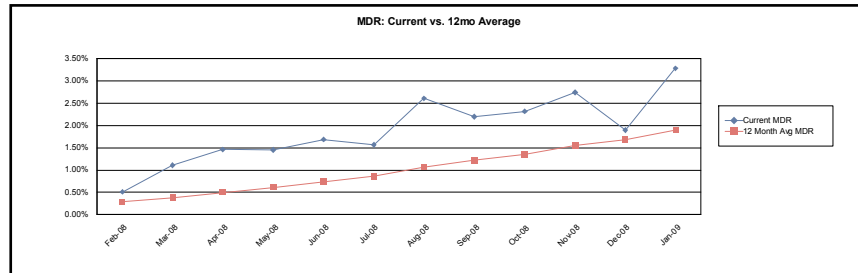
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Realized Loss Report - Collateral

1(A)

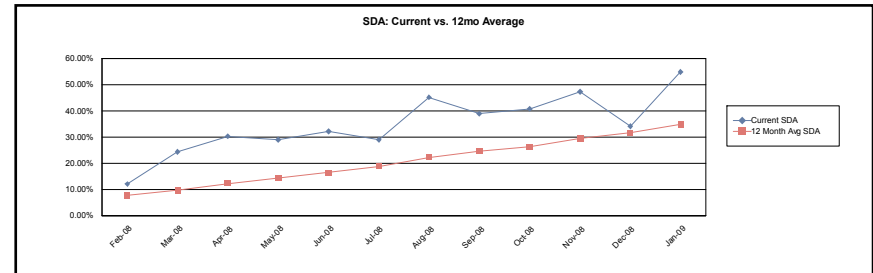
MDR

Current Month 3.282%
3 Month Average 2.642%
12 Month Average 1.904%



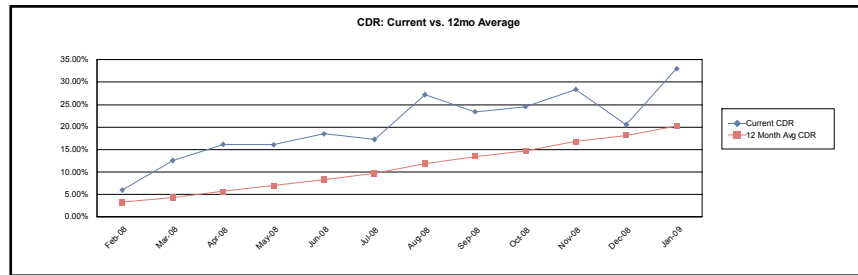
SDA

Current Month 54.993%
3 Month Average 45.522%
12 Month Average 34.959%



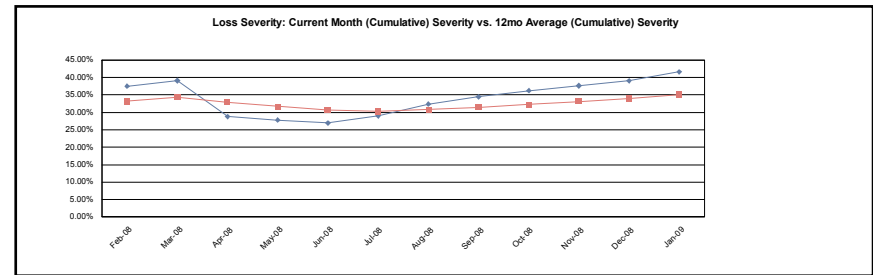
CDR

Current Month 32.996%
3 Month Average 27.313%
12 Month Average 20.305%



Loss Severity

Current Month (Cumulative) 41.583%
3 Month Average (Cumulative) 39.419%
12 Month Average (Cumulative) 34.210%



Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
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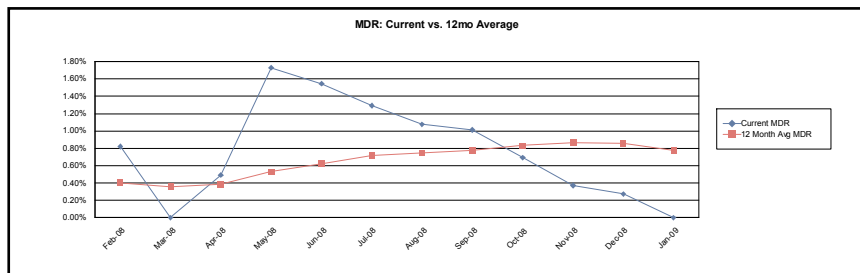
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Realized Loss Report - Collateral

1(B)

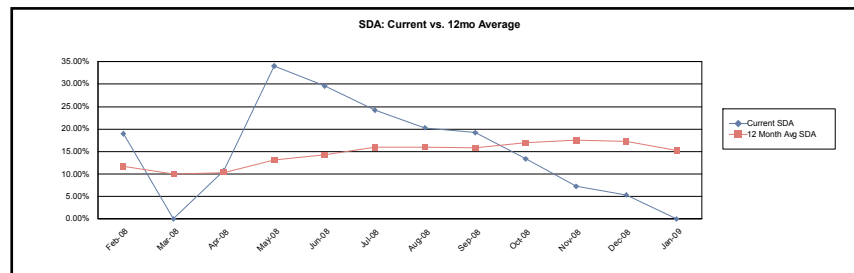
MDR

Current Month 0.000%
3 Month Average 0.214%
12 Month Average 0.776%



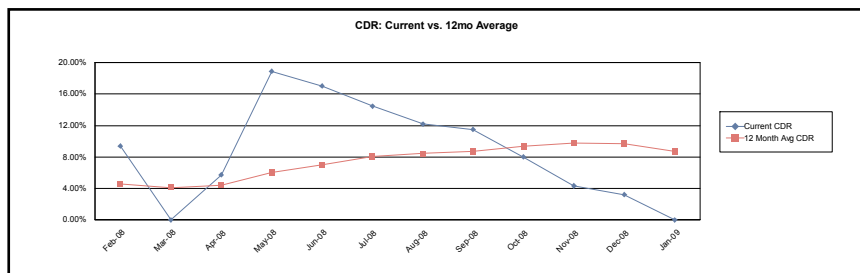
SDA

Current Month 0.000%
3 Month Average 4.209%
12 Month Average 15.258%



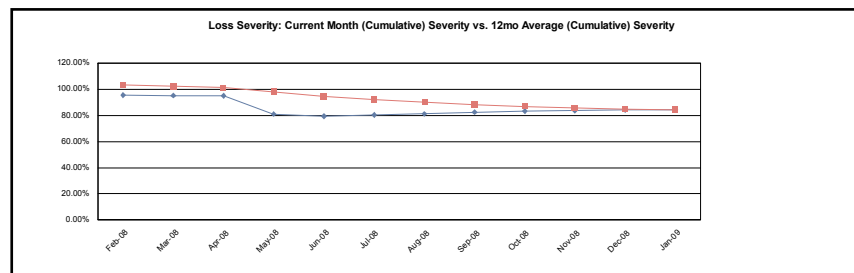
CDR

Current Month 0.000%
3 Month Average 2.525%
12 Month Average 8.741%



Loss Severity

Current Month (Cumulative) 84.034%
3 Month Average (Cumulative) 83.933%
12 Month Average (Cumulative) 85.437%



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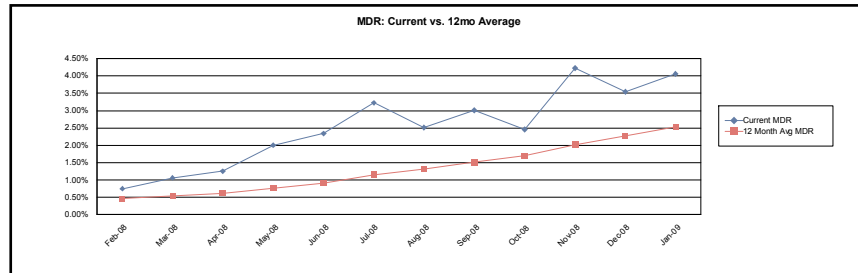
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Realized Loss Report - Collateral

2(A)

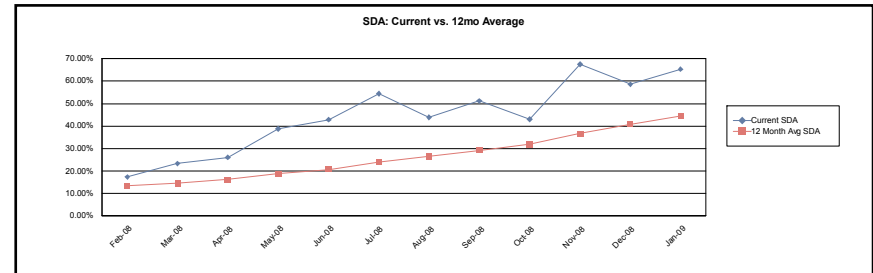
MDR

Current Month 4.062%
3 Month Average 3.946%
12 Month Average 2.539%



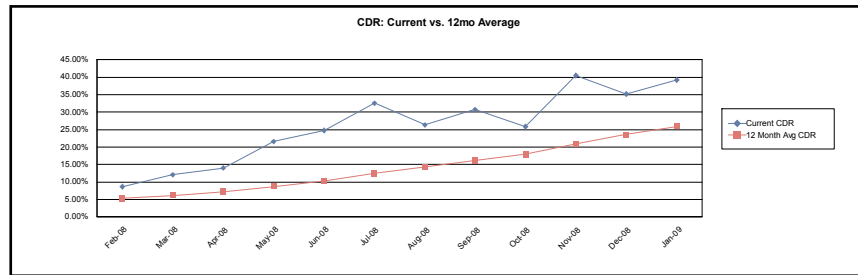
SDA

Current Month 65.339%
3 Month Average 63.792%
12 Month Average 44.379%



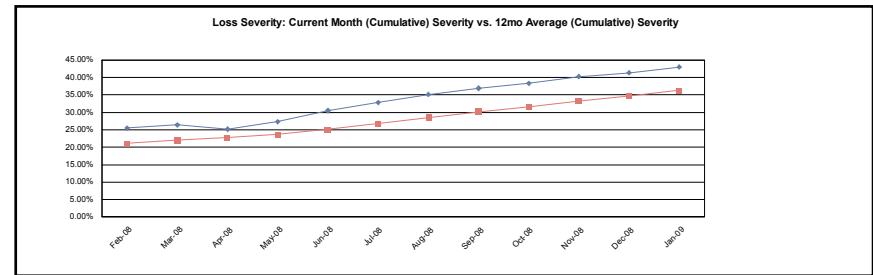
CDR

Current Month 39.203%
3 Month Average 38.275%
12 Month Average 25.942%



Loss Severity

Current Month (Cumulative) 43.020%
3 Month Average (Cumulative) 41.539%
12 Month Average (Cumulative) 33.558%



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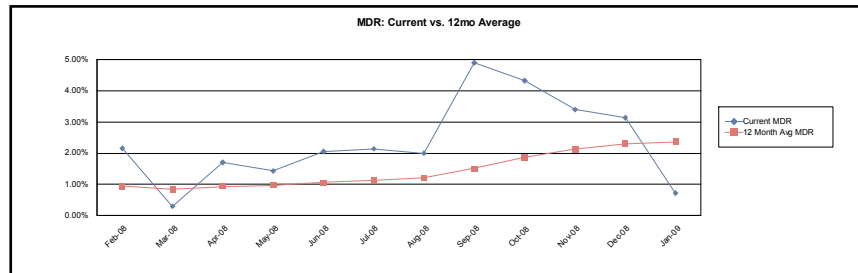
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Realized Loss Report - Collateral

2(B)

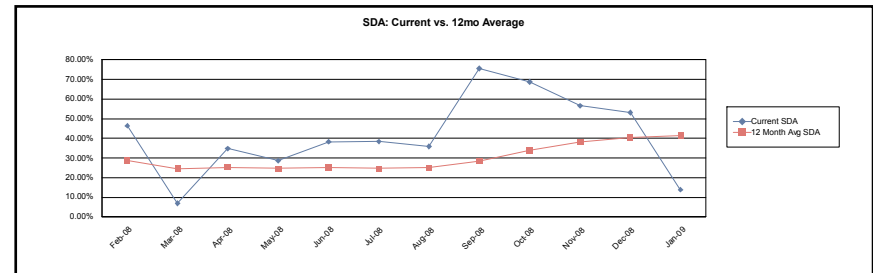
MDR

Current Month 0.723%
3 Month Average 2.421%
12 Month Average 2.359%



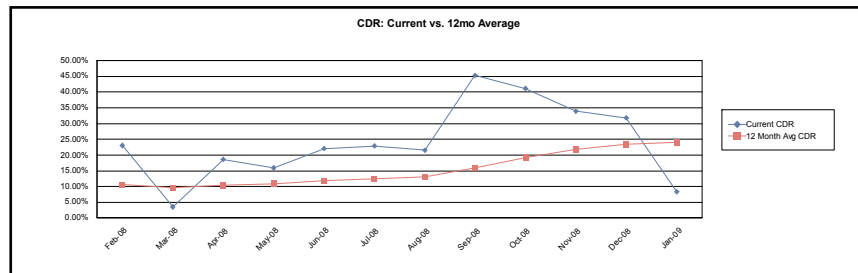
SDA

Current Month 13.891%
3 Month Average 41.175%
12 Month Average 41.411%



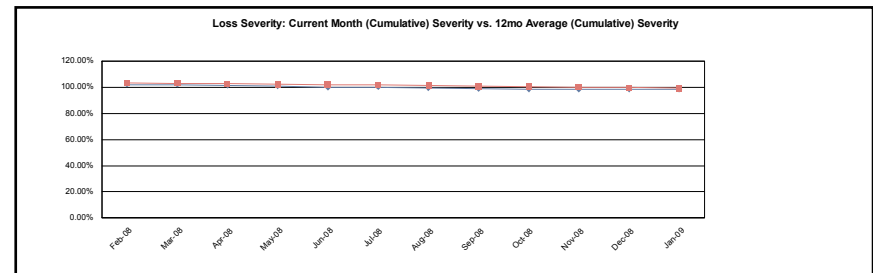
CDR

Current Month 8.335%
3 Month Average 24.705%
12 Month Average 24.032%



Loss Severity

Current Month (Cumulative) 98.431%
3 Month Average (Cumulative) 98.468%
12 Month Average (Cumulative) 99.843%



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.

Morgan Stanley Capital I Inc.
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Wells Fargo Bank, N.A.
Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

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Prepayment Detail - Prepayments during Current Period

Summary													
	Loans Paid in Full			Repurchased Loans			Substitution Loans			Liquidated Loans			Curtailments
	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Count	Original Principal Balance	Current Scheduled Balance	Curtailment Amount
1(A)	1	285,000.00	280,605.07	0	0.00	0.00	0	0.00	0.00	26	6,442,445.00	6,369,265.13	(259,771.28)
1(B)	0	0.00	0.00	0	0.00	0.00	0	0.00	0.00	0	0.00	0.00	(482.27)
2(A)	7	1,048,000.00	1,015,024.80	0	0.00	0.00	0	0.00	0.00	99	26,363,769.80	26,007,721.58	(438,483.09)
2(B)	7	1,098,500.00	1,059,091.28	0	0.00	0.00	0	0.00	0.00	11	937,108.00	917,802.57	(38,043.97)
Total	15	2,431,500.00	2,354,721.15	0	0.00	0.00	0	0.00	0.00	136	33,743,322.80	33,294,789.28	(736,780.61)

Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
1(A)	0011318108	MS	78.87	01-Nov-2005	56,000.00	54,222.90	Liquidation	8	9.875%	360	38
1(A)	0011377699	MI	100.00	01-Dec-2005	336,300.00	331,127.01	Liquidation	27	9.125%	360	37
1(A)	0011383804	NV	95.00	01-Jan-2006	218,500.00	218,498.91	Liquidation	9	10.125%	360	36
1(A)	0011391445	AZ	95.00	01-Feb-2006	233,700.00	231,166.99	Liquidation	17	10.625%	360	35
1(A)	0011392381	MA	80.00	01-Feb-2006	204,800.00	198,642.87	Liquidation	16	9.125%	360	35
1(A)	0011395241	VA	75.00	01-Feb-2006	363,000.00	358,715.37	Liquidation	6	9.625%	360	35
1(A)	0011395432	CA	80.00	01-Feb-2006	416,000.00	416,000.00	Liquidation	10	6.225%	360	35
1(A)	0011395862	TX	80.00	01-Jan-2006	92,000.00	89,375.01	Liquidation	16	8.625%	360	36
1(A)	0011397782	AZ	80.00	01-Jan-2006	116,720.00	116,480.24	Liquidation	12	10.375%	360	36
1(A)	0011398239	CA	90.00	01-Feb-2006	175,500.00	173,297.88	Liquidation	11	7.600%	360	35
1(A)	0011399027	AZ	85.00	01-Feb-2006	127,500.00	123,744.53	Liquidation	8	9.125%	360	35
1(A)	0011402961	CA	80.00	01-Jan-2006	344,000.00	340,670.39	Liquidation	13	10.250%	360	36
1(A)	0011403012	NY	80.00	01-Feb-2006	340,000.00	336,618.05	Liquidation	20	10.625%	360	35
1(A)	0011404571	CA	80.00	01-Feb-2006	284,000.00	282,079.17	Liquidation	30	10.600%	360	35
1(A)	0011404764	CA	80.00	01-Jan-2006	400,000.00	395,804.43	Liquidation	9	9.875%	360	36
1(A)	0011407325	CA	80.00	01-Feb-2006	300,000.00	297,192.93	Liquidation	14	10.375%	360	35
1(A)	0011411017	CT	80.00	01-Feb-2006	132,000.00	130,821.39	Liquidation	4	10.250%	360	35
1(A)	0011411765	CA	95.00	01-Feb-2006	299,250.00	297,005.10	Liquidation	13	10.775%	360	35
1(A)	0011413606	CA	80.00	01-Feb-2006	380,000.00	374,381.71	Liquidation	11	6.990%	360	35
1(A)	0011413642	TX	95.00	01-Feb-2006	63,175.00	62,054.64	Liquidation	12	11.125%	360	35
1(A)	0011414231	TN	77.50	01-Feb-2006	124,000.00	121,593.35	Liquidation	15	10.600%	360	35
1(A)	0011414362	CA	90.00	01-Feb-2006	315,000.00	307,969.66	Liquidation	19	10.150%	360	35
1(A)	0011416392	FL	80.00	01-Feb-2006	140,000.00	136,768.20	Liquidation	30	9.975%	360	35

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www.ctslink.com
Telephone: 1-866-846-4526
Fax: 240-586-8675

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Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
1(A)	0011416949	CA	80.00	01-Feb-2006	352,000.00	352,000.00	Liquidation	22	9.250%	360	35
1(A)	0011419538	NJ	75.20	01-Feb-2006	285,000.00	280,477.33	Loan Paid in Full	0	7.250%	360	35
1(A)	0011428608	CA	80.00	01-Feb-2006	352,000.00	348,594.77	Liquidation	23	9.875%	360	35
1(A)	0011432382	CA	74.86	01-Feb-2006	277,000.00	274,405.28	Liquidation	22	9.990%	360	35
2(A)	0005114550	TX	80.00	01-Jan-2006	124,000.00	119,653.55	Liquidation	1	6.790%	360	36
2(A)	0005117383	VA	80.00	21-Dec-2005	195,408.00	191,638.23	Liquidation	12	9.140%	360	36
2(A)	0011273187	MS	85.00	01-Oct-2005	47,600.00	46,464.51	Liquidation	5	11.125%	360	39
2(A)	0011273196	MS	86.00	01-Oct-2005	40,420.00	39,455.66	Liquidation	5	9.575%	360	39
2(A)	0011340924	TX	80.00	01-Nov-2005	432,000.00	420,415.79	Liquidation	9	10.375%	360	38
2(A)	0011353036	CA	90.00	01-Jan-2006	445,500.00	434,885.14	Liquidation	17	11.000%	360	36
2(A)	0011364304	NV	80.00	01-Jan-2006	324,000.00	324,000.00	Liquidation	17	8.625%	360	36
2(A)	0011370179	CA	80.00	01-Jan-2006	270,392.00	267,448.44	Liquidation	15	9.125%	360	36
2(A)	0011375465	CA	80.00	01-Feb-2006	520,000.00	519,979.97	Liquidation	7	6.995%	360	35
2(A)	0011378902	CA	80.00	01-Jan-2006	244,000.00	243,388.11	Liquidation	10	10.875%	360	36
2(A)	0011383254	NV	80.00	01-Feb-2006	320,512.00	320,512.00	Liquidation	9	8.375%	360	35
2(A)	0011383679	AZ	80.00	01-Jan-2006	180,000.00	175,736.95	Liquidation	10	10.250%	360	36
2(A)	0011384924	CA	94.94	01-Jan-2006	300,000.00	300,000.00	Liquidation	10	10.125%	360	36
2(A)	0011386858	TX	80.00	01-Feb-2006	100,000.00	97,502.34	Liquidation	14	9.375%	360	35
2(A)	0011387749	NV	80.00	01-Jan-2006	220,000.00	217,246.37	Liquidation	9	9.500%	360	36
2(A)	0011387832	CA	80.00	01-Jan-2006	360,000.00	359,781.84	Liquidation	9	10.125%	360	36
2(A)	0011390652	CA	80.00	01-Jan-2006	304,000.00	299,458.11	Liquidation	21	8.750%	360	36
2(A)	0011390717	CA	80.00	01-Jan-2006	238,400.00	238,400.00	Liquidation	10	9.625%	360	36
2(A)	0011391596	CA	80.00	01-Feb-2006	240,000.00	233,120.83	Liquidation	13	8.875%	360	35
2(A)	0011391648	CA	80.00	01-Feb-2006	356,000.00	350,573.24	Liquidation	11	6.875%	360	35
2(A)	0011393515	MA	80.00	01-Jan-2006	479,920.00	468,812.93	Liquidation	12	10.875%	360	36
2(A)	0011395340	CA	80.00	01-Jan-2006	356,000.00	352,092.33	Liquidation	16	9.375%	360	36
2(A)	0011396266	CA	90.00	01-Jan-2006	351,000.00	348,550.92	Liquidation	23	11.625%	360	36
2(A)	0011398590	CA	90.00	01-Jan-2006	207,000.00	206,609.78	Liquidation	11	9.375%	360	36
2(A)	0011399625	CA	80.00	01-Feb-2006	312,000.00	308,337.87	Liquidation	10	9.175%	360	35
2(A)	0011402625	CA	80.00	01-Jan-2006	604,000.00	594,635.61	Liquidation	10	9.000%	360	36
2(A)	0011402725	CA	80.00	01-Jan-2006	484,000.00	477,626.59	Liquidation	11	9.375%	360	36
2(A)	0011402883	MA	80.00	01-Jan-2006	189,600.00	185,067.44	Liquidation	14	10.125%	360	36
2(A)	0011403933	CA	80.00	01-Feb-2006	456,000.00	450,041.18	Liquidation	31	9.375%	360	35
2(A)	0011404022	CA	80.00	01-Feb-2006	188,000.00	185,827.76	Liquidation	18	9.150%	360	35
2(A)	0011405072	CA	80.00	01-Feb-2006	379,200.00	379,200.00	Liquidation	12	9.875%	360	35
2(A)	0011405245	AZ	90.00	01-Feb-2006	313,200.00	309,861.31	Liquidation	8	9.550%	360	35
2(A)	0011405272	FL	80.00	01-Jan-2006	220,000.00	217,775.69	Liquidation	16	10.250%	360	36
2(A)	0011405317	CA	80.00	01-Feb-2006	316,000.00	312,653.55	Liquidation	15	9.750%	360	35
2(A)	0011405381	CA	80.00	01-Jan-2006	216,800.00	214,705.37	Liquidation	11	10.750%	360	36
2(A)	0011406995	PA	80.00	01-Feb-2006	200,000.00	193,553.09	Loan Paid in Full	0	7.290%	360	35

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Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
2(A)	0011407124	CA	80.00	01-Feb-2006	472,000.00	457,616.02	Liquidation	13	8.500%	360	35
2(A)	0011407801	CA	80.00	01-Feb-2006	468,000.00	468,000.00	Liquidation	21	9.750%	360	35
2(A)	0011408292	CA	80.00	01-Feb-2006	284,800.00	281,878.61	Liquidation	12	10.000%	360	35
2(A)	0011409663	CA	80.00	01-Feb-2006	384,000.00	380,245.68	Liquidation	13	10.625%	360	35
2(A)	0011410008	CA	80.00	01-Jan-2006	236,000.00	236,000.00	Liquidation	8	8.875%	360	36
2(A)	0011410824	CA	80.00	01-Feb-2006	232,000.00	229,456.40	Liquidation	13	9.550%	360	35
2(A)	0011413235	CA	90.00	01-Feb-2006	580,500.00	574,894.77	Liquidation	15	10.875%	360	35
2(A)	0011415174	MD	80.00	01-Feb-2006	287,920.00	287,920.00	Liquidation	10	10.000%	360	35
2(A)	0011415667	MO	95.00	01-Feb-2006	94,905.00	93,107.63	Liquidation	8	10.990%	360	35
2(A)	0011415742	AZ	80.00	01-Feb-2006	154,400.00	152,947.39	Liquidation	10	9.975%	360	35
2(A)	0011416054	CA	80.00	01-Feb-2006	664,000.00	657,022.34	Liquidation	16	10.000%	360	35
2(A)	0011416108	CA	80.00	01-Feb-2006	304,000.00	300,588.90	Liquidation	21	9.375%	360	35
2(A)	0011418641	TX	95.00	01-Feb-2006	137,750.00	134,342.97	Liquidation	4	10.500%	360	35
2(A)	0011418917	CA	80.00	01-Feb-2006	300,000.00	299,535.98	Liquidation	12	9.595%	360	35
2(A)	0011419419	CA	80.00	01-Feb-2006	727,200.00	727,195.62	Liquidation	9	9.270%	360	35
2(A)	0011419971	CA	80.00	01-Feb-2006	464,000.00	464,000.00	Liquidation	11	6.375%	360	35
2(A)	0011420789	CA	80.00	01-Feb-2006	328,000.00	323,999.31	Liquidation	6	9.250%	360	35
2(A)	0011421096	CA	80.00	01-Feb-2006	336,000.00	332,326.28	Liquidation	10	8.115%	360	35
2(A)	0011421905	CA	80.00	01-Feb-2006	408,000.00	403,151.33	Liquidation	10	7.800%	360	35
2(A)	0011421956	FL	80.00	01-Feb-2006	212,000.00	207,309.30	Liquidation	19	10.195%	360	35
2(A)	0011422832	NV	80.00	01-Feb-2006	576,725.00	576,725.00	Liquidation	10	8.770%	360	35
2(A)	0011425578	CA	80.00	01-Feb-2006	256,000.00	255,999.80	Liquidation	19	8.990%	360	35
2(A)	0011429095	CA	80.00	01-Feb-2006	388,000.00	388,000.00	Liquidation	8	8.890%	360	35
2(A)	0011430196	CA	80.00	01-Feb-2006	352,032.00	359,884.99	Liquidation	1	5.250%	360	35
2(A)	0011430439	VA	80.00	01-Feb-2006	344,000.00	341,128.83	Liquidation	10	10.125%	360	35
2(A)	0011431720	CA	80.00	01-Feb-2006	332,800.00	328,873.77	Liquidation	16	9.470%	360	35
2(A)	0011433681	CA	80.00	01-Feb-2006	448,000.00	443,056.41	Liquidation	14	9.400%	360	35
2(A)	0050730890	OH	90.00	01-Sep-2005	82,800.00	81,448.70	Liquidation	20	9.840%	360	40
2(A)	0050917470	CA	80.00	01-Dec-2005	264,290.00	254,851.66	Liquidation	10	8.990%	360	37
2(A)	0050931100	CA	80.00	01-Dec-2005	303,200.00	298,251.23	Liquidation	13	8.250%	360	37
2(A)	0050939540	MI	80.00	01-Dec-2005	172,668.80	167,456.32	Liquidation	17	9.875%	360	37
2(A)	0050940830	MI	75.00	01-Dec-2005	108,750.00	106,591.04	Liquidation	11	12.090%	360	37
2(A)	0050946140	OR	80.00	01-Nov-2005	104,400.00	100,957.43	Loan Paid in Full	0	8.750%	360	38
2(A)	0050963760	TN	80.00	25-Nov-2005	168,000.00	163,046.79	Liquidation	9	9.750%	360	37
2(A)	0050974030	MA	80.00	01-Dec-2005	296,000.00	286,721.10	Liquidation	19	8.875%	360	37
2(A)	0051001020	AZ	80.00	01-Dec-2005	108,000.00	104,406.93	Liquidation	18	9.490%	360	37
2(A)	0051011330	TN	85.00	03-Dec-2005	52,700.00	51,918.05	Liquidation	12	13.375%	360	37
2(A)	0051012910	GA	80.00	01-Dec-2005	59,600.00	58,369.07	Liquidation	7	11.875%	360	37
2(A)	0051013300	IL	80.00	01-Dec-2005	256,000.00	245,606.62	Liquidation	14	5.840%	360	37
2(A)	0051014240	NC	90.00	14-Dec-2005	126,000.00	121,794.06	Loan Paid in Full	0	9.990%	360	37

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Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
2(A)	0051014560	TN	80.00	21-Nov-2005	57,600.00	56,200.56	Loan Paid in Full	0	10.250%	360	37
2(A)	0051018910	VA	80.00	24-Nov-2005	160,000.00	155,842.43	Liquidation	12	9.875%	360	37
2(A)	0051028100	CA	80.00	01-Dec-2005	236,000.00	228,558.68	Liquidation	11	9.740%	360	37
2(A)	0051029960	IL	90.00	01-Jan-2006	342,000.00	334,146.62	Liquidation	16	9.500%	360	36
2(A)	0051030090	VA	80.00	01-Dec-2005	420,000.00	407,281.15	Liquidation	16	9.875%	360	37
2(A)	0051031640	MN	70.00	01-Dec-2005	87,500.00	85,933.01	Liquidation	19	12.625%	360	37
2(A)	0051032630	DE	80.00	05-Jan-2006	144,680.00	140,850.65	Liquidation	20	7.390%	360	36
2(A)	0051036350	CA	90.00	01-Dec-2005	216,000.00	210,694.22	Liquidation	14	11.375%	360	37
2(A)	0051038380	TX	85.00	21-Nov-2005	278,715.00	268,866.13	Liquidation	7	8.250%	360	37
2(A)	0051048240	MI	80.00	01-Dec-2005	90,320.00	87,237.58	Liquidation	14	9.240%	360	37
2(A)	0051049070	MI	75.00	07-Dec-2005	72,000.00	70,890.09	Liquidation	10	11.875%	360	37
2(A)	0051050410	MI	80.00	02-Dec-2005	103,200.00	100,137.56	Liquidation	29	9.875%	360	37
2(A)	0051053090	MI	80.00	07-Dec-2005	76,000.00	74,096.48	Liquidation	22	10.750%	360	37
2(A)	0051055970	MT	80.00	01-Dec-2005	197,040.00	191,564.87	Liquidation	12	10.490%	360	37
2(A)	0051057300	OH	85.00	01-Dec-2005	106,250.00	104,071.34	Liquidation	17	8.590%	360	37
2(A)	0051060150	PA	80.00	01-Dec-2005	63,200.00	61,285.92	Liquidation	16	9.875%	360	37
2(A)	0051079830	OH	88.31	01-Dec-2005	57,400.00	56,001.05	Liquidation	5	11.000%	360	37
2(A)	0051082390	VA	80.00	23-Dec-2005	347,200.00	335,444.34	Loan Paid in Full	0	8.390%	360	36
2(A)	0051108990	AL	80.00	23-Dec-2005	90,000.00	87,872.20	Loan Paid in Full	0	11.090%	360	36
2(A)	0051118760	AZ	80.00	01-Feb-2006	198,272.00	193,160.68	Liquidation	11	7.530%	360	35
2(A)	0051124760	FL	86.57	01-Feb-2006	209,500.00	205,307.30	Liquidation	18	8.840%	360	35
2(A)	0051146620	TX	80.00	01-Feb-2006	122,800.00	118,585.02	Loan Paid in Full	0	9.250%	360	35
2(A)	0051148330	CA	80.00	01-Jan-2006	272,000.00	263,597.38	Liquidation	10	9.790%	360	36
2(A)	0051155820	MO	78.33	09-Dec-2005	94,000.00	92,078.80	Liquidation	12	12.000%	360	37
2(A)	0051160670	MO	90.00	01-Jan-2006	175,500.00	172,198.82	Liquidation	15	9.990%	360	36
2(A)	0051164660	MI	80.00	07-Jan-2006	132,000.00	128,907.37	Liquidation	21	6.990%	360	36
2(A)	0051167160	OH	80.00	01-Jan-2006	67,200.00	65,522.79	Liquidation	23	6.640%	360	36
2(A)	0051180330	FL	85.00	01-Jan-2006	221,000.00	215,295.11	Liquidation	4	9.740%	360	36
2(A)	0051269300	MI	80.00	01-Feb-2006	72,000.00	71,129.30	Liquidation	19	10.390%	360	35
2(A)	0051287350	MA	80.00	14-Jan-2006	292,000.00	283,798.04	Liquidation	20	7.090%	360	36
2(B)	0005103111	PA	87.17	15-Dec-2005	261,500.00	253,193.31	Loan Paid in Full	0	7.340%	360	37
2(B)	0011320292	LA	20.00	01-Nov-2005	15,300.00	15,081.54	Liquidation	5	11.750%	180	38
2(B)	0011368664	CA	20.00	01-Dec-2005	105,100.00	100,642.37	Liquidation	6	8.500%	180	37
2(B)	0011375466	CA	20.00	01-Feb-2006	130,000.00	128,244.61	Liquidation	7	10.760%	180	35
2(B)	0011387967	CA	80.00	01-Feb-2006	268,000.00	264,253.74	Liquidation	13	7.200%	360	35
2(B)	0011402885	MA	20.00	01-Jan-2006	47,400.00	46,780.69	Liquidation	13	10.750%	180	36
2(B)	0011410022	CA	20.00	01-Jan-2006	59,000.00	58,239.53	Liquidation	8	10.750%	180	36
2(B)	0011411018	CT	20.00	01-Feb-2006	33,000.00	32,607.06	Liquidation	4	11.500%	180	35
2(B)	0011413869	PA	20.00	01-Feb-2006	50,000.00	48,923.24	Loan Paid in Full	0	10.250%	180	35
2(B)	0011420790	CA	20.00	01-Feb-2006	82,000.00	80,383.74	Liquidation	4	8.990%	180	35

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Prepayment Loan Detail - Prepayments during Current Period

Group	Loan Number	State	LTV at Origination	First Payment Date	Original Principal Balance	Prepayment Amount	PIF Type	Months Delinquent	Current Loan Rate	Original Term	Seasoning
2(B)	0011430199	CA	20.00	01-Feb-2006	88,008.00	85,393.19	Liquidation	1	10.875%	180	35
2(B)	0050915920	TN	85.00	01-Dec-2005	127,500.00	122,947.75	Loan Paid in Full	0	6.990%	360	37
2(B)	0050996800	NV	42.13	01-Jan-2006	75,000.00	64,931.33	Loan Paid in Full	0	9.240%	180	36
2(B)	0051024480	NC	80.00	01-Dec-2005	121,600.00	117,893.20	Loan Paid in Full	0	7.990%	360	37
2(B)	0051027960	NC	90.00	08-Dec-2005	58,500.00	56,295.44	Liquidation	12	8.790%	360	37
2(B)	0051052810	IL	80.00	01-Dec-2005	50,800.00	49,824.78	Liquidation	9	10.390%	360	37
2(B)	0051122170	IL	85.00	01-Jan-2006	266,900.00	259,113.43	Loan Paid in Full	(1)	7.790%	360	36
2(B)	0051196710	OH	80.00	05-Jan-2006	196,000.00	189,118.14	Loan Paid in Full	(1)	7.340%	180	36

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Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period

Summary	Loan Count	Prior Balance	Prepayment Penalty Amount	Prepayment Penalty Waived
1(A)	0	0.00	0.00	0.00
1(B)	0	0.00	0.00	0.00
2(A)	0	0.00	0.00	0.00
2(B)	0	0.00	0.00	0.00
Total	0	0.00	0.00	0.00

Prepayment Penalty Loan Detail - Prepayment Penalty Paid during Current Period

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

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Prepayment Rates

Summary

SMM

Current Month 3.523%
3 Month Average 3.645%
12 Month Average 4.046%

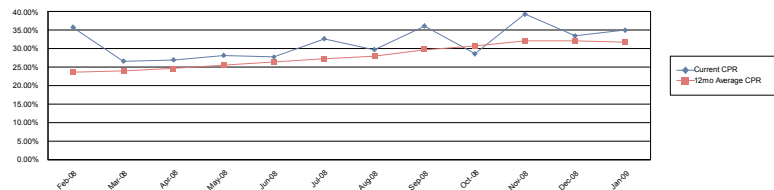
CPR

Current Month 34.973%
3 Month Average 35.911%
12 Month Average 31.650%

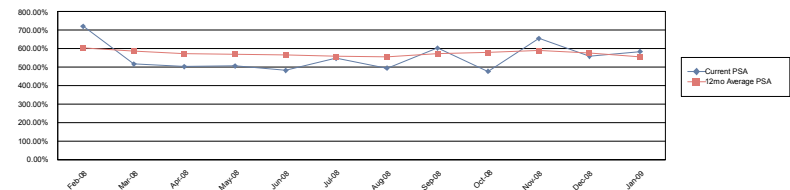
PSA

Current Month 582.883%
3 Month Average 598.516%
12 Month Average 553.419%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



1(A)

SMM

Current Month 3.294%
3 Month Average 2.815%
12 Month Average 3.709%

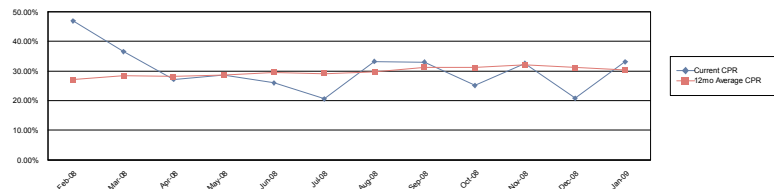
CPR

Current Month 33.099%
3 Month Average 28.808%
12 Month Average 30.318%

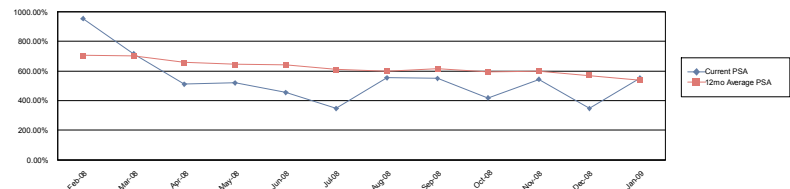
PSA

Current Month 551.646%
3 Month Average 480.135%
12 Month Average 538.788%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

1(B)

SMM

Current Month (0.002)%
3 Month Average 0.308%
12 Month Average 1.565%

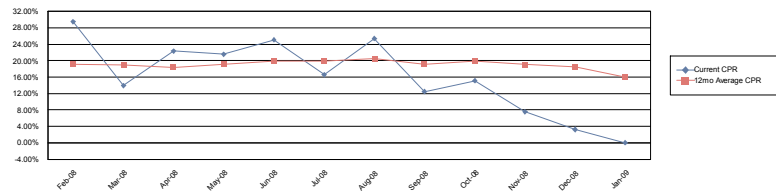
CPR

Current Month (0.019)%
3 Month Average 3.590%
12 Month Average 16.049%

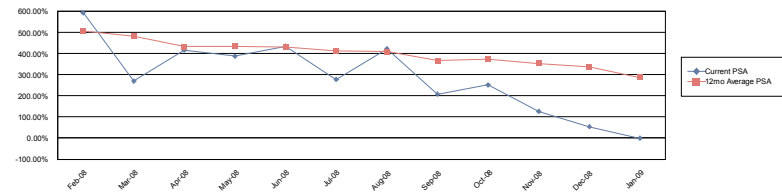
PSA

Current Month (0.321)%
3 Month Average 59.825%
12 Month Average 286.918%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



2(A)

SMM

Current Month 4.154%
3 Month Average 4.161%
12 Month Average 4.318%

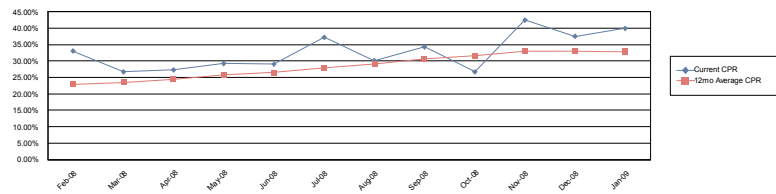
CPR

Current Month 39.896%
3 Month Average 39.923%
12 Month Average 32.775%

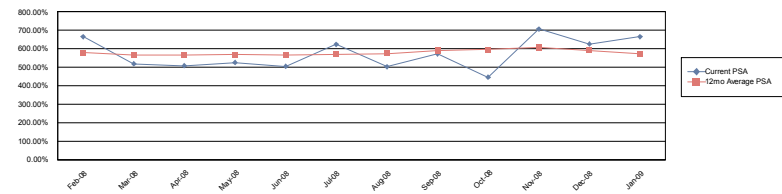
PSA

Current Month 664.941%
3 Month Average 665.379%
12 Month Average 571.239%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

2(B)

SMM

Current Month	1.525%
3 Month Average	3.045%
12 Month Average	3.716%

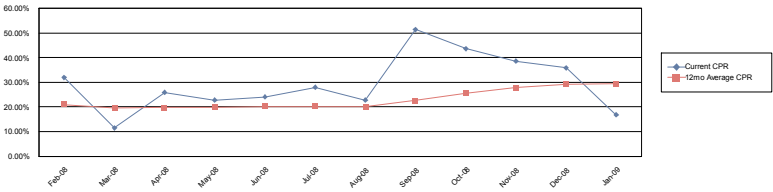
CPR

Current Month	16.844%
3 Month Average	30.419%
12 Month Average	29.409%

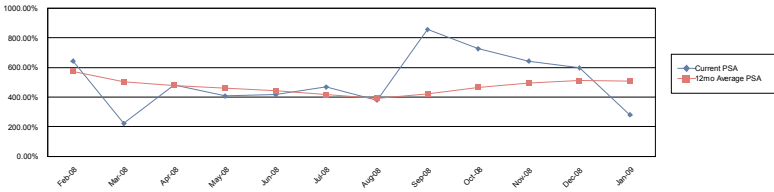
PSA

Current Month	280.733%
3 Month Average	506.980%
12 Month Average	510.087%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



Calculation Methodology:

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

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

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

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

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0011358658	473,973.02	498,808.83	9.625%	5.800%	3,716.89	2,845.27
0011359341	308,000.00	311,132.69	9.150%	6.100%	2,220.17	1,832.55
0011362749	216,178.33	217,968.51	10.625%	6.700%	1,941.81	1,370.00
0011364004	129,036.75	134,001.19	11.125%	10.875%	1,206.45	1,230.95
0011367917	199,088.64	202,346.40	9.750%	6.375%	1,580.40	1,228.95
0011376232	86,510.60	89,092.37	6.125%	6.125%	651.34	673.83
0011383167	309,426.14	309,088.55	6.750%	6.750%	1,949.04	1,949.18
0011383948	327,163.05	376,330.60	10.000%	5.790%	2,660.22	2,157.31
0011383958	114,576.79	120,382.09	9.975%	8.000%	929.22	860.27
0011383963	28,562.58	30,461.54	11.625%	11.625%	0.00	296.78
0011384552	105,760.11	111,600.04	7.475%	7.475%	717.12	759.19
0011388361	241,360.78	251,862.82	10.125%	6.875%	1,985.93	1,613.14
0011390380	125,115.73	132,910.48	9.875%	6.630%	1,054.57	830.23
0011392503	308,635.91	308,416.89	5.400%	5.400%	1,479.19	1,479.28
0011392571	164,706.45	178,344.72	8.750%	7.375%	1,258.37	1,203.22
0011396048	497,000.00	497,000.00	6.875%	6.875%	2,640.31	2,640.31
0011396695	308,000.00	308,000.00	6.750%	6.750%	1,604.17	1,604.17
0011397520	250,170.50	256,350.97	10.990%	5.250%	2,311.68	1,379.28
0011399140	496,251.74	510,782.20	9.250%	6.850%	3,749.25	3,260.39
0011399915	489,074.98	529,865.85	10.125%	8.125%	4,210.37	3,837.82
0011403873	219,739.30	232,166.48	7.800%	6.250%	1,421.50	1,393.57
0011403874	54,724.70	57,260.11	10.750%	7.250%	496.20	573.71
0011405059	270,590.11	285,855.99	9.375%	8.375%	2,070.15	2,118.28
0011407210	331,130.95	347,936.39	9.625%	8.250%	2,597.37	2,550.10
0011407267	144,877.59	148,437.31	10.750%	9.375%	1,262.94	1,202.34
0011409241	190,063.31	206,798.85	9.725%	7.725%	1,504.72	1,442.34
0011409243	47,484.57	50,125.27	12.500%	12.500%	492.49	653.83
0011410446	222,187.07	230,579.96	9.375%	9.375%	1,793.57	1,870.01
0011411541	207,578.94	217,621.06	9.375%	9.375%	1,587.65	1,762.21
0011414266	71,251.01	79,805.87	9.225%	10.225%	567.61	702.26
0011415274	238,566.92	254,656.08	9.375%	6.000%	1,925.79	1,489.62
0011415276	56,746.31	60,657.07	9.990%	6.875%	0.00	596.10
0011416196	40,281.22	41,835.77	10.750%	9.000%	365.83	327.58
0011420757	246,932.01	259,206.96	9.750%	9.750%	1,959.70	2,168.20
0011420829	490,161.55	553,806.51	9.500%	7.125%	3,795.86	3,650.18
0011422478	175,453.47	190,352.44	9.125%	6.620%	1,261.07	1,189.38
0011426588	274,098.51	314,852.95	10.445%	7.250%	2,423.30	2,102.97
0011426592	69,433.13	77,929.80	11.990%	10.500%	0.00	696.05
0011427460	922,799.67	989,611.88	9.125%	6.750%	6,882.15	5,588.83

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Modifications						
Loan Number	Beginning Scheduled Balance	Current Scheduled Balance	Prior Rate	Modified Rate	Prior Payment	Modified Payment
0011427494	333,420.00	362,918.98	8.450%	5.500%	2,476.16	2,013.68
0011427495	84,933.37	89,650.99	10.750%	6.875%	0.00	573.96
0011427618	100,004.41	109,257.45	9.125%	6.000%	745.82	640.08
0011427619	24,749.27	25,130.12	8.990%	7.000%	193.10	162.54
0011430094	107,272.87	131,706.91	10.000%	8.545%	913.83	999.52
0051024830	175,602.37	175,236.33	10.500%	2.750%	1,408.34	768.46
0051027880	181,642.65	181,523.26	9.625%	9.625%	1,338.67	1,576.32
0051029120	119,274.37	139,300.55	12.500%	12.500%	1,287.16	1,287.16
0051033350	95,307.70	95,108.16	9.990%	2.750%	749.72	417.95
0051041650	78,770.98	78,715.23	9.500%	9.500%	618.69	679.35
0051076370	93,060.72	109,894.92	8.875%	8.875%	758.45	758.45

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

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

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

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Interest Rate Stratification

Current Interest Rate Range (%)		Summary			1(A)			1(B)		
		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(%)
< 4.000		54	9,826,548.39	1.028	3	808,022.54	0.431	0	0.00	0.000
4.000	4.499	49	7,616,570.71	0.797	1	297,069.12	0.158	0	0.00	0.000
4.500	4.999	5	1,028,247.50	0.108	0	0.00	0.000	0	0.00	0.000
5.000	5.499	138	21,665,301.27	2.266	15	3,901,538.37	2.080	7	505,035.52	1.681
5.500	5.999	65	15,785,766.25	1.651	20	4,981,232.89	2.655	7	1,524,321.60	5.075
6.000	6.499	152	41,016,603.46	4.291	29	7,321,862.02	3.903	11	1,713,666.70	5.705
6.500	6.999	335	77,230,876.33	8.079	74	17,149,448.80	9.142	30	6,318,811.29	21.038
7.000	7.499	314	65,284,257.95	6.830	47	9,564,500.44	5.099	29	5,141,010.51	17.116
7.500	7.999	397	77,305,765.35	8.087	68	14,515,708.04	7.738	35	6,209,400.28	20.674
8.000	8.499	264	42,789,589.40	4.476	31	6,782,234.72	3.615	19	2,056,203.62	6.846
8.500	8.999	502	86,116,577.34	9.009	97	18,842,848.20	10.045	22	2,067,917.86	6.885
9.000	9.499	601	131,557,932.23	13.763	137	28,941,261.41	15.428	8	545,162.92	1.815
9.500	9.999	882	160,333,136.66	16.773	182	34,573,161.72	18.430	20	1,167,575.66	3.887
10.000	10.499	511	90,877,538.42	9.507	117	20,627,873.42	10.996	3	110,797.05	0.369
10.500	10.999	568	73,848,893.07	7.725	77	14,043,718.89	7.486	20	1,241,940.28	4.135
11.000	11.499	266	32,169,306.48	3.365	24	4,527,112.19	2.413	11	818,173.04	2.724
11.500	11.999	179	15,349,721.11	1.606	5	712,042.67	0.380	9	498,936.78	1.661
12.000	12.499	48	3,221,223.24	0.337	0	0.00	0.000	1	23,397.76	0.078
12.500	12.999	40	2,753,280.21	0.288	0	0.00	0.000	2	93,147.65	0.310
13.000	13.499	3	136,152.37	0.014	0	0.00	0.000	0	0.00	0.000
13.500	13.999	0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
>= 14.000		0	0.00	0.000	0	0.00	0.000	0	0.00	0.000
Total		5,373	955,913,287.74	100.000	927	187,589,635.44	100.000	234	30,035,498.52	100.000

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Interest Rate Stratification

Current Interest Rate Range (%)		2(A)			2(B)		
		Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)	Number Of Loans	Outstanding Scheduled Balance(\$)	Percentage Of Balance(%)
< 4.000		48	8,782,028.66	1.432	3	236,497.19	0.189
4.000	4.499	45	7,046,670.45	1.149	3	272,831.14	0.218
4.500	4.999	5	1,028,247.50	0.168	0	0.00	0.000
5.000	5.499	101	16,046,720.97	2.616	15	1,212,006.41	0.970
5.500	5.999	31	7,248,932.20	1.182	7	2,031,279.56	1.625
6.000	6.499	94	27,734,045.84	4.522	18	4,247,028.90	3.398
6.500	6.999	154	39,394,891.22	6.423	77	14,367,725.02	11.496
7.000	7.499	153	35,153,462.04	5.732	85	15,425,284.96	12.343
7.500	7.999	182	39,095,834.42	6.375	112	17,484,822.61	13.991
8.000	8.499	126	24,923,062.83	4.064	88	9,028,088.23	7.224
8.500	8.999	230	51,755,982.26	8.439	153	13,449,829.02	10.762
9.000	9.499	394	97,737,050.52	15.936	62	4,334,457.38	3.468
9.500	9.999	500	113,960,079.61	18.581	180	10,632,319.67	8.508
10.000	10.499	307	64,983,929.16	10.596	84	5,154,938.79	4.125
10.500	10.999	254	45,082,210.13	7.351	217	13,481,023.77	10.787
11.000	11.499	134	20,856,248.16	3.401	97	5,967,773.09	4.775
11.500	11.999	70	9,252,095.12	1.509	95	4,886,646.54	3.910
12.000	12.499	20	1,896,179.58	0.309	27	1,301,645.90	1.042
12.500	12.999	11	1,213,365.85	0.198	27	1,446,766.71	1.158
13.000	13.499	2	122,111.11	0.020	1	14,041.26	0.011
13.500	13.999	0	0.00	0.000	0	0.00	0.000
>= 14.000		0	0.00	0.000	0	0.00	0.000
Total		2,861	613,313,147.63	100.000	1,351	124,975,006.15	100.000

Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
Series 2006-HE2

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

April 28, 2006

LIBOR Business Day

London Business Day: Any day on which dealings in deposits of United States dollars are transacted in the London interbank market.

Remittance Date

With respect to any Distribution Date, the second Business Day immediately preceding such Distribution Date.

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 calendar month in which such Distribution Date occurs.

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 Certificate issued in definitive form, the Record Date shall be the close of business on the last Business Day of the month preceding the month in which such applicable Distribution Date occurs.

LIBOR Determination Date

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

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 May 2006.

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.