

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

24-Mar-2009 4:35:09PM

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 | 03/24/2009 | 0.64375 % | 115,348,772.60 | 57,520.94 | 2,473,986.50 | 0.00 | 112,874,786.10 | 2,531,507.44 | 0.00 |
| A-2a | 617451ES4 | 03/24/2009 | 0.54375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-2b | 617451ET2 | 03/24/2009 | 0.59375 % | 17,264,386.16 | 7,940.55 | 12,323,772.57 | 0.00 | 4,940,613.59 | 12,331,713.12 | 0.00 |
| A-2c | 617451EU9 | 03/24/2009 | 0.65375 % | 295,470,000.00 | 149,630.75 | 0.00 | 0.00 | 295,470,000.00 | 149,630.75 | 0.00 |
| A-2d | 617451EV7 | 03/24/2009 | 0.74375 % | 183,755,000.00 | 105,867.32 | 0.00 | 0.00 | 183,755,000.00 | 105,867.32 | 0.00 |
| M-1 | 617451EW5 | 03/24/2009 | 0.80375 % | 78,206,000.00 | 48,691.91 | 0.00 | 0.00 | 78,206,000.00 | 48,691.91 | 0.00 |
| M-2 | 617451EX3 | 03/24/2009 | 0.82375 % | 71,406,000.00 | 45,564.43 | 0.00 | 0.00 | 71,406,000.00 | 45,564.43 | 0.00 |
| M-3 | 617451EY1 | 03/24/2009 | 0.84375 % | 43,070,000.00 | 28,150.39 | 0.00 | 0.00 | 43,070,000.00 | 28,150.39 | 0.00 |
| M-4 | 617451EZ8 | 03/24/2009 | 0.95375 % | 37,403,000.00 | 27,633.55 | 0.00 | 0.00 | 37,403,000.00 | 27,633.55 | 0.00 |
| M-5 | 617451FA2 | 03/24/2009 | 0.96375 % | 36,270,000.00 | 27,077.45 | 0.00 | 0.00 | 36,270,000.00 | 27,077.45 | 0.00 |
| M-6 | 617451FB0 | 03/24/2009 | 1.04375 % | 32,869,000.00 | 26,575.33 | 0.00 | 2,758,277.24 | 30,110,722.76 | 26,575.33 | 2,758,277.24 |
| B-1 | 617451FC8 | 03/24/2009 | 1.57375 % | 7,766,390.71 | 9,467.84 | 0.00 | 7,766,390.71 | 0.00 | 9,467.84 | 32,869,000.00 |
| B-2 | 617451FD6 | 03/24/2009 | 1.67375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 29,468,999.99 |
| B-3 | 617451FE4 | 03/24/2009 | 2.62375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 23,802,000.00 |
| X | MSC06HE2X | 02/27/2009 | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| R | MSC06HE2R | 02/27/2009 | 0.00000 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| P | MSC06HE2P | 02/27/2009 | 0.00000 % | 0.01 | 0.00 | 0.00 | 0.00 | 0.01 | 0.00 | 0.00 |
| Totals | | | | 918,828,549.48 | 534,120.46 | 14,797,759.07 | 10,524,667.95 | 893,506,122.46 | 15,331,879.53 | 88,898,277.23 |

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 | 115,348,772.60 | 0.00 | 2,473,986.50 | 0.00 | 0.00 | 2,473,986.50 | 112,874,786.10 | 0.25905349 | 2,473,986.50 |
| 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 | 17,264,386.16 | 0.00 | 12,323,772.57 | 0.00 | 0.00 | 12,323,772.57 | 4,940,613.59 | 0.02509327 | 12,323,772.57 |
| 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 | 2,758,277.24 | 2,758,277.24 | 30,110,722.76 | 0.91608272 | 0.00 |
| B-1 | 32,869,000.00 | 7,766,390.71 | 0.00 | 0.00 | 0.00 | 7,766,390.71 | 7,766,390.71 | 0.00 | 0.00000000 | 0.00 |
| B-2 | 29,469,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 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 | 918,828,549.48 | 0.00 | 14,797,759.07 | 0.00 | 10,524,667.95 | 25,322,427.02 | 893,506,122.46 | 0.39417074 | 14,797,759.07 |

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 | 264.73141605 | 0.00000000 | 5.67792734 | 0.00000000 | 0.00000000 | 5.67792734 | 259.05348871 | 0.25905349 | 5.67792734 |
| 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 | 87.68543938 | 0.00000000 | 62.59217111 | 0.00000000 | 0.00000000 | 62.59217111 | 25.09326827 | 0.02509327 | 62.59217111 |
| 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 | 83.91728498 | 83.91728498 | 916.08271502 | 0.91608272 | 0.00000000 |
| B-1 | 32,869,000.00 | 236.28314552 | 0.00000000 | 0.00000000 | 0.00000000 | 236.28314552 | 236.28314552 | 0.00000000 | 0.00000000 | 0.00000000 |
| B-2 | 29,469,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 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 | 02/25/09 - 03/24/09 | 28 | 0.64375 % | 115,348,772.60 | 57,754.49 | 0.00 | 0.00 | 233.55 | 57,520.94 | 0.00 | 112,874,786.10 |
| A-2a | N/A | N/A | 0.54375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| A-2b | 02/25/09 - 03/24/09 | 28 | 0.59375 % | 17,264,386.16 | 7,972.79 | 0.00 | 0.00 | 32.24 | 7,940.55 | 0.00 | 4,940,613.59 |
| A-2c | 02/25/09 - 03/24/09 | 28 | 0.65375 % | 295,470,000.00 | 150,238.29 | 0.00 | 0.00 | 607.53 | 149,630.75 | 0.00 | 295,470,000.00 |
| A-2d | 02/25/09 - 03/24/09 | 28 | 0.74375 % | 183,755,000.00 | 106,297.16 | 0.00 | 0.00 | 429.85 | 105,867.32 | 0.00 | 183,755,000.00 |
| M-1 | 02/25/09 - 03/24/09 | 28 | 0.80375 % | 78,206,000.00 | 48,889.61 | 0.00 | 0.00 | 197.70 | 48,691.91 | 0.00 | 78,206,000.00 |
| M-2 | 02/25/09 - 03/24/09 | 28 | 0.82375 % | 71,406,000.00 | 45,749.43 | 0.00 | 0.00 | 185.00 | 45,564.43 | 0.00 | 71,406,000.00 |
| M-3 | 02/25/09 - 03/24/09 | 28 | 0.84375 % | 43,070,000.00 | 28,264.69 | 0.00 | 0.00 | 114.30 | 28,150.39 | 0.00 | 43,070,000.00 |
| M-4 | 02/25/09 - 03/24/09 | 28 | 0.95375 % | 37,403,000.00 | 27,745.75 | 0.00 | 0.00 | 112.20 | 27,633.55 | 0.00 | 37,403,000.00 |
| M-5 | 02/25/09 - 03/24/09 | 28 | 0.96375 % | 36,270,000.00 | 27,187.39 | 0.00 | 0.00 | 109.94 | 27,077.45 | 0.00 | 36,270,000.00 |
| M-6 | 02/25/09 - 03/24/09 | 28 | 1.04375 % | 32,869,000.00 | 26,683.24 | 0.00 | 0.00 | 107.90 | 26,575.33 | 0.00 | 30,110,722.76 |
| B-1 | 02/25/09 - 03/24/09 | 28 | 1.57375 % | 7,766,390.71 | 9,506.28 | 0.00 | 0.00 | 38.44 | 9,467.84 | 0.00 | 0.00 |
| B-2 | N/A | N/A | 1.67375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| B-3 | N/A | N/A | 2.62375 % | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| X | N/A | N/A | 0.00000 % | 918,828,549.47 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 893,506,122.45 |
| 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 | | | | | 536,289.12 | 0.00 | 0.00 | 2,168.65 | 534,120.46 | 0.00 | |

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

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Interest Distribution Factors Statement

| Class | Original Face Amount | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Current Interest Shortfall(1) | Non- Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/ Notional Balance |
|-------|----------------------------|--------------------------------|--|--------------------------------|--|-------------------------------------|--|-----------------------------------|---|---|
| A-1 | 435,720,000.00 | 0.64375 % | 264.73141605 | 0.13254955 | 0.00000000 | 0.00000000 | 0.00053601 | 0.13201354 | 0.00000000 | 259.05348871 |
| A-2a | 690,310,000.00 | 0.54375 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| A-2b | 196,890,000.00 | 0.59375 % | 87.68543938 | 0.04049363 | 0.00000000 | 0.00000000 | 0.00016375 | 0.04032988 | 0.00000000 | 25.09326827 |
| A-2c | 295,470,000.00 | 0.65375 % | 1000.00000000 | 0.50847223 | 0.00000000 | 0.00000000 | 0.00205615 | 0.50641605 | 0.00000000 | 1000.00000000 |
| A-2d | 183,755,000.00 | 0.74375 % | 1000.00000000 | 0.57847220 | 0.00000000 | 0.00000000 | 0.00233926 | 0.57613300 | 0.00000000 | 1000.00000000 |
| M-1 | 78,206,000.00 | 0.80375 % | 1000.00000000 | 0.62513886 | 0.00000000 | 0.00000000 | 0.00252794 | 0.62261092 | 0.00000000 | 1000.00000000 |
| M-2 | 71,406,000.00 | 0.82375 % | 1000.00000000 | 0.64069448 | 0.00000000 | 0.00000000 | 0.00259082 | 0.63810366 | 0.00000000 | 1000.00000000 |
| M-3 | 43,070,000.00 | 0.84375 % | 1000.00000000 | 0.65625006 | 0.00000000 | 0.00000000 | 0.00265382 | 0.65359624 | 0.00000000 | 1000.00000000 |
| M-4 | 37,403,000.00 | 0.95375 % | 1000.00000000 | 0.74180547 | 0.00000000 | 0.00000000 | 0.00299976 | 0.73880571 | 0.00000000 | 1000.00000000 |
| M-5 | 36,270,000.00 | 0.96375 % | 1000.00000000 | 0.74958340 | 0.00000000 | 0.00000000 | 0.00303116 | 0.74655225 | 0.00000000 | 1000.00000000 |
| M-6 | 32,869,000.00 | 1.04375 % | 1000.00000000 | 0.81180565 | 0.00000000 | 0.00000000 | 0.00328273 | 0.80852262 | 0.00000000 | 916.08271502 |
| B-1 | 32,869,000.00 | 1.57375 % | 236.28314552 | 0.28921720 | 0.00000000 | 0.00000000 | 0.00116949 | 0.28804770 | 0.00000000 | 0.00000000 |
| B-2 | 29,469,000.00 | 1.67375 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| B-3 | 23,802,000.00 | 2.62375 % | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| X | 79,290,722.61 | 0.00000 % | 11588.09655436 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 11268.73476541 |
| 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 | 31,762,650.81 |
| Reserve Funds and Credit Enhancements | 0.00 |
| Proceeds from Repurchased Loans | 0.00 |
| Servicer Advances | 4,336,874.24 |
| Gains & Subsequent Recoveries (Realized Losses) | (15,456,241.74) |
| Prepayment Penalties | 0.00 |
| Swap/Cap Payments | 0.00 |
| Total Deposits | 20,643,283.31 |
| Withdrawals | |
| Swap Payments | 367,521.29 |
| Reserve Funds and Credit Enhancements | 0.00 |
| Reimbursement for Servicer Advances | 4,558,357.31 |
| Total Administration Fees | 385,525.18 |
| Payment of Interest and Principal | 15,331,879.53 |
| Total Withdrawals (Pool Distribution Amount) | 20,643,283.31 |
| Ending Balance | 0.00 |

Servicer Advances are calculated as delinquent scheduled principal and interest.

| PREPAYMENT/CURTAILMENT INTEREST SHORTFALL | |
|---|----------|
| Total Prepayment/Curtailment Interest Shortfall | 2,168.65 |
| Servicing Fee Support | 0.00 |
| Non-Supported Prepayment/Curtailment Interest Shortfall | 2,168.65 |

| ADMINISTRATION FEES | |
|---|------------|
| Gross Servicing Fee* | 382,845.27 |
| Custodian Fee** | 2,679.91 |
| Supported Prepayment/Curtailment Interest Shortfall | 0.00 |
| Total Administration Fees | 385,525.18 |

*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 | | 34,518.14 | 402,039.43 | (367,521.29) |

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Distribution Date: 25-Mar-2009

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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 | 8.441924 | 7.145755 | 8.545808 | 6.348677 | 8.193616 |
| Weighted Average Net Rate | 7.941924 | 6.645755 | 8.045807 | 5.848677 | 7.693616 |
| Weighted Average Pass-Through Rate | 7.938424 | 6.642255 | 8.042308 | 5.845177 | 7.690116 |
| Weighted Average Remaining Term | 322 | 290 | 322 | 233 | 310 |
| Principal and Interest Constant | 1,385,135.71 | 206,582.96 | 4,529,490.82 | 730,402.92 | 6,851,612.41 |
| Beginning Loan Count | 902 | 229 | 2,762 | 1,289 | 5,182 |
| Loans Paid in Full | 12 | 2 | 81 | 29 | 124 |
| Ending Loan Count | 890 | 227 | 2,681 | 1,260 | 5,058 |
| Beginning Scheduled Balance | 182,226,734.81 | 29,750,269.82 | 587,140,280.76 | 119,711,264.08 | 918,828,549.47 |
| Ending Scheduled Balance | 178,989,321.26 | 29,368,050.95 | 568,023,967.58 | 117,124,782.66 | 893,506,122.45 |
| Actual Ending Collateral Balance | 179,603,387.52 | 29,444,949.66 | 570,193,281.36 | 117,402,365.82 | 896,643,984.36 |
| Scheduled Principal | 103,182.17 | 29,426.17 | 348,166.91 | 97,062.78 | 577,838.03 |
| Unscheduled Principal | 3,134,231.38 | 352,792.70 | 18,768,245.46 | 2,489,418.64 | 24,744,688.18 |
| Negative Amortized Principal | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Scheduled Interest | 1,281,953.54 | 177,156.79 | 4,181,323.91 | 633,340.14 | 6,273,774.38 |
| Servicing Fees | 75,927.81 | 12,395.95 | 244,641.82 | 49,879.69 | 382,845.27 |
| 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 | 531.49 | 86.77 | 1,712.49 | 349.16 | 2,679.91 |
| 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 | 1,205,494.24 | 164,674.07 | 3,934,969.60 | 583,111.29 | 5,888,249.20 |
| Realized Loss Amount | 1,741,331.29 | 194,583.17 | 11,413,217.14 | 2,107,110.14 | 15,456,241.74 |
| Cumulative Realized Loss | 36,318,502.46 | 5,338,307.44 | 161,023,937.80 | 76,184,351.77 | 278,865,099.47 |
| Percentage of Cumulative Losses | 7.3478 | 9.9220 | 11.1285 | 28.0330 | 12.3019 |
| 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
Distribution Date: 25-Mar-2009

24-Mar-2009 4:35:09PM

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 | 34.357950% |
| LIBOR | 0.473750% |
| Swap LIBOR | 0.479987% |
| 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 | 12.746321% |
| Calculated Value | 56.129782% |
| Cumulative Loss Trigger Event | |
| Trigger Result | Fail |
| Threshold Value | 2.816667% |
| Calculated Value | 12.051636% |
| Trigger Event | |
| Trigger Result | N/A |

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24-Mar-2009 4:35:09PM

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 | 19 | 2,297,476.98 | 0-29 Days | 3 | 761,536.85 | 0-29 Days | 0 | 0.00 | 0-29 Days | 22 | 3,059,013.83 |
| 30 Days | 296 | 48,646,469.10 | 30 Days | 9 | 1,536,113.60 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 305 | 50,182,582.70 |
| 60 Days | 170 | 31,565,424.74 | 60 Days | 15 | 1,119,267.46 | 60 Days | 4 | 674,959.24 | 60 Days | 0 | 0.00 | 60 Days | 189 | 33,359,651.44 |
| 90 Days | 86 | 13,303,240.23 | 90 Days | 10 | 786,007.12 | 90 Days | 71 | 17,097,538.19 | 90 Days | 0 | 0.00 | 90 Days | 167 | 31,186,785.54 |
| 120 Days | 72 | 10,433,697.28 | 120 Days | 19 | 2,535,611.52 | 120 Days | 80 | 20,110,261.15 | 120 Days | 4 | 539,718.15 | 120 Days | 175 | 33,619,288.10 |
| 150 Days | 56 | 6,750,183.47 | 150 Days | 25 | 3,303,925.73 | 150 Days | 84 | 17,811,362.73 | 150 Days | 4 | 672,971.38 | 150 Days | 169 | 28,538,443.31 |
| 180+ Days | 375 | 44,461,588.78 | 180+ Days | 112 | 19,951,413.97 | 180+ Days | 675 | 160,321,597.20 | 180+ Days | 574 | 138,521,764.82 | 180+ Days | 1,736 | 363,256,364.77 |
| | 1,055 | 155,160,603.60 | | 209 | 31,529,816.38 | | 917 | 216,777,255.36 | | 582 | 139,734,454.35 | | 2,763 | 543,202,129.69 |
| 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 | 0.375643 % | 0.256231 % | 0-29 Days | 0.059312 % | 0.084932 % | 0-29 Days | 0.000000 % | 0.000000 % | 0-29 Days | 0.434955 % | 0.341163 % |
| 30 Days | 5.852115 % | 5.425394 % | 30 Days | 0.177936 % | 0.171318 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 0.000000 % | 0.000000 % | 30 Days | 6.030051 % | 5.596712 % |
| 60 Days | 3.361012 % | 3.520397 % | 60 Days | 0.296560 % | 0.124829 % | 60 Days | 0.079083 % | 0.075276 % | 60 Days | 0.000000 % | 0.000000 % | 60 Days | 3.736655 % | 3.720501 % |
| 90 Days | 1.700277 % | 1.483670 % | 90 Days | 0.197707 % | 0.087661 % | 90 Days | 1.403717 % | 1.906837 % | 90 Days | 0.000000 % | 0.000000 % | 90 Days | 3.301700 % | 3.478168 % |
| 120 Days | 1.423488 % | 1.163639 % | 120 Days | 0.375643 % | 0.282789 % | 120 Days | 1.581653 % | 2.242837 % | 120 Days | 0.079083 % | 0.060193 % | 120 Days | 3.459866 % | 3.749458 % |
| 150 Days | 1.107157 % | 0.752828 % | 150 Days | 0.494267 % | 0.368477 % | 150 Days | 1.660735 % | 1.986448 % | 150 Days | 0.079083 % | 0.075054 % | 150 Days | 3.341242 % | 3.182807 % |
| 180+ Days | 7.413998 % | 4.958667 % | 180+ Days | 2.214314 % | 2.225121 % | 180+ Days | 13.345196 % | 17.880184 % | 180+ Days | 11.348359 % | 15.448915 % | 180+ Days | 34.321866 % | 40.512887 % |
| | 20.858047 % | 17.304594 % | | 4.132068 % | 3.516425 % | | 18.129696 % | 24.176514 % | | 11.506524 % | 15.584162 % | | 54.626335 % | 60.581696 % |

Current Period Class A Insufficient Funds

0.00

Principal Balance of Contaminated Properties

0.00

Periodic Advance

4,336,874.24

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

Contact: Customer Service - CTSLink
Wells Fargo Bank, N.A.
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Telephone: 1-866-846-4526
Fax: 240-586-8675

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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 | 3 | 460,836.40 | 0-29 Days | 1 | 205,986.74 | 0-29 Days | 0 | 0.00 | 0-29 Days | 4 | 666,823.14 |
| 30 Days | 46 | 9,848,089.35 | 30 Days | 4 | 1,108,899.07 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 50 | 10,956,988.42 |
| 60 Days | 40 | 7,790,035.99 | 60 Days | 2 | 167,637.48 | 60 Days | 1 | 292,622.54 | 60 Days | 0 | 0.00 | 60 Days | 43 | 8,250,296.01 |
| 90 Days | 13 | 2,843,014.17 | 90 Days | 2 | 102,280.11 | 90 Days | 19 | 4,493,243.06 | 90 Days | 0 | 0.00 | 90 Days | 34 | 7,438,537.34 |
| 120 Days | 7 | 1,076,032.39 | 120 Days | 3 | 405,513.71 | 120 Days | 12 | 2,573,982.53 | 120 Days | 2 | 184,505.72 | 120 Days | 24 | 4,240,034.35 |
| 150 Days | 1 | 186,756.75 | 150 Days | 4 | 705,032.33 | 150 Days | 22 | 4,195,302.11 | 150 Days | 1 | 293,943.12 | 150 Days | 28 | 5,381,034.31 |
| 180+ Days | 34 | 8,656,780.89 | 180+ Days | 16 | 3,927,982.73 | 180+ Days | 177 | 38,161,313.22 | 180+ Days | 110 | 23,969,172.87 | 180+ Days | 337 | 74,715,249.71 |
| | 141 | 30,400,709.54 | | 34 | 6,878,181.83 | | 232 | 49,922,450.20 | | 113 | 24,447,621.71 | | 520 | 111,648,963.28 |
| | | | 0-29 Days | 0.337079% | 0.256586% | 0-29 Days | 0.112360% | 0.114690% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 0.449438% | 0.371275% |
| 30 Days | 5.168539% | 5.483243% | 30 Days | 0.449438% | 0.617415% | 30 Days | 0.000000% | 0.000000% | 30 Days | 0.000000% | 0.000000% | 30 Days | 5.617978% | 6.100658% |
| 60 Days | 4.494382% | 4.337355% | 60 Days | 0.224719% | 0.093338% | 60 Days | 0.112360% | 0.162927% | 60 Days | 0.000000% | 0.000000% | 60 Days | 4.831461% | 4.593619% |
| 90 Days | 1.460674% | 1.582940% | 90 Days | 0.224719% | 0.056948% | 90 Days | 2.134831% | 2.501759% | 90 Days | 0.000000% | 0.000000% | 90 Days | 3.820225% | 4.141646% |
| 120 Days | 0.786517% | 0.599116% | 120 Days | 0.337079% | 0.225783% | 120 Days | 1.348315% | 1.433148% | 120 Days | 0.224719% | 0.102730% | 120 Days | 2.696629% | 2.360776% |
| 150 Days | 0.112360% | 0.103983% | 150 Days | 0.449438% | 0.392550% | 150 Days | 2.471910% | 2.335870% | 150 Days | 0.112360% | 0.163662% | 150 Days | 3.146067% | 2.996065% |
| 180+ Days | 3.820225% | 4.819943% | 180+ Days | 1.797753% | 2.187032% | 180+ Days | 19.887640% | 21.247546% | 180+ Days | 12.359551% | 13.345613% | 180+ Days | 37.865169% | 41.600134% |
| | 15.842697% | 16.926579% | | 3.820225% | 3.829650% | | 26.067416% | 27.795940% | | 12.696629% | 13.612005% | | 58.426966% | 62.164175% |

| 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 | 139,232.01 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 2 | 139,232.01 |
| 30 Days | 13 | 1,362,723.34 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 13 | 1,362,723.34 |
| 60 Days | 8 | 848,053.40 | 60 Days | 2 | 52,968.10 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 10 | 901,021.50 |
| 90 Days | 4 | 625,906.51 | 90 Days | 0 | 0.00 | 90 Days | 1 | 218,970.95 | 90 Days | 0 | 0.00 | 90 Days | 5 | 844,877.46 |
| 120 Days | 4 | 465,377.68 | 120 Days | 2 | 87,980.97 | 120 Days | 3 | 761,207.41 | 120 Days | 0 | 0.00 | 120 Days | 9 | 1,314,566.06 |
| 150 Days | 3 | 174,827.42 | 150 Days | 0 | 0.00 | 150 Days | 3 | 613,073.57 | 150 Days | 0 | 0.00 | 150 Days | 6 | 787,900.99 |
| 180+ Days | 18 | 1,164,766.02 | 180+ Days | 2 | 143,595.91 | 180+ Days | 9 | 1,894,448.36 | 180+ Days | 6 | 923,861.37 | 180+ Days | 35 | 4,126,671.66 |
| | 50 | 4,641,654.37 | | 8 | 423,776.99 | | 16 | 3,487,700.29 | | 6 | 923,861.37 | | 80 | 9,476,993.02 |
| | | | 0-29 Days | 0.881057% | 0.472855% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 0.881057% | 0.472855% |
| 30 Days | 5.726872% | 4.628038% | 30 Days | 0.000000% | 0.000000% | 30 Days | 0.000000% | 0.000000% | 30 Days | 0.000000% | 0.000000% | 30 Days | 5.726872% | 4.628038% |
| 60 Days | 3.524229% | 2.880132% | 60 Days | 0.881057% | 0.179889% | 60 Days | 0.000000% | 0.000000% | 60 Days | 0.000000% | 0.000000% | 60 Days | 4.405286% | 3.060021% |
| 90 Days | 1.762115% | 2.125684% | 90 Days | 0.000000% | 0.000000% | 90 Days | 0.440529% | 0.743662% | 90 Days | 0.000000% | 0.000000% | 90 Days | 2.202643% | 2.869346% |
| 120 Days | 1.762115% | 1.580501% | 120 Days | 0.881057% | 0.298798% | 120 Days | 1.321586% | 2.585188% | 120 Days | 0.000000% | 0.000000% | 120 Days | 3.964758% | 4.464487% |
| 150 Days | 1.321586% | 0.593743% | 150 Days | 0.000000% | 0.000000% | 150 Days | 1.321586% | 2.082101% | 150 Days | 0.000000% | 0.000000% | 150 Days | 2.643172% | 2.675844% |
| 180+ Days | 7.929515% | 3.955741% | 180+ Days | 0.881057% | 0.487676% | 180+ Days | 3.964758% | 6.433865% | 180+ Days | 2.643172% | 3.137589% | 180+ Days | 15.418502% | 14.014871% |
| | 22.026432% | 15.763839% | | 3.524229% | 1.439218% | | 7.048458% | 11.844817% | | 2.643172% | 3.137589% | | 35.242291% | 32.185462% |

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

24-Mar-2009 4:35:09PM

Delinquency Status By Group

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | |
|------------|-------------|---------------|------------|-----------|---------------|-------------|------------|----------------|-----------|------------|----------------|-----------|------------|----------------|
| 2(A) | | | No of | | Actual | No of | | Actual | No of | | Actual | No of | | Actual |
| | No of Loans | Actual Bal | Loans | Balance | | Loans | Balance | | Loans | Balance | | Loans | Balance | |
| | | | 0-29 Days | 10 | 1,204,436.23 | 0-29 Days | 2 | 555,550.11 | 0-29 Days | 0 | 0.00 | 0-29 Days | 12 | 1,759,986.34 |
| 30 Days | 174 | 31,527,490.55 | 30 Days | 4 | 403,984.89 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 178 | 31,931,475.44 |
| 60 Days | 83 | 18,905,729.13 | 60 Days | 7 | 655,298.90 | 60 Days | 3 | 382,336.70 | 60 Days | 0 | 0.00 | 60 Days | 93 | 19,943,364.73 |
| 90 Days | 37 | 7,605,024.27 | 90 Days | 5 | 561,299.13 | 90 Days | 47 | 11,737,601.32 | 90 Days | 0 | 0.00 | 90 Days | 89 | 19,903,924.72 |
| 120 Days | 29 | 6,580,610.48 | 120 Days | 12 | 1,831,562.20 | 120 Days | 61 | 15,787,157.76 | 120 Days | 2 | 355,212.43 | 120 Days | 104 | 24,554,542.87 |
| 150 Days | 17 | 4,360,631.79 | 150 Days | 12 | 1,859,013.58 | 150 Days | 53 | 11,919,957.39 | 150 Days | 3 | 379,028.26 | 150 Days | 85 | 18,518,631.02 |
| 180+ Days | 69 | 17,495,010.50 | 180+ Days | 55 | 12,296,260.75 | 180+ Days | 466 | 116,127,308.32 | 180+ Days | 438 | 109,407,880.26 | 180+ Days | 1,028 | 255,326,459.83 |
| | 409 | 86,474,496.72 | | 105 | 18,811,855.68 | | 632 | 156,509,911.60 | | 443 | 110,142,120.95 | | 1,589 | 371,938,384.95 |
| | | | 0-29 Days | 0.372995% | 0.211233% | 0-29 Days | 0.074599% | 0.097432% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 0.447594% | 0.308665% |
| 30 Days | 6.490116% | 5.529264% | 30 Days | 0.149198% | 0.070851% | 30 Days | 0.000000% | 0.000000% | 30 Days | 0.000000% | 0.000000% | 30 Days | 6.639314% | 5.600114% |
| 60 Days | 3.095860% | 3.315670% | 60 Days | 0.261097% | 0.114926% | 60 Days | 0.111899% | 0.067054% | 60 Days | 0.000000% | 0.000000% | 60 Days | 3.468855% | 3.497650% |
| 90 Days | 1.380082% | 1.333763% | 90 Days | 0.186498% | 0.098440% | 90 Days | 1.753077% | 2.058530% | 90 Days | 0.000000% | 0.000000% | 90 Days | 3.319657% | 3.490733% |
| 120 Days | 1.081686% | 1.154102% | 120 Days | 0.447594% | 0.321218% | 120 Days | 2.275270% | 2.768738% | 120 Days | 0.074599% | 0.062297% | 120 Days | 3.879150% | 4.306354% |
| 150 Days | 0.634092% | 0.764764% | 150 Days | 0.447594% | 0.326032% | 150 Days | 1.976874% | 2.090512% | 150 Days | 0.111899% | 0.066474% | 150 Days | 3.170459% | 3.247781% |
| 180+ Days | 2.573667% | 3.068260% | 180+ Days | 2.051473% | 2.156507% | 180+ Days | 17.381574% | 20.366306% | 180+ Days | 16.337188% | 19.187859% | 180+ Days | 38.343902% | 44.778932% |
| | 15.255502% | 15.165822% | | 3.916449% | 3.299207% | | 23.573294% | 27.448572% | | 16.523685% | 19.316629% | | 59.268930% | 65.230229% |

| DELINQUENT | | | BANKRUPTCY | | | FORECLOSURE | | | REO | | | TOTAL | | | | |
|------------|-------------|---------------|-------------|----------------|--------------|-------------|----------------|--------------|-------------|----------------|--------------|-------------|----------------|---------------|-------------|----------------|
| 2(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 | | No of Loans | Actual Balance |
| | | | 0-29 Days | 4 | 492,972.34 | 0-29 Days | 0 | 0.00 | 0-29 Days | 0 | 0.00 | 0-29 Days | 4 | 492,972.34 | | |
| 30 Days | 63 | 5,908,165.86 | 30 Days | 1 | 23,229.64 | 30 Days | 0 | 0.00 | 30 Days | 0 | 0.00 | 30 Days | 64 | 5,931,395.50 | | |
| 60 Days | 39 | 4,021,606.22 | 60 Days | 4 | 243,362.98 | 60 Days | 0 | 0.00 | 60 Days | 0 | 0.00 | 60 Days | 43 | 4,264,969.20 | | |
| 90 Days | 32 | 2,229,295.28 | 90 Days | 3 | 122,427.88 | 90 Days | 4 | 647,722.86 | 90 Days | 0 | 0.00 | 90 Days | 39 | 2,999,446.02 | | |
| 120 Days | 32 | 2,311,676.73 | 120 Days | 2 | 210,554.64 | 120 Days | 4 | 987,913.45 | 120 Days | 0 | 0.00 | 120 Days | 38 | 3,510,144.82 | | |
| 150 Days | 35 | 2,027,967.51 | 150 Days | 9 | 739,879.82 | 150 Days | 6 | 1,083,029.66 | 150 Days | 0 | 0.00 | 150 Days | 50 | 3,850,876.99 | | |
| 180+ Days | 254 | 17,145,031.37 | 180+ Days | 39 | 3,583,574.58 | 180+ Days | 23 | 4,138,527.30 | 180+ Days | 20 | 4,220,850.32 | 180+ Days | 336 | 29,087,983.57 | | |
| | 455 | 33,643,742.97 | | 62 | 5,416,001.88 | | 37 | 6,857,193.27 | | 20 | 4,220,850.32 | | 574 | 50,137,788.44 | | |
| | | | 0-29 Days | 0.317460% | 0.419900% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 0.000000% | 0.000000% | 0-29 Days | 0.317460% | 0.419900% | | |
| 30 Days | 5.000000% | 5.032408% | 30 Days | 0.079365% | 0.019786% | 30 Days | 0.000000% | 0.000000% | 30 Days | 0.000000% | 0.000000% | 30 Days | 5.079365% | 5.052194% | | |
| 60 Days | 3.095238% | 3.425490% | 60 Days | 0.317460% | 0.207290% | 60 Days | 0.000000% | 0.000000% | 60 Days | 0.000000% | 0.000000% | 60 Days | 3.412698% | 3.632780% | | |
| 90 Days | 2.539683% | 1.898850% | 90 Days | 0.238095% | 0.104281% | 90 Days | 0.317460% | 0.551712% | 90 Days | 0.000000% | 0.000000% | 90 Days | 3.095238% | 2.554843% | | |
| 120 Days | 2.539683% | 1.969021% | 120 Days | 0.158730% | 0.179344% | 120 Days | 0.317460% | 0.841477% | 120 Days | 0.000000% | 0.000000% | 120 Days | 3.015873% | 2.989842% | | |
| 150 Days | 2.777778% | 1.727365% | 150 Days | 0.714286% | 0.630209% | 150 Days | 0.476190% | 0.922494% | 150 Days | 0.000000% | 0.000000% | 150 Days | 3.968254% | 3.280068% | | |
| 180+ Days | 20.158730% | 14.603651% | 180+ Days | 3.095238% | 3.052387% | 180+ Days | 1.825397% | 3.525080% | 180+ Days | 1.587302% | 3.595200% | 180+ Days | 26.666667% | 24.776318% | | |
| | 36.111111% | 28.656784% | | 4.920635% | 4.613197% | | 2.936508% | 5.840762% | | 1.587302% | 3.595200% | | 45.555556% | 42.705944% | | |

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Mortgage Pass-Through Certificates
Series 2006-HE2

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24-Mar-2009 4:35:09PM

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 | 128 | 25,546,035.03 | 2.849 | 32 | 7,205,749.33 | 4.012 | 7 | 863,474.06 | 2.933 |
| 210 - 239 | 133 | 25,285,600.85 | 2.820 | 28 | 5,649,825.63 | 3.146 | 2 | 300,269.97 | 1.020 |
| 240 - 269 | 108 | 19,567,183.52 | 2.182 | 27 | 4,801,477.80 | 2.673 | 2 | 113,114.32 | 0.384 |
| 270 - 299 | 125 | 24,614,925.75 | 2.745 | 30 | 7,171,582.86 | 3.993 | 1 | 60,077.80 | 0.204 |
| 300 - 329 | 133 | 27,746,764.11 | 3.095 | 22 | 5,035,101.09 | 2.803 | 2 | 340,933.93 | 1.158 |
| 330 - 359 | 118 | 22,925,944.45 | 2.557 | 26 | 6,282,721.07 | 3.498 | 2 | 136,450.98 | 0.463 |
| 360 - 389 | 152 | 33,300,913.68 | 3.714 | 27 | 6,989,016.86 | 3.891 | 2 | 104,591.71 | 0.355 |
| 390 - 419 | 104 | 24,672,507.12 | 2.752 | 21 | 5,165,453.01 | 2.876 | 2 | 148,449.71 | 0.504 |
| 420 - 449 | 125 | 25,906,152.21 | 2.889 | 20 | 4,378,534.97 | 2.438 | 4 | 406,642.11 | 1.381 |
| 450 - 479 | 86 | 17,263,478.95 | 1.925 | 17 | 3,606,271.54 | 2.008 | 1 | 51,052.77 | 0.173 |
| 480 - 509 | 97 | 20,632,317.88 | 2.301 | 14 | 2,828,409.46 | 1.575 | 1 | 77,253.62 | 0.262 |
| 510 - 539 | 71 | 14,733,812.24 | 1.643 | 11 | 2,426,262.58 | 1.351 | 3 | 291,581.20 | 0.990 |
| 540 - 569 | 50 | 11,418,674.30 | 1.273 | 9 | 1,957,001.06 | 1.090 | 1 | 222,593.30 | 0.756 |
| 570 - 599 | 55 | 11,003,746.88 | 1.227 | 11 | 2,086,722.91 | 1.162 | 1 | 80,450.38 | 0.273 |
| 600 - 629 | 39 | 8,917,798.21 | 0.995 | 5 | 1,161,663.43 | 0.647 | 1 | 103,891.28 | 0.353 |
| 630 - 659 | 34 | 7,660,039.57 | 0.854 | 6 | 743,962.92 | 0.414 | 0 | 0.00 | 0.000 |
| 660 - 689 | 33 | 7,302,509.33 | 0.814 | 2 | 286,005.00 | 0.159 | 1 | 291,649.75 | 0.990 |
| 690 - 719 | 29 | 7,094,736.72 | 0.791 | 6 | 1,203,604.70 | 0.670 | 0 | 0.00 | 0.000 |
| 720 - 749 | 22 | 5,491,992.70 | 0.613 | 6 | 939,781.75 | 0.523 | 0 | 0.00 | 0.000 |
| 750 - 779 | 16 | 4,835,469.43 | 0.539 | 4 | 1,296,048.67 | 0.722 | 0 | 0.00 | 0.000 |
| 780 - 809 | 12 | 2,070,879.05 | 0.231 | 1 | 330,824.76 | 0.184 | 1 | 386,717.71 | 1.313 |
| 810 - 839 | 16 | 3,700,525.30 | 0.413 | 5 | 1,477,316.10 | 0.823 | 0 | 0.00 | 0.000 |
| 840 - 869 | 9 | 1,679,938.62 | 0.187 | 1 | 355,046.21 | 0.198 | 0 | 0.00 | 0.000 |
| 870 - 899 | 9 | 2,316,144.81 | 0.258 | 2 | 463,148.18 | 0.258 | 1 | 147,477.06 | 0.501 |
| 900 - 929 | 13 | 2,678,784.12 | 0.299 | 2 | 344,311.75 | 0.192 | 0 | 0.00 | 0.000 |
| 930 - 959 | 7 | 1,883,336.12 | 0.210 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 960 - 989 | 4 | 591,612.41 | 0.066 | 1 | 115,335.82 | 0.064 | 0 | 0.00 | 0.000 |
| 990 - 1019 | 2 | 917,570.66 | 0.102 | 1 | 414,070.25 | 0.231 | 0 | 0.00 | 0.000 |
| 1020 - 1049 | 2 | 740,430.63 | 0.083 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 1050 - 1079 | 3 | 633,591.64 | 0.071 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 1080 - 1109 | 1 | 122,948.48 | 0.014 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| Total | 1,736 | 363,256,364.77 | 40.512 | 337 | 74,715,249.71 | 41.601 | 35 | 4,126,671.66 | 14.013 |

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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 | 64 | 15,037,555.03 | 2.637 | 25 | 2,439,256.61 | 2.078 |
| 210 - 239 | 76 | 17,485,620.58 | 3.067 | 27 | 1,849,884.67 | 1.576 |
| 240 - 269 | 55 | 12,760,723.65 | 2.238 | 24 | 1,891,867.75 | 1.611 |
| 270 - 299 | 62 | 13,851,922.87 | 2.429 | 32 | 3,531,342.22 | 3.008 |
| 300 - 329 | 82 | 20,863,540.19 | 3.659 | 27 | 1,507,188.90 | 1.284 |
| 330 - 359 | 66 | 14,418,746.51 | 2.529 | 24 | 2,088,025.89 | 1.779 |
| 360 - 389 | 90 | 23,811,333.73 | 4.176 | 33 | 2,395,971.38 | 2.041 |
| 390 - 419 | 64 | 18,078,976.80 | 3.171 | 17 | 1,279,627.60 | 1.090 |
| 420 - 449 | 74 | 18,227,582.15 | 3.197 | 27 | 2,893,392.98 | 2.465 |
| 450 - 479 | 51 | 12,231,461.10 | 2.145 | 17 | 1,374,693.54 | 1.171 |
| 480 - 509 | 63 | 16,020,075.14 | 2.810 | 19 | 1,706,579.66 | 1.454 |
| 510 - 539 | 48 | 11,412,093.66 | 2.001 | 9 | 603,874.80 | 0.514 |
| 540 - 569 | 31 | 8,412,180.05 | 1.475 | 9 | 826,899.89 | 0.704 |
| 570 - 599 | 36 | 8,183,513.37 | 1.435 | 7 | 653,060.22 | 0.556 |
| 600 - 629 | 28 | 7,334,603.51 | 1.286 | 5 | 317,639.99 | 0.271 |
| 630 - 659 | 23 | 6,192,253.91 | 1.086 | 5 | 723,822.74 | 0.617 |
| 660 - 689 | 26 | 6,291,132.32 | 1.103 | 4 | 433,722.26 | 0.369 |
| 690 - 719 | 20 | 5,594,458.84 | 0.981 | 3 | 296,673.18 | 0.253 |
| 720 - 749 | 13 | 4,090,206.72 | 0.717 | 3 | 462,004.23 | 0.394 |
| 750 - 779 | 11 | 3,447,699.92 | 0.605 | 1 | 91,720.84 | 0.078 |
| 780 - 809 | 7 | 1,199,397.35 | 0.210 | 3 | 153,939.23 | 0.131 |
| 810 - 839 | 7 | 1,867,542.27 | 0.328 | 4 | 355,666.93 | 0.303 |
| 840 - 869 | 4 | 988,398.32 | 0.173 | 4 | 336,494.09 | 0.287 |
| 870 - 899 | 6 | 1,705,519.57 | 0.299 | 0 | 0.00 | 0.000 |
| 900 - 929 | 7 | 1,799,055.58 | 0.316 | 4 | 535,416.79 | 0.456 |
| 930 - 959 | 6 | 1,774,329.08 | 0.311 | 1 | 109,007.04 | 0.093 |
| 960 - 989 | 3 | 476,276.59 | 0.084 | 0 | 0.00 | 0.000 |
| 990 - 1019 | 1 | 503,500.41 | 0.088 | 0 | 0.00 | 0.000 |
| 1020 - 1049 | 2 | 740,430.63 | 0.130 | 0 | 0.00 | 0.000 |
| 1050 - 1079 | 2 | 526,329.98 | 0.092 | 1 | 107,261.66 | 0.091 |
| 1080 - 1109 | 0 | 0.00 | 0.000 | 1 | 122,948.48 | 0.105 |
| Total | 1,028 | 255,326,459.83 | 44.778 | 336 | 29,087,983.57 | 24.779 |

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

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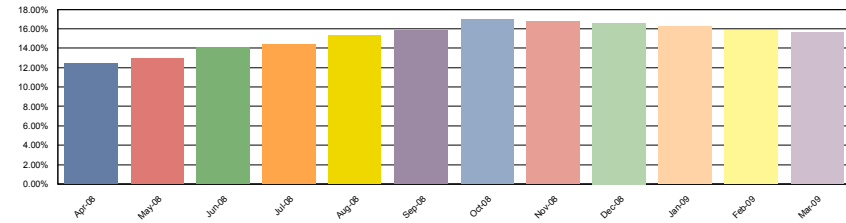
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REO Detail - All Mortgage Loans in REO during Current Period

Summary

| | |
|----------------------------|----------------|
| New REO Loans | |
| Loans in REO | 53 |
| Original Principal Balance | 11,493,930.00 |
| Current Actual Balance | 11,350,673.50 |
| Current REO Total | |
| Loans in REO | 582 |
| Original Principal Balance | 141,003,789.00 |
| Current Actual Balance | 139,734,454.35 |

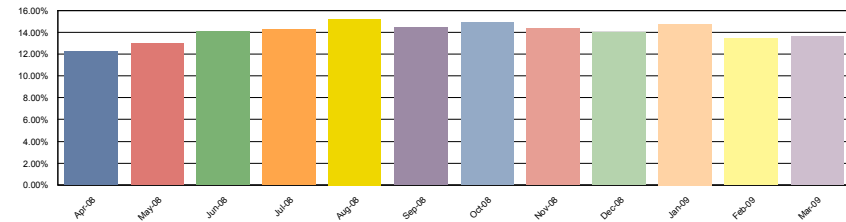
12 Month REO History



1(A)

| | |
|----------------------------|---------------|
| New REO Loans | |
| Loans in REO | 7 |
| Original Principal Balance | 1,488,560.00 |
| Current Actual Balance | 1,485,075.17 |
| Current REO Total | |
| Loans in REO | 113 |
| Original Principal Balance | 24,636,481.00 |
| Current Actual Balance | 24,447,621.71 |

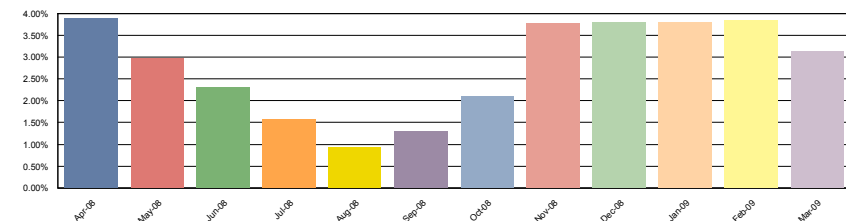
12 Month REO History



1(B)

| | |
|----------------------------|------------|
| New REO Loans | |
| Loans in REO | 1 |
| Original Principal Balance | 61,200.00 |
| Current Actual Balance | 60,077.80 |
| Current REO Total | |
| Loans in REO | 6 |
| Original Principal Balance | 939,700.00 |
| Current Actual Balance | 923,861.37 |

12 Month REO History



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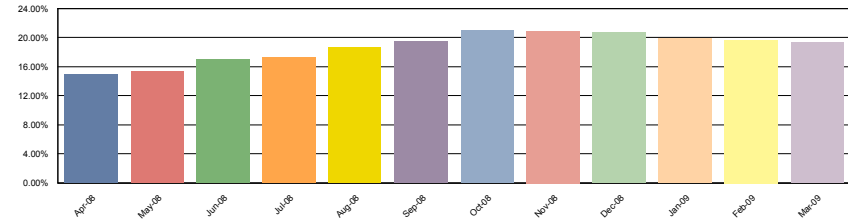
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REO Detail - All Mortgage Loans in REO during Current Period

2(A)

| | |
|----------------------------|----------------|
| New REO Loans | |
| Loans in REO | 42 |
| Original Principal Balance | 9,477,170.00 |
| Current Actual Balance | 9,347,490.53 |
| Current REO Total | |
| Loans in REO | 443 |
| Original Principal Balance | 111,151,738.00 |
| Current Actual Balance | 110,142,120.95 |

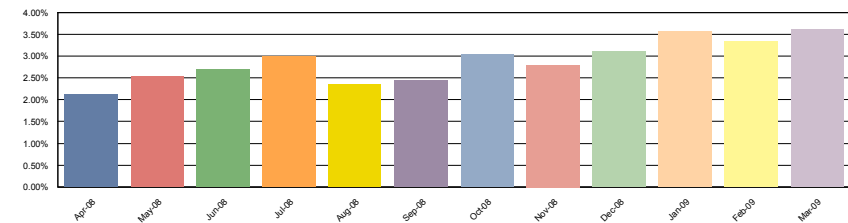
12 Month REO History



2(B)

| | |
|----------------------------|--------------|
| New REO Loans | |
| Loans in REO | 3 |
| Original Principal Balance | 467,000.00 |
| Current Actual Balance | 458,030.00 |
| Current REO Total | |
| Loans in REO | 20 |
| Original Principal Balance | 4,275,870.00 |
| Current Actual Balance | 4,220,850.32 |

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 | 15 | 11.000% | 16,241.86 |
| 1(A) | 0011318737 | Jan-2009 | 01-Nov-2005 | MN | 95.00 | 190,950.00 | 189,080.35 | 01-Oct-2007 | 15 | 7.250% | 20,871.90 |
| 1(A) | 0011326984 | Jan-2009 | 01-Dec-2005 | MD | 95.00 | 76,000.00 | 75,322.60 | 01-Apr-2007 | 21 | 10.250% | 13,528.58 |
| 1(A) | 0011332470 | Jan-2009 | 01-Dec-2005 | NV | 83.68 | 202,500.00 | 200,797.80 | 01-Dec-2007 | 13 | 10.625% | 21,412.34 |
| 1(A) | 0011334807 | Mar-2008 | 01-Feb-2006 | NC | 80.00 | 101,600.00 | 101,095.00 | 01-Apr-2007 | 21 | 8.500% | 16,317.04 |
| 1(A) | 0011335041 | Jan-2009 | 01-Dec-2005 | IL | 80.00 | 171,200.00 | 171,200.00 | 01-Aug-2007 | 17 | 7.500% | 20,044.65 |
| 1(A) | 0011340821 | Sep-2008 | 01-Nov-2005 | FL | 80.00 | 107,600.00 | 106,964.54 | 01-May-2007 | 20 | 10.625% | 18,697.26 |
| 1(A) | 0011345334 | Nov-2008 | 01-Nov-2005 | WA | 95.00 | 223,250.00 | 221,831.07 | 01-Jul-2007 | 18 | 11.125% | 37,519.70 |
| 1(A) | 0011353020 | Aug-2008 | 01-Jan-2006 | OR | 80.00 | 116,000.00 | 113,857.00 | 01-Nov-2007 | 14 | 9.500% | 13,918.46 |
| 1(A) | 0011355735 | Jan-2009 | 01-Jan-2006 | RI | 83.19 | 287,000.00 | 281,576.12 | 01-Jul-2007 | 18 | 9.250% | 37,047.67 |

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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) | 0011358321 | Oct-2008 | 01-Dec-2005 | IL | 80.00 | 236,000.00 | 233,494.01 | 01-Sep-2007 | 16 | 7.500% | 25,741.44 |
| 1(A) | 0011358788 | Feb-2009 | 01-Dec-2005 | MN | 80.00 | 212,000.00 | 210,114.50 | 01-Nov-2007 | 14 | 7.500% | 21,137.86 |
| 1(A) | 0011360504 | Aug-2008 | 01-Dec-2005 | IL | 80.00 | 120,800.00 | 118,745.93 | 01-Jun-2007 | 19 | 7.500% | 15,022.62 |
| 1(A) | 0011360798 | Jan-2009 | 01-Dec-2005 | CA | 80.00 | 336,000.00 | 356,326.79 | 01-Mar-2008 | 10 | 6.850% | 22,497.86 |
| 1(A) | 0011362407 | Oct-2008 | 01-Jan-2006 | MI | 80.00 | 56,000.00 | 54,905.56 | 01-Apr-2008 | 9 | 10.375% | 4,991.48 |
| 1(A) | 0011366705 | Nov-2008 | 01-Dec-2005 | IL | 90.00 | 132,300.00 | 130,101.92 | 01-Aug-2007 | 17 | 7.550% | 15,324.29 |
| 1(A) | 0011370757 | Oct-2008 | 01-Jan-2006 | FL | 80.00 | 220,000.00 | 219,883.14 | 01-Jul-2007 | 18 | 8.625% | 22,767.04 |
| 1(A) | 0011370941 | Oct-2008 | 01-Feb-2006 | FL | 71.42 | 130,700.00 | 130,098.85 | 01-Apr-2007 | 21 | 8.625% | 21,459.85 |
| 1(A) | 0011371280 | Mar-2009 | 01-Dec-2005 | TX | 80.00 | 85,600.00 | 92,850.21 | 01-Apr-2008 | 9 | 7.400% | 5,845.03 |
| 1(A) | 0011372002 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 232,000.00 | 230,257.27 | 01-Dec-2007 | 13 | 9.875% | 28,297.42 |
| 1(A) | 0011374750 | Sep-2008 | 01-Jan-2006 | NV | 85.00 | 229,500.00 | 228,066.58 | 01-Dec-2007 | 13 | 10.625% | 29,953.31 |
| 1(A) | 0011377171 | Jul-2008 | 01-Jan-2006 | CA | 80.00 | 288,000.00 | 288,000.00 | 01-Sep-2007 | 16 | 6.920% | 27,734.40 |
| 1(A) | 0011377566 | May-2008 | 01-Jan-2006 | NY | 90.00 | 585,000.00 | 580,103.36 | 01-Dec-2006 | 25 | 10.375% | 115,385.53 |
| 1(A) | 0011378329 | Jun-2008 | 01-Feb-2006 | NH | 95.00 | 142,500.00 | 141,103.83 | 01-Jan-2007 | 24 | 7.375% | 20,789.62 |
| 1(A) | 0011380989 | Dec-2008 | 01-Jan-2006 | MA | 80.00 | 248,000.00 | 246,086.93 | 01-Nov-2007 | 14 | 10.000% | 31,359.04 |
| 1(A) | 0011381922 | Jul-2008 | 01-Jan-2006 | CA | 80.00 | 100,000.00 | 98,334.76 | 01-Nov-2007 | 14 | 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 | 13 | 9.000% | 30,652.47 |
| 1(A) | 0011384435 | Jan-2009 | 01-Jan-2006 | NJ | 88.89 | 240,000.00 | 235,386.79 | 01-Dec-2007 | 13 | 9.375% | 27,481.03 |
| 1(A) | 0011384830 | Mar-2009 | 01-Jan-2006 | TX | 90.00 | 124,200.00 | 123,067.97 | 01-Sep-2008 | 4 | 10.125% | 5,881.08 |
| 1(A) | 0011384839 | Jul-2008 | 01-Jan-2006 | CA | 65.33 | 196,000.00 | 192,856.59 | 01-Jul-2007 | 18 | 10.875% | 29,682.15 |
| 1(A) | 0011384938 | Jan-2009 | 01-Jan-2006 | ID | 80.00 | 96,000.00 | 95,146.75 | 01-Feb-2008 | 11 | 10.375% | 10,303.96 |
| 1(A) | 0011385698 | Mar-2009 | 01-Feb-2006 | MD | 80.00 | 312,000.00 | 308,291.54 | 01-Jan-2008 | 12 | 7.875% | 29,560.42 |
| 1(A) | 0011386191 | Nov-2008 | 01-Feb-2006 | CA | 75.00 | 337,500.00 | 334,693.27 | 01-Mar-2008 | 10 | 9.500% | 34,000.44 |
| 1(A) | 0011386336 | Jul-2008 | 01-Jan-2006 | NJ | 82.99 | 319,500.00 | 318,109.30 | 01-Dec-2006 | 25 | 9.625% | 58,042.17 |
| 1(A) | 0011387277 | Jan-2009 | 01-Feb-2006 | CA | 77.03 | 285,000.00 | 281,981.68 | 01-Mar-2008 | 10 | 9.500% | 26,029.30 |
| 1(A) | 0011387745 | Oct-2008 | 01-Feb-2006 | IL | 90.00 | 137,250.00 | 136,539.81 | 01-Jun-2007 | 19 | 7.975% | 17,989.13 |
| 1(A) | 0011388588 | Aug-2008 | 01-Jan-2006 | CT | 74.21 | 236,000.00 | 234,612.26 | 01-Apr-2007 | 21 | 10.750% | 41,464.36 |
| 1(A) | 0011390556 | Jul-2008 | 01-Feb-2006 | IL | 80.00 | 126,400.00 | 124,727.60 | 01-Jul-2007 | 18 | 8.825% | 18,432.06 |
| 1(A) | 0011390583 | Dec-2008 | 01-Jan-2006 | CA | 95.00 | 133,000.00 | 131,983.99 | 01-Dec-2007 | 13 | 11.000% | 16,003.36 |
| 1(A) | 0011390704 | Aug-2008 | 01-Feb-2006 | AZ | 91.73 | 238,500.00 | 237,310.78 | 01-Dec-2007 | 13 | 10.500% | 32,353.42 |
| 1(A) | 0011391849 | Dec-2008 | 01-Jan-2006 | MI | 90.00 | 45,000.00 | 44,387.16 | 01-Jun-2008 | 7 | 10.375% | 3,280.24 |
| 1(A) | 0011392037 | Jan-2009 | 01-Jan-2006 | IL | 85.00 | 130,050.00 | 128,175.23 | 01-Dec-2007 | 13 | 8.990% | 13,537.25 |
| 1(A) | 0011392284 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 404,000.00 | 402,780.53 | 01-Nov-2007 | 14 | 9.375% | 45,463.87 |
| 1(A) | 0011392785 | Aug-2008 | 01-Jan-2006 | CA | 90.00 | 301,500.00 | 299,879.07 | 01-Aug-2007 | 17 | 10.625% | 44,339.65 |
| 1(A) | 0011393431 | Feb-2008 | 01-Feb-2006 | FL | 95.00 | 132,905.00 | 131,635.59 | 01-Apr-2007 | 21 | 10.250% | 23,691.61 |
| 1(A) | 0011394309 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 288,000.00 | 285,065.87 | 01-May-2008 | 8 | 8.875% | 20,650.68 |
| 1(A) | 0011395026 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 246,400.00 | 243,232.88 | 01-Dec-2007 | 13 | 9.125% | 25,840.63 |
| 1(A) | 0011395070 | Dec-2008 | 01-Feb-2006 | CA | 87.91 | 400,000.00 | 400,000.00 | 01-Jan-2008 | 12 | 8.875% | 41,933.32 |
| 1(A) | 0011395642 | Jun-2008 | 01-Jan-2006 | CA | 73.76 | 253,000.00 | 251,367.65 | 01-Sep-2007 | 16 | 10.375% | 36,281.96 |
| 1(A) | 0011395774 | Feb-2009 | 01-Jan-2006 | VA | 80.00 | 302,400.00 | 293,943.12 | 01-Aug-2008 | 5 | 8.625% | 14,120.92 |

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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) | 0011395881 | Sep-2008 | 01-Feb-2006 | CA | 82.13 | 369,600.00 | 365,859.49 | 01-Jan-2008 | 12 | 8.750% | 37,675.66 |
| 1(A) | 0011396338 | Apr-2008 | 01-Jan-2006 | VA | 80.00 | 143,920.00 | 142,870.08 | 01-Sep-2007 | 16 | 9.625% | 19,379.35 |
| 1(A) | 0011396533 | Oct-2008 | 01-Jan-2006 | CA | 90.00 | 337,500.00 | 334,983.22 | 01-Oct-2007 | 15 | 9.875% | 44,255.28 |
| 1(A) | 0011396976 | Jul-2008 | 01-Jan-2006 | FL | 75.00 | 243,750.00 | 242,727.39 | 01-Aug-2006 | 29 | 9.625% | 58,477.98 |
| 1(A) | 0011397527 | Jan-2009 | 01-Jan-2006 | AZ | 89.14 | 147,000.00 | 146,908.11 | 01-May-2008 | 8 | 6.700% | 7,590.77 |
| 1(A) | 0011398393 | Sep-2008 | 01-Feb-2006 | CA | 95.00 | 247,000.00 | 244,971.15 | 01-Nov-2007 | 14 | 9.500% | 29,728.64 |
| 1(A) | 0011398402 | Sep-2008 | 01-Feb-2006 | VA | 80.00 | 104,800.00 | 103,874.70 | 01-Jan-2007 | 24 | 8.875% | 18,865.22 |
| 1(A) | 0011400010 | Aug-2008 | 01-Jan-2006 | TX | 97.00 | 114,185.00 | 112,659.99 | 01-Sep-2007 | 16 | 10.125% | 17,138.73 |
| 1(A) | 0011401082 | Dec-2008 | 01-Jan-2006 | CA | 84.41 | 287,000.00 | 284,450.83 | 01-Dec-2007 | 13 | 9.625% | 33,467.54 |
| 1(A) | 0011401123 | Sep-2008 | 01-Jan-2006 | CA | 74.65 | 265,000.00 | 262,530.44 | 01-Jan-2008 | 12 | 10.125% | 29,415.72 |
| 1(A) | 0011401900 | Jul-2008 | 01-Jan-2006 | FL | 90.00 | 155,700.00 | 153,630.69 | 01-Aug-2007 | 17 | 10.875% | 24,118.29 |
| 1(A) | 0011402371 | Apr-2008 | 01-Jan-2006 | MD | 75.00 | 300,375.00 | 295,818.30 | 01-May-2007 | 20 | 8.375% | 42,345.24 |
| 1(A) | 0011402595 | Mar-2008 | 01-Jan-2006 | CA | 80.00 | 234,400.00 | 233,027.18 | 01-Jun-2007 | 19 | 10.250% | 37,181.41 |
| 1(A) | 0011402841 | Aug-2008 | 01-Feb-2006 | CA | 85.00 | 412,250.00 | 409,508.58 | 01-Aug-2007 | 17 | 8.750% | 56,331.36 |
| 1(A) | 0011403449 | Dec-2008 | 01-Jan-2006 | CA | 80.00 | 392,800.00 | 389,105.82 | 01-Jul-2007 | 18 | 6.225% | 36,935.73 |
| 1(A) | 0011403700 | Jan-2009 | 01-Jan-2006 | AZ | 80.00 | 145,600.00 | 144,087.45 | 01-Jan-2008 | 12 | 9.500% | 15,227.42 |
| 1(A) | 0011404145 | Oct-2008 | 01-Feb-2006 | CA | 85.00 | 329,800.00 | 322,835.99 | 01-Jan-2008 | 12 | 8.375% | 33,135.04 |
| 1(A) | 0011404605 | Jan-2009 | 01-Dec-2005 | CA | 72.97 | 332,000.00 | 329,623.49 | 01-Apr-2008 | 9 | 10.625% | 28,293.41 |
| 1(A) | 0011404619 | Jun-2008 | 01-Jan-2006 | CA | 80.00 | 136,000.00 | 136,000.00 | 01-Jun-2007 | 19 | 6.500% | 14,280.00 |
| 1(A) | 0011404983 | Jan-2009 | 01-Feb-2006 | CA | 90.00 | 201,600.00 | 198,042.51 | 01-May-2008 | 8 | 10.125% | 16,581.04 |
| 1(A) | 0011405256 | Jul-2008 | 01-Feb-2006 | CA | 77.88 | 331,000.00 | 325,916.09 | 01-Aug-2007 | 17 | 8.750% | 43,963.61 |
| 1(A) | 0011405972 | Jan-2008 | 01-Feb-2006 | PA | 90.00 | 67,500.00 | 67,329.20 | 01-Dec-2006 | 25 | 10.000% | 8,643.74 |
| 1(A) | 0011406974 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 208,000.00 | 207,866.84 | 01-Feb-2008 | 11 | 9.375% | 21,328.06 |
| 1(A) | 0011407111 | Apr-2008 | 01-Feb-2006 | WI | 81.54 | 106,000.00 | 104,948.44 | 01-Mar-2007 | 22 | 9.000% | 18,370.43 |
| 1(A) | 0011407727 | Oct-2008 | 01-Feb-2006 | NV | 77.70 | 176,000.00 | 173,372.75 | 01-Dec-2007 | 13 | 9.550% | 21,995.76 |
| 1(A) | 0011408013 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 316,000.00 | 316,000.00 | 01-Feb-2008 | 11 | 8.875% | 30,382.09 |
| 1(A) | 0011408611 | Mar-2009 | 01-Feb-2006 | CA | 79.01 | 320,000.00 | 316,429.43 | 01-Apr-2008 | 9 | 8.875% | 25,350.44 |
| 1(A) | 0011409764 | Oct-2008 | 01-Feb-2006 | CT | 80.00 | 216,000.00 | 213,078.37 | 01-Jun-2007 | 19 | 9.000% | 31,382.13 |
| 1(A) | 0011410087 | Jan-2009 | 01-Feb-2006 | NY | 80.00 | 114,056.00 | 111,523.79 | 01-Jan-2008 | 12 | 8.125% | 11,131.66 |
| 1(A) | 0011410370 | Oct-2008 | 01-Jan-2006 | CA | 85.00 | 331,500.00 | 328,566.59 | 01-Nov-2007 | 14 | 10.625% | 42,975.58 |
| 1(A) | 0011410476 | Apr-2008 | 01-Feb-2006 | CA | 80.00 | 204,000.00 | 202,430.45 | 01-Aug-2007 | 17 | 8.875% | 26,526.96 |
| 1(A) | 0011410541 | Oct-2008 | 01-Feb-2006 | WA | 89.84 | 137,000.00 | 136,126.82 | 01-Jun-2007 | 19 | 9.625% | 20,974.38 |
| 1(A) | 0011410601 | Dec-2008 | 01-Feb-2006 | FL | 80.00 | 128,000.00 | 125,777.67 | 01-Nov-2007 | 14 | 8.875% | 15,137.56 |
| 1(A) | 0011412938 | Jun-2008 | 01-Feb-2006 | CA | 78.00 | 390,000.00 | 383,923.36 | 01-Aug-2007 | 17 | 9.250% | 52,124.23 |
| 1(A) | 0011412956 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 231,200.00 | 229,033.60 | 01-Mar-2008 | 10 | 9.500% | 21,486.87 |
| 1(A) | 0011412965 | Aug-2007 | 01-Feb-2006 | MD | 80.00 | 184,000.00 | 183,506.92 | 01-Jan-2007 | 24 | 9.875% | 38,297.30 |
| 1(A) | 0011413179 | Mar-2008 | 01-Feb-2006 | IL | 75.00 | 245,250.00 | 243,704.41 | 01-Oct-2006 | 27 | 8.375% | 48,143.29 |
| 1(A) | 0011413385 | Jul-2008 | 01-Jan-2006 | ME | 80.00 | 96,000.00 | 94,719.62 | 01-Jan-2007 | 24 | 8.625% | 11,734.70 |
| 1(A) | 0011413772 | Jun-2008 | 01-Feb-2006 | CT | 80.00 | 184,000.00 | 183,049.92 | 01-Jul-2006 | 30 | 8.125% | 35,334.43 |
| 1(A) | 0011413863 | Dec-2008 | 01-Feb-2006 | VA | 80.00 | 108,000.00 | 105,865.14 | 01-Apr-2008 | 9 | 8.375% | 8,676.06 |

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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) | 0011413963 | Jul-2008 | 01-Feb-2006 | CA | 80.00 | 172,000.00 | 169,081.56 | 01-Oct-2007 | 15 | 9.125% | 21,093.96 |
| 1(A) | 0011414146 | Mar-2009 | 01-Feb-2006 | CA | 90.00 | 387,000.00 | 386,998.27 | 01-Nov-2007 | 14 | 8.500% | 43,708.24 |
| 1(A) | 0011414949 | Jan-2009 | 01-Feb-2006 | FL | 74.98 | 183,700.00 | 181,139.98 | 01-Sep-2007 | 16 | 8.825% | 24,398.51 |
| 1(A) | 0011415259 | Oct-2008 | 01-Feb-2006 | DE | 75.00 | 206,250.00 | 203,294.01 | 01-Sep-2007 | 16 | 10.375% | 29,219.44 |
| 1(A) | 0011415465 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 329,600.00 | 327,074.40 | 01-Oct-2007 | 15 | 9.125% | 40,898.31 |
| 1(A) | 0011415477 | Dec-2008 | 01-Feb-2006 | AZ | 85.00 | 346,800.00 | 346,800.00 | 01-Apr-2008 | 9 | 9.875% | 30,778.54 |
| 1(A) | 0011416039 | Feb-2009 | 01-Feb-2006 | GA | 85.00 | 117,300.00 | 116,547.99 | 01-May-2008 | 8 | 9.125% | 9,146.16 |
| 1(A) | 0011416094 | May-2008 | 01-Feb-2006 | IL | 80.00 | 207,200.00 | 205,424.16 | 01-May-2007 | 20 | 9.375% | 33,984.49 |
| 1(A) | 0011417158 | Jan-2009 | 01-Feb-2006 | NY | 80.00 | 72,080.00 | 71,198.62 | 01-Apr-2007 | 21 | 8.500% | 8,060.41 |
| 1(A) | 0011418794 | Oct-2008 | 01-Feb-2006 | NH | 80.00 | 108,800.00 | 107,801.33 | 01-Mar-2008 | 10 | 9.125% | 8,322.60 |
| 1(A) | 0011419467 | May-2008 | 01-Feb-2006 | DC | 80.00 | 142,400.00 | 140,251.93 | 01-Oct-2007 | 15 | 8.875% | 18,346.08 |
| 1(A) | 0011420476 | Feb-2009 | 01-Feb-2006 | KS | 74.96 | 44,900.00 | 44,219.54 | 01-Mar-2008 | 10 | 9.750% | 4,595.37 |
| 1(A) | 0011420652 | Jan-2009 | 01-Feb-2006 | CA | 57.75 | 205,000.00 | 203,342.44 | 01-Apr-2008 | 9 | 9.000% | 17,710.45 |
| 1(A) | 0011424176 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 196,000.00 | 196,000.00 | 01-Apr-2008 | 9 | 7.620% | 12,792.23 |
| 1(A) | 0011425471 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 171,200.00 | 169,509.82 | 01-Feb-2008 | 11 | 8.875% | 16,842.93 |
| 1(A) | 0011425722 | Mar-2009 | 01-Feb-2006 | TX | 80.00 | 63,760.00 | 61,437.75 | 01-Sep-2008 | 4 | 9.250% | 2,770.59 |
| 1(A) | 0011425778 | Jan-2009 | 01-Feb-2006 | CA | 69.62 | 275,000.00 | 271,382.69 | 01-Feb-2008 | 11 | 8.500% | 25,237.21 |
| 1(A) | 0011427247 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 416,000.00 | 411,873.14 | 01-Apr-2008 | 9 | 10.250% | 39,280.26 |
| 1(A) | 0011427973 | Nov-2008 | 01-Feb-2006 | NY | 89.25 | 415,000.00 | 414,070.25 | 01-Apr-2006 | 33 | 10.125% | 97,147.30 |
| 1(A) | 0011429051 | Jan-2009 | 01-Feb-2006 | TN | 80.00 | 381,600.00 | 381,600.00 | 01-Apr-2008 | 9 | 6.420% | 20,708.16 |
| 1(A) | 0011429391 | Nov-2008 | 01-Feb-2006 | CA | 57.03 | 300,000.00 | 297,672.32 | 01-Jan-2008 | 12 | 9.375% | 33,672.11 |
| 1(A) | 0011430350 | Dec-2008 | 01-Feb-2006 | TX | 78.57 | 55,000.00 | 54,081.62 | 01-Jun-2008 | 7 | 8.990% | 3,719.92 |
| 1(A) | 0011433306 | Jul-2007 | 01-Feb-2006 | MD | 80.00 | 332,000.00 | 330,506.81 | 01-Dec-2006 | 25 | 8.250% | 55,956.41 |
| 1(B) | 0011319601 | Mar-2009 | 01-Nov-2005 | LA | 80.00 | 61,200.00 | 60,077.80 | 01-Apr-2008 | 9 | 8.990% | 4,658.88 |
| 1(B) | 0011353089 | Oct-2008 | 01-Dec-2005 | FL | 80.00 | 148,000.00 | 147,477.06 | 01-Aug-2006 | 29 | 6.990% | 24,567.11 |
| 1(B) | 0011413474 | Nov-2008 | 01-Jan-2006 | CA | 66.35 | 276,000.00 | 269,712.71 | 01-Mar-2008 | 10 | 7.375% | 18,446.78 |
| 1(B) | 0011419211 | Oct-2008 | 01-Jan-2006 | IL | 77.61 | 52,000.00 | 51,052.77 | 01-Oct-2007 | 15 | 7.275% | 4,863.52 |
| 1(B) | 0011419299 | Sep-2007 | 01-Jan-2006 | MD | 79.33 | 297,500.00 | 291,649.75 | 01-Mar-2007 | 22 | 7.900% | 42,731.28 |
| 1(B) | 0011449656 | Sep-2008 | 01-Mar-2006 | IL | 75.00 | 105,000.00 | 103,891.28 | 01-May-2007 | 20 | 7.995% | 14,157.95 |
| 2(A) | 0005095127 | Oct-2008 | 05-Dec-2005 | OH | 80.00 | 58,000.00 | 57,314.85 | 05-Mar-2007 | 22 | 7.770% | 10,134.24 |
| 2(A) | 0005101788 | Sep-2008 | 01-Dec-2005 | MO | 90.00 | 90,000.00 | 88,372.68 | 01-Apr-2008 | 9 | 11.840% | 8,723.75 |
| 2(A) | 0005101805 | Nov-2008 | 01-Dec-2005 | CO | 80.00 | 117,600.00 | 115,072.61 | 01-Jan-2008 | 12 | 10.490% | 12,788.62 |
| 2(A) | 0005102355 | Aug-2008 | 01-Jan-2006 | IL | 80.00 | 280,000.00 | 276,641.06 | 01-Apr-2007 | 21 | 9.750% | 46,089.36 |
| 2(A) | 0005106116 | Nov-2008 | 04-Dec-2005 | OH | 72.28 | 367,200.00 | 366,439.20 | 04-Feb-2006 | 35 | 7.890% | 91,051.36 |
| 2(A) | 0005113423 | Mar-2009 | 02-Jan-2006 | PA | 75.00 | 173,250.00 | 171,749.38 | 02-May-2007 | 20 | 9.640% | 33,518.25 |
| 2(A) | 0005114751 | Feb-2009 | 01-Jan-2006 | ND | 80.00 | 340,000.00 | 333,078.99 | 01-Feb-2008 | 11 | 7.640% | 27,368.33 |
| 2(A) | 0005116793 | Jan-2009 | 01-Jan-2006 | GA | 80.00 | 106,840.00 | 104,319.10 | 01-Mar-2008 | 10 | 9.990% | 9,125.68 |
| 2(A) | 0011278658 | Dec-2008 | 01-Nov-2005 | FL | 80.00 | 76,880.00 | 74,928.65 | 01-Apr-2008 | 9 | 11.125% | 7,336.89 |
| 2(A) | 0011283191 | Feb-2009 | 01-Nov-2005 | CA | 80.00 | 304,000.00 | 300,777.12 | 01-Nov-2007 | 14 | 9.375% | 35,843.56 |
| 2(A) | 0011286614 | Oct-2008 | 01-Oct-2005 | NJ | 95.00 | 365,750.00 | 365,750.00 | 01-Sep-2007 | 16 | 10.250% | 54,844.20 |

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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) | 0011288529 | Dec-2008 | 01-Oct-2005 | CA | 95.00 | 285,000.00 | 280,451.21 | 01-Jun-2007 | 19 | 10.625% | 47,652.10 |
| 2(A) | 0011303895 | Aug-2008 | 01-Oct-2005 | NJ | 80.00 | 188,000.00 | 187,934.97 | 01-Jun-2007 | 19 | 10.875% | 33,017.82 |
| 2(A) | 0011304913 | Nov-2008 | 01-Nov-2005 | CA | 80.00 | 220,200.00 | 220,128.66 | 01-Mar-2008 | 10 | 10.125% | 21,169.09 |
| 2(A) | 0011307871 | Feb-2009 | 01-Oct-2005 | MS | 95.00 | 132,525.00 | 130,050.73 | 01-Jan-2008 | 12 | 9.375% | 14,304.34 |
| 2(A) | 0011314738 | Feb-2009 | 01-Oct-2005 | NJ | 80.00 | 311,200.00 | 307,260.76 | 01-Jul-2007 | 18 | 9.375% | 42,298.84 |
| 2(A) | 0011320344 | Feb-2009 | 01-Dec-2005 | TX | 84.95 | 82,400.00 | 82,049.96 | 01-Jan-2008 | 12 | 11.125% | 9,555.38 |
| 2(A) | 0011331098 | Oct-2008 | 01-Dec-2005 | CA | 80.00 | 328,000.00 | 328,000.00 | 01-Aug-2007 | 17 | 9.875% | 44,279.99 |
| 2(A) | 0011337135 | Nov-2008 | 01-Nov-2005 | CA | 80.00 | 220,000.00 | 217,544.31 | 01-Oct-2007 | 15 | 9.625% | 27,853.16 |
| 2(A) | 0011338055 | Sep-2008 | 01-Jan-2006 | CA | 80.00 | 372,000.00 | 372,000.00 | 01-Jun-2007 | 19 | 8.625% | 53,070.45 |
| 2(A) | 0011346005 | Jan-2009 | 01-Nov-2005 | CA | 89.99 | 429,250.00 | 426,544.50 | 01-Nov-2007 | 14 | 11.125% | 60,763.55 |
| 2(A) | 0011354979 | Jun-2008 | 01-Dec-2005 | CA | 80.00 | 380,000.00 | 380,000.00 | 01-Oct-2007 | 15 | 10.875% | 49,067.49 |
| 2(A) | 0011356577 | Jan-2009 | 01-Dec-2005 | WA | 80.00 | 110,800.00 | 108,670.67 | 01-Sep-2007 | 16 | 10.375% | 14,644.54 |
| 2(A) | 0011358555 | Jan-2008 | 01-Dec-2005 | GA | 92.86 | 130,000.00 | 129,327.90 | 01-Jun-2007 | 19 | 11.625% | 21,404.13 |
| 2(A) | 0011358602 | Oct-2008 | 01-Dec-2005 | MA | 90.00 | 360,000.00 | 359,998.00 | 01-Jan-2007 | 24 | 11.625% | 73,454.58 |
| 2(A) | 0011358968 | Jun-2008 | 01-Jan-2006 | NJ | 80.00 | 240,000.00 | 235,732.46 | 01-May-2007 | 20 | 9.375% | 32,649.30 |
| 2(A) | 0011359087 | Feb-2009 | 01-Dec-2005 | CA | 80.00 | 134,800.00 | 133,758.54 | 01-Feb-2008 | 11 | 11.250% | 14,893.43 |
| 2(A) | 0011360136 | Feb-2007 | 01-Feb-2006 | CA | 80.00 | 262,400.00 | 262,121.58 | 01-May-2006 | 32 | 10.625% | 52,555.04 |
| 2(A) | 0011360895 | Aug-2008 | 01-Dec-2005 | CA | 80.00 | 264,000.00 | 264,000.00 | 01-Nov-2007 | 14 | 10.000% | 32,106.80 |
| 2(A) | 0011361851 | Jan-2009 | 01-Jan-2006 | NV | 80.00 | 226,091.00 | 226,091.00 | 01-Dec-2007 | 13 | 8.625% | 23,598.78 |
| 2(A) | 0011362475 | Mar-2009 | 01-Jan-2006 | NJ | 95.00 | 498,750.00 | 486,254.79 | 01-Jul-2008 | 6 | 8.875% | 27,313.90 |
| 2(A) | 0011362687 | Nov-2008 | 01-Jan-2006 | NY | 80.00 | 276,000.00 | 276,000.00 | 01-Jul-2006 | 30 | 10.000% | 57,964.60 |
| 2(A) | 0011367186 | Jul-2008 | 01-Jan-2006 | NV | 90.00 | 250,650.00 | 247,760.93 | 01-Feb-2007 | 23 | 9.875% | 42,603.17 |
| 2(A) | 0011371437 | May-2008 | 01-Feb-2006 | FL | 95.00 | 294,500.00 | 293,079.68 | 01-Mar-2007 | 22 | 8.875% | 44,779.15 |
| 2(A) | 0011371448 | Nov-2008 | 01-Jan-2006 | VA | 80.00 | 413,744.00 | 410,918.16 | 01-Mar-2008 | 10 | 11.125% | 43,753.93 |
| 2(A) | 0011373644 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 592,000.00 | 578,942.25 | 01-Dec-2007 | 13 | 9.250% | 64,132.33 |
| 2(A) | 0011373685 | Nov-2008 | 01-Jan-2006 | RI | 80.00 | 376,000.00 | 375,891.12 | 01-Aug-2007 | 17 | 9.625% | 51,332.58 |
| 2(A) | 0011374147 | Nov-2007 | 01-Jan-2006 | IL | 80.00 | 199,120.00 | 197,708.74 | 01-Jul-2006 | 30 | 6.500% | 29,971.88 |
| 2(A) | 0011375215 | Jan-2009 | 01-Jan-2006 | OK | 95.00 | 293,550.00 | 289,836.60 | 01-Aug-2007 | 17 | 11.125% | 46,654.18 |
| 2(A) | 0011375418 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 399,960.00 | 393,051.49 | 01-Nov-2007 | 14 | 10.750% | 48,773.70 |
| 2(A) | 0011375563 | Apr-2008 | 01-Feb-2006 | TX | 80.00 | 296,000.00 | 294,096.18 | 01-Aug-2006 | 29 | 8.750% | 53,961.97 |
| 2(A) | 0011375966 | Oct-2008 | 01-Dec-2005 | CA | 80.00 | 261,600.00 | 261,600.00 | 01-May-2007 | 20 | 9.500% | 39,109.20 |
| 2(A) | 0011375991 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 168,000.00 | 168,000.00 | 01-Nov-2007 | 14 | 10.875% | 23,327.50 |
| 2(A) | 0011376928 | May-2008 | 01-Jan-2006 | CA | 85.00 | 229,075.00 | 225,791.88 | 01-Aug-2007 | 17 | 11.125% | 35,134.73 |
| 2(A) | 0011377779 | Jun-2008 | 01-Dec-2005 | WA | 80.00 | 196,000.00 | 194,005.79 | 01-Sep-2007 | 16 | 9.875% | 24,954.27 |
| 2(A) | 0011377915 | May-2008 | 01-Jan-2006 | CA | 80.00 | 336,000.00 | 333,605.71 | 01-Jul-2007 | 18 | 9.625% | 48,128.18 |
| 2(A) | 0011378019 | Jul-2008 | 01-Jan-2006 | CA | 80.00 | 240,000.00 | 239,786.19 | 01-Jul-2007 | 18 | 9.375% | 34,414.29 |
| 2(A) | 0011378269 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 336,000.00 | 331,912.34 | 01-Apr-2008 | 9 | 9.250% | 26,505.67 |
| 2(A) | 0011378823 | Mar-2008 | 01-Jan-2006 | UT | 80.00 | 556,000.00 | 550,040.79 | 01-Feb-2007 | 23 | 9.875% | 97,373.40 |
| 2(A) | 0011379222 | Nov-2008 | 01-Jan-2006 | CA | 80.00 | 198,400.00 | 193,978.93 | 01-Jan-2008 | 12 | 9.000% | 20,684.54 |
| 2(A) | 0011379697 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 248,000.00 | 245,118.73 | 01-Dec-2007 | 13 | 9.250% | 26,748.06 |

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|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2(A) | 0011380194 | Feb-2009 | 01-Jan-2006 | CA | 90.00 | 513,000.00 | 545,773.79 | 01-Mar-2008 | 10 | 7.175% | 37,086.94 |
| 2(A) | 0011380538 | May-2008 | 01-Jan-2006 | OR | 95.00 | 332,500.00 | 330,796.53 | 01-Jun-2007 | 19 | 10.250% | 56,525.11 |
| 2(A) | 0011383434 | Nov-2008 | 01-Jan-2006 | WA | 80.00 | 153,600.00 | 152,057.80 | 01-Oct-2007 | 15 | 9.375% | 18,405.79 |
| 2(A) | 0011383947 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 190,400.00 | 185,964.78 | 01-Apr-2008 | 9 | 10.125% | 16,299.14 |
| 2(A) | 0011384776 | Dec-2008 | 01-Feb-2006 | CA | 90.00 | 724,500.00 | 720,773.16 | 01-Feb-2007 | 23 | 8.875% | 117,677.89 |
| 2(A) | 0011384901 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 549,600.00 | 549,600.00 | 01-Nov-2007 | 14 | 9.875% | 66,982.50 |
| 2(A) | 0011385334 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 324,630.00 | 321,563.07 | 01-Aug-2007 | 17 | 8.125% | 38,379.21 |
| 2(A) | 0011386115 | Jan-2008 | 01-Jan-2006 | CA | 80.00 | 464,000.00 | 463,772.47 | 01-Jan-2007 | 24 | 8.375% | 69,438.37 |
| 2(A) | 0011386707 | Sep-2008 | 01-Feb-2006 | IL | 80.00 | 208,000.00 | 204,838.66 | 01-Jun-2007 | 19 | 8.375% | 27,966.78 |
| 2(A) | 0011387151 | Oct-2008 | 01-Jan-2006 | IL | 80.00 | 196,000.00 | 192,307.91 | 01-Oct-2007 | 15 | 8.625% | 23,733.18 |
| 2(A) | 0011387282 | Mar-2009 | 01-Jan-2006 | MA | 80.00 | 173,600.00 | 171,980.40 | 01-Oct-2007 | 15 | 9.625% | 21,792.06 |
| 2(A) | 0011387293 | Jan-2009 | 01-Jan-2006 | FL | 80.00 | 180,000.00 | 178,232.47 | 01-Nov-2007 | 14 | 9.625% | 21,426.44 |
| 2(A) | 0011387460 | Jul-2008 | 01-Jan-2006 | CA | 80.00 | 240,000.00 | 239,923.01 | 01-May-2007 | 20 | 9.375% | 35,533.59 |
| 2(A) | 0011387604 | May-2008 | 01-Jan-2006 | NJ | 80.00 | 472,000.00 | 468,013.12 | 01-Mar-2007 | 22 | 8.500% | 67,200.02 |
| 2(A) | 0011387710 | Oct-2008 | 01-Jan-2006 | CA | 90.00 | 315,000.00 | 314,978.96 | 01-Oct-2007 | 15 | 9.500% | 38,388.02 |
| 2(A) | 0011387900 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 285,600.00 | 280,830.84 | 01-Aug-2007 | 17 | 8.750% | 36,480.78 |
| 2(A) | 0011388078 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 460,000.00 | 454,929.27 | 01-Jun-2007 | 19 | 9.750% | 75,143.40 |
| 2(A) | 0011388366 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 283,600.00 | 276,336.21 | 01-May-2008 | 8 | 9.000% | 19,477.86 |
| 2(A) | 0011388404 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 164,000.00 | 162,328.98 | 01-Jan-2008 | 12 | 9.125% | 17,101.82 |
| 2(A) | 0011388704 | Aug-2007 | 01-Jan-2006 | VA | 80.00 | 380,000.00 | 378,403.78 | 01-Feb-2007 | 23 | 9.875% | 70,050.09 |
| 2(A) | 0011388822 | Nov-2008 | 01-Jan-2006 | AZ | 80.00 | 178,400.00 | 178,323.54 | 01-Mar-2008 | 10 | 9.250% | 15,714.78 |
| 2(A) | 0011388884 | Nov-2008 | 01-Feb-2006 | TX | 80.00 | 174,232.00 | 173,108.71 | 01-Mar-2007 | 22 | 8.875% | 26,078.59 |
| 2(A) | 0011389062 | Apr-2008 | 01-Jan-2006 | CA | 80.00 | 420,000.00 | 417,666.06 | 01-Mar-2007 | 22 | 10.000% | 70,723.02 |
| 2(A) | 0011389069 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 612,000.00 | 606,594.43 | 01-Dec-2007 | 13 | 9.375% | 70,230.90 |
| 2(A) | 0011389100 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 322,800.00 | 318,609.91 | 01-Mar-2008 | 10 | 9.250% | 27,640.21 |
| 2(A) | 0011389153 | Nov-2008 | 01-Jan-2006 | NV | 80.00 | 193,600.00 | 191,625.93 | 01-Feb-2008 | 11 | 9.625% | 19,031.78 |
| 2(A) | 0011389278 | Aug-2008 | 01-Jan-2006 | CA | 82.93 | 680,000.00 | 674,934.35 | 01-Dec-2007 | 13 | 9.250% | 81,317.90 |
| 2(A) | 0011389662 | Mar-2009 | 01-Feb-2006 | OR | 80.00 | 119,920.00 | 118,820.80 | 01-Apr-2008 | 9 | 10.000% | 10,768.87 |
| 2(A) | 0011389916 | Sep-2008 | 01-Feb-2006 | CA | 90.00 | 247,500.00 | 247,500.00 | 01-Jan-2008 | 12 | 9.375% | 27,532.36 |
| 2(A) | 0011390420 | Jun-2008 | 01-Jan-2006 | NV | 80.00 | 208,000.00 | 205,891.08 | 01-Sep-2007 | 16 | 8.750% | 24,658.78 |
| 2(A) | 0011390569 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 478,400.00 | 474,288.80 | 01-Dec-2007 | 13 | 10.000% | 57,078.13 |
| 2(A) | 0011390876 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 265,440.00 | 265,440.00 | 01-Dec-2007 | 13 | 8.250% | 26,477.64 |
| 2(A) | 0011391311 | Aug-2008 | 01-Jan-2006 | NV | 80.00 | 136,000.00 | 134,942.71 | 01-Oct-2007 | 15 | 11.000% | 18,829.76 |
| 2(A) | 0011391316 | May-2008 | 01-Jan-2006 | CA | 80.00 | 188,000.00 | 186,146.61 | 01-Sep-2007 | 16 | 9.750% | 24,180.79 |
| 2(A) | 0011391604 | Jul-2008 | 01-Feb-2006 | CA | 80.00 | 420,000.00 | 416,971.37 | 01-Jul-2007 | 18 | 10.000% | 60,091.65 |
| 2(A) | 0011391640 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 400,000.00 | 399,993.17 | 01-Jan-2008 | 12 | 10.375% | 48,232.52 |
| 2(A) | 0011392175 | Jun-2008 | 01-Jan-2006 | CA | 80.00 | 283,920.00 | 281,504.28 | 01-Sep-2007 | 16 | 8.500% | 35,415.46 |
| 2(A) | 0011392387 | Dec-2008 | 01-Jan-2006 | WA | 80.00 | 181,600.00 | 177,679.87 | 01-Aug-2007 | 17 | 10.375% | 25,149.34 |
| 2(A) | 0011393042 | Mar-2008 | 01-Jan-2006 | CA | 80.00 | 256,000.00 | 254,691.39 | 01-Mar-2007 | 22 | 9.375% | 43,282.70 |
| 2(A) | 0011393497 | Apr-2008 | 01-Jan-2006 | FL | 80.00 | 360,000.00 | 359,062.99 | 01-Jan-2007 | 24 | 11.125% | 79,399.67 |

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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) | 0011393528 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 401,247.00 | 400,375.91 | 01-Mar-2008 | 10 | 8.500% | 36,701.14 |
| 2(A) | 0011393810 | Nov-2008 | 01-Jan-2006 | CA | 80.00 | 336,000.00 | 331,460.83 | 01-Apr-2008 | 9 | 8.750% | 25,006.03 |
| 2(A) | 0011393982 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 740,000.00 | 732,488.13 | 01-Dec-2007 | 13 | 9.625% | 84,304.75 |
| 2(A) | 0011394027 | Feb-2008 | 01-Feb-2006 | OH | 95.00 | 60,800.00 | 60,698.33 | 01-Nov-2006 | 26 | 10.250% | 13,477.72 |
| 2(A) | 0011394252 | Oct-2008 | 01-Jan-2006 | VA | 80.00 | 237,600.00 | 233,314.84 | 01-Nov-2007 | 14 | 9.500% | 25,428.38 |
| 2(A) | 0011394499 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 439,200.00 | 435,099.24 | 01-May-2008 | 8 | 9.750% | 34,560.23 |
| 2(A) | 0011394559 | Feb-2009 | 01-Jan-2006 | AZ | 80.00 | 192,000.00 | 187,205.70 | 01-Jun-2008 | 7 | 9.000% | 11,783.02 |
| 2(A) | 0011394631 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 388,000.00 | 384,438.32 | 01-Feb-2008 | 11 | 8.750% | 37,597.00 |
| 2(A) | 0011394675 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 174,400.00 | 170,610.42 | 01-May-2008 | 8 | 9.500% | 13,281.02 |
| 2(A) | 0011394794 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 476,000.00 | 475,999.51 | 01-Mar-2008 | 10 | 9.375% | 42,810.21 |
| 2(A) | 0011395108 | Jun-2008 | 01-Feb-2006 | CA | 80.00 | 525,560.00 | 522,828.36 | 01-Jan-2007 | 24 | 8.750% | 85,024.41 |
| 2(A) | 0011395199 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 316,000.00 | 316,000.00 | 01-Mar-2008 | 10 | 8.750% | 26,504.49 |
| 2(A) | 0011395588 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 420,000.00 | 420,000.00 | 01-Jan-2008 | 12 | 9.250% | 44,817.50 |
| 2(A) | 0011395840 | May-2008 | 01-Jan-2006 | CA | 80.00 | 344,800.00 | 344,800.00 | 01-Sep-2007 | 16 | 8.250% | 37,928.04 |
| 2(A) | 0011395855 | Oct-2008 | 01-Jan-2006 | CA | 80.00 | 392,000.00 | 402,513.80 | 01-Feb-2008 | 11 | 7.050% | 28,316.05 |
| 2(A) | 0011395905 | Nov-2008 | 01-Feb-2006 | AZ | 90.00 | 196,200.00 | 196,200.00 | 01-Mar-2008 | 10 | 9.375% | 18,060.24 |
| 2(A) | 0011396019 | Dec-2008 | 01-Jan-2006 | CA | 80.00 | 505,587.00 | 505,587.00 | 01-Nov-2007 | 14 | 9.625% | 60,228.04 |
| 2(A) | 0011396118 | Dec-2008 | 01-Feb-2006 | WA | 80.00 | 226,400.00 | 226,400.00 | 01-Mar-2008 | 10 | 8.125% | 18,725.14 |
| 2(A) | 0011396249 | Oct-2008 | 01-Jan-2006 | CA | 80.00 | 639,960.00 | 639,960.00 | 01-Dec-2007 | 13 | 9.000% | 68,555.73 |
| 2(A) | 0011396262 | Sep-2008 | 01-Jan-2006 | CA | 80.00 | 277,448.00 | 274,309.23 | 01-Dec-2007 | 13 | 9.375% | 30,381.01 |
| 2(A) | 0011396675 | Dec-2007 | 01-Feb-2006 | IL | 80.00 | 193,600.00 | 192,109.21 | 01-Dec-2006 | 25 | 8.125% | 35,146.16 |
| 2(A) | 0011397271 | Feb-2008 | 01-Jan-2006 | CA | 80.00 | 356,000.00 | 353,634.89 | 01-Jun-2007 | 19 | 10.125% | 55,201.65 |
| 2(A) | 0011397328 | Feb-2009 | 01-Feb-2006 | IL | 80.00 | 180,000.00 | 177,206.59 | 01-Dec-2007 | 13 | 8.500% | 17,628.05 |
| 2(A) | 0011397458 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 364,000.00 | 360,557.65 | 01-Jan-2008 | 12 | 9.500% | 39,385.38 |
| 2(A) | 0011397509 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 448,000.00 | 443,377.00 | 01-Feb-2008 | 11 | 9.125% | 43,311.54 |
| 2(A) | 0011398119 | Mar-2008 | 01-Jan-2006 | NJ | 90.00 | 301,500.00 | 301,500.00 | 01-Mar-2006 | 34 | 9.625% | 72,115.10 |
| 2(A) | 0011398139 | Mar-2009 | 01-Feb-2006 | MA | 80.00 | 376,000.00 | 365,767.75 | 01-Mar-2008 | 10 | 10.625% | 37,542.27 |
| 2(A) | 0011398342 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 256,000.00 | 254,124.57 | 01-Aug-2007 | 17 | 9.750% | 31,921.07 |
| 2(A) | 0011398523 | Nov-2008 | 01-Jan-2006 | CA | 80.00 | 292,000.00 | 288,865.06 | 01-Nov-2007 | 14 | 10.700% | 29,804.54 |
| 2(A) | 0011399355 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 364,800.00 | 364,479.85 | 01-Jan-2008 | 12 | 10.500% | 42,484.71 |
| 2(A) | 0011399482 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 396,000.00 | 392,952.55 | 01-Jan-2008 | 12 | 9.125% | 44,404.85 |
| 2(A) | 0011399899 | Sep-2008 | 01-Jan-2006 | CA | 80.00 | 212,000.00 | 210,408.15 | 01-Oct-2007 | 15 | 9.625% | 27,499.37 |
| 2(A) | 0011399924 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 251,200.00 | 251,118.36 | 01-Mar-2008 | 10 | 8.800% | 23,772.54 |
| 2(A) | 0011400265 | Aug-2008 | 01-Feb-2006 | CA | 90.00 | 310,500.00 | 306,085.08 | 01-Aug-2007 | 17 | 10.375% | 45,188.20 |
| 2(A) | 0011400266 | Mar-2009 | 01-Feb-2006 | IL | 80.00 | 155,200.00 | 153,701.65 | 01-Feb-2008 | 11 | 7.225% | 11,848.60 |
| 2(A) | 0011400643 | Feb-2009 | 01-Feb-2006 | OR | 80.00 | 292,000.00 | 291,902.19 | 01-May-2008 | 8 | 8.500% | 20,900.22 |
| 2(A) | 0011400647 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 320,000.00 | 317,845.55 | 01-Dec-2007 | 13 | 10.375% | 40,701.46 |
| 2(A) | 0011400833 | Oct-2008 | 01-Jan-2006 | IN | 95.00 | 90,250.00 | 89,738.30 | 01-Dec-2007 | 13 | 11.125% | 12,239.81 |
| 2(A) | 0011401217 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 680,000.00 | 674,921.78 | 01-Jul-2007 | 18 | 9.375% | 94,800.54 |
| 2(A) | 0011401324 | Aug-2008 | 01-Feb-2006 | NJ | 80.00 | 260,000.00 | 260,000.00 | 01-May-2007 | 20 | 8.875% | 32,879.16 |

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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) | 0011401327 | May-2008 | 01-Feb-2006 | MD | 98.00 | 308,523.00 | 306,792.04 | 01-Sep-2007 | 16 | 8.500% | 41,128.48 |
| 2(A) | 0011401391 | Feb-2009 | 01-Jan-2006 | FL | 80.00 | 120,000.00 | 117,815.03 | 01-Nov-2007 | 14 | 9.375% | 14,462.06 |
| 2(A) | 0011401593 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 420,000.00 | 415,921.12 | 01-Oct-2007 | 15 | 8.250% | 46,835.96 |
| 2(A) | 0011401856 | Jul-2008 | 01-Feb-2006 | CA | 80.00 | 281,600.00 | 279,410.90 | 01-Nov-2007 | 14 | 9.250% | 33,817.61 |
| 2(A) | 0011401888 | Jan-2008 | 01-Jan-2006 | CA | 80.00 | 345,600.00 | 345,600.00 | 01-Mar-2007 | 22 | 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 | 21 | 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 | 11 | 9.375% | 28,025.74 |
| 2(A) | 0011402336 | Nov-2008 | 01-Jan-2006 | FL | 79.99 | 205,150.00 | 205,150.00 | 01-Aug-2007 | 17 | 10.375% | 31,007.55 |
| 2(A) | 0011402443 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 272,000.00 | 266,675.67 | 01-Nov-2007 | 14 | 8.875% | 30,601.46 |
| 2(A) | 0011402447 | Feb-2009 | 01-Feb-2006 | WY | 80.00 | 140,800.00 | 139,265.28 | 01-Apr-2007 | 21 | 8.375% | 22,379.38 |
| 2(A) | 0011402522 | Nov-2008 | 01-Feb-2006 | CA | 67.86 | 190,000.00 | 188,385.78 | 01-Dec-2007 | 13 | 9.000% | 21,324.68 |
| 2(A) | 0011402542 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 239,834.00 | 238,080.39 | 01-Nov-2007 | 14 | 10.625% | 32,392.55 |
| 2(A) | 0011402561 | Aug-2008 | 01-Jan-2006 | NV | 80.00 | 393,600.00 | 393,600.00 | 01-Oct-2007 | 15 | 9.500% | 48,035.60 |
| 2(A) | 0011402588 | Sep-2008 | 01-Feb-2006 | CA | 90.00 | 378,000.00 | 375,524.09 | 01-Sep-2007 | 16 | 9.000% | 50,897.45 |
| 2(A) | 0011403119 | Dec-2008 | 01-Feb-2006 | CA | 82.67 | 186,000.00 | 196,445.51 | 01-Mar-2008 | 10 | 7.300% | 13,288.99 |
| 2(A) | 0011403131 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 447,200.00 | 443,881.41 | 01-Sep-2007 | 16 | 8.875% | 57,395.58 |
| 2(A) | 0011403260 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 240,000.00 | 240,000.00 | 01-Aug-2007 | 17 | 8.750% | 30,400.00 |
| 2(A) | 0011403340 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 348,000.00 | 344,258.10 | 01-Feb-2008 | 11 | 8.250% | 31,871.18 |
| 2(A) | 0011403443 | Feb-2008 | 01-Feb-2006 | CA | 80.00 | 276,000.00 | 274,103.32 | 01-May-2007 | 20 | 8.125% | 39,417.63 |
| 2(A) | 0011403724 | Jan-2009 | 01-Feb-2006 | MD | 80.00 | 308,000.00 | 305,543.80 | 01-Dec-2007 | 13 | 9.625% | 36,118.70 |
| 2(A) | 0011403828 | Mar-2009 | 01-Jan-2006 | CA | 77.29 | 541,000.00 | 535,231.26 | 01-May-2008 | 8 | 8.250% | 36,920.56 |
| 2(A) | 0011404074 | Feb-2008 | 01-Feb-2006 | CA | 95.00 | 527,250.00 | 522,112.32 | 01-Apr-2007 | 21 | 10.625% | 94,603.64 |
| 2(A) | 0011404204 | May-2008 | 01-Jan-2006 | VA | 80.00 | 192,000.00 | 190,589.37 | 01-Nov-2007 | 14 | 8.500% | 22,336.24 |
| 2(A) | 0011404379 | Mar-2008 | 01-Jan-2006 | MD | 80.00 | 353,800.00 | 351,834.36 | 01-Feb-2007 | 23 | 9.250% | 58,327.26 |
| 2(A) | 0011404415 | Sep-2008 | 01-Jan-2006 | AZ | 80.00 | 219,402.00 | 215,196.10 | 01-Jan-2008 | 12 | 9.750% | 24,038.28 |
| 2(A) | 0011404431 | Dec-2008 | 01-Jan-2006 | CA | 95.00 | 344,155.00 | 336,898.79 | 01-Jan-2008 | 12 | 10.750% | 39,061.19 |
| 2(A) | 0011404479 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 405,600.00 | 405,600.00 | 01-Jan-2008 | 12 | 10.375% | 49,871.90 |
| 2(A) | 0011405371 | Jul-2008 | 01-Feb-2006 | CA | 95.00 | 574,750.00 | 570,672.01 | 01-Nov-2007 | 14 | 7.990% | 56,842.59 |
| 2(A) | 0011405750 | Nov-2008 | 01-Jan-2006 | FL | 79.88 | 280,000.00 | 277,355.42 | 01-Nov-2007 | 14 | 9.250% | 32,582.34 |
| 2(A) | 0011405892 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 360,000.00 | 360,000.00 | 01-Mar-2008 | 10 | 8.750% | 30,195.00 |
| 2(A) | 0011405895 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 200,000.00 | 197,917.38 | 01-Nov-2007 | 14 | 6.600% | 16,036.77 |
| 2(A) | 0011405950 | Oct-2008 | 01-Feb-2006 | NV | 80.00 | 240,000.00 | 237,875.95 | 01-Dec-2007 | 13 | 8.875% | 26,492.21 |
| 2(A) | 0011406028 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 284,000.00 | 274,545.75 | 01-Jan-2008 | 12 | 9.875% | 29,971.26 |
| 2(A) | 0011406029 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 580,000.00 | 576,674.01 | 01-Jun-2007 | 19 | 11.000% | 95,327.56 |
| 2(A) | 0011406153 | Jun-2008 | 01-Feb-2006 | IL | 80.00 | 200,000.00 | 200,000.00 | 01-Jun-2007 | 19 | 7.990% | 26,474.97 |
| 2(A) | 0011406414 | Feb-2009 | 01-Feb-2006 | FL | 80.00 | 191,200.00 | 188,928.62 | 01-Jan-2008 | 12 | 8.250% | 18,208.20 |
| 2(A) | 0011406451 | Feb-2009 | 01-Feb-2006 | CA | 85.00 | 229,500.00 | 227,354.68 | 01-Jan-2008 | 12 | 9.750% | 25,413.84 |
| 2(A) | 0011406458 | Aug-2008 | 01-Feb-2006 | FL | 90.00 | 173,690.00 | 172,517.83 | 01-Jan-2007 | 24 | 10.625% | 36,490.78 |
| 2(A) | 0011406663 | Jan-2008 | 01-Feb-2006 | CA | 80.00 | 480,000.00 | 477,588.23 | 01-May-2007 | 20 | 9.625% | 77,672.33 |
| 2(A) | 0011407042 | Dec-2008 | 01-Jan-2006 | NH | 80.00 | 346,000.00 | 342,197.67 | 01-Jun-2008 | 7 | 9.250% | 22,219.28 |

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|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2(A) | 0011407230 | Mar-2009 | 01-Feb-2006 | FL | 80.00 | 124,000.00 | 122,805.93 | 01-Mar-2008 | 10 | 8.750% | 10,988.62 |
| 2(A) | 0011407379 | May-2008 | 01-Feb-2006 | NY | 90.00 | 324,000.00 | 323,190.44 | 01-Jun-2006 | 31 | 9.500% | 80,687.88 |
| 2(A) | 0011407430 | Feb-2009 | 01-Jan-2006 | FL | 95.00 | 217,550.00 | 214,069.57 | 01-Jan-2008 | 12 | 9.375% | 24,205.87 |
| 2(A) | 0011407461 | Mar-2009 | 01-Jan-2006 | VA | 80.00 | 267,040.00 | 264,985.68 | 01-Dec-2007 | 13 | 9.375% | 32,008.86 |
| 2(A) | 0011407705 | Apr-2008 | 01-Jan-2006 | VA | 80.00 | 342,320.00 | 339,935.04 | 01-Sep-2007 | 16 | 8.500% | 43,902.93 |
| 2(A) | 0011407842 | Apr-2008 | 01-Feb-2006 | MD | 80.00 | 295,200.00 | 292,722.52 | 01-Aug-2007 | 17 | 7.875% | 36,300.10 |
| 2(A) | 0011407871 | Jul-2008 | 01-Feb-2006 | AZ | 80.00 | 208,000.00 | 208,000.00 | 01-Nov-2007 | 14 | 6.990% | 17,998.88 |
| 2(A) | 0011408080 | Nov-2008 | 01-Jan-2006 | CA | 80.00 | 396,000.00 | 390,941.75 | 01-Jan-2008 | 12 | 9.625% | 41,518.34 |
| 2(A) | 0011408349 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 452,000.00 | 448,435.02 | 01-Dec-2007 | 13 | 9.125% | 53,047.35 |
| 2(A) | 0011408591 | Oct-2008 | 01-Feb-2006 | FL | 90.00 | 603,000.00 | 598,385.68 | 01-Aug-2007 | 17 | 9.625% | 81,482.22 |
| 2(A) | 0011408892 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 332,000.00 | 324,539.85 | 01-Jan-2008 | 12 | 8.375% | 32,202.00 |
| 2(A) | 0011408910 | Aug-2008 | 01-Jan-2006 | CA | 92.50 | 703,000.00 | 698,740.28 | 01-Sep-2007 | 16 | 9.500% | 100,312.52 |
| 2(A) | 0011409045 | Jul-2008 | 01-Feb-2006 | CT | 80.00 | 215,200.00 | 214,264.77 | 01-Apr-2007 | 21 | 9.625% | 37,095.00 |
| 2(A) | 0011409348 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 260,000.00 | 257,501.11 | 01-Jan-2008 | 12 | 9.125% | 27,775.22 |
| 2(A) | 0011409530 | Jan-2009 | 01-Jan-2006 | MD | 80.00 | 232,800.00 | 230,680.18 | 01-Sep-2007 | 16 | 9.375% | 29,623.31 |
| 2(A) | 0011409602 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 288,000.00 | 287,992.88 | 01-Mar-2008 | 10 | 8.375% | 26,039.36 |
| 2(A) | 0011409675 | May-2008 | 01-Jan-2006 | MD | 80.00 | 272,000.00 | 270,504.59 | 01-Jun-2007 | 19 | 9.875% | 43,319.72 |
| 2(A) | 0011410281 | Jan-2009 | 01-Feb-2006 | OR | 80.00 | 503,200.00 | 499,122.23 | 01-Nov-2007 | 14 | 8.875% | 61,122.81 |
| 2(A) | 0011410494 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 467,920.00 | 465,319.80 | 01-Apr-2007 | 21 | 8.250% | 72,332.72 |
| 2(A) | 0011410590 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 340,000.00 | 338,229.18 | 01-May-2007 | 20 | 10.375% | 56,097.52 |
| 2(A) | 0011410699 | Jul-2008 | 01-Feb-2006 | CA | 90.00 | 294,606.00 | 292,528.07 | 01-Nov-2007 | 14 | 10.500% | 38,528.36 |
| 2(A) | 0011410796 | Nov-2008 | 01-Feb-2006 | NV | 80.00 | 247,992.00 | 244,236.26 | 01-Oct-2007 | 15 | 9.375% | 32,382.08 |
| 2(A) | 0011411146 | Feb-2009 | 01-Feb-2006 | TX | 80.00 | 118,400.00 | 115,894.59 | 01-May-2008 | 8 | 9.125% | 8,782.10 |
| 2(A) | 0011411346 | Feb-2009 | 01-Feb-2006 | CO | 80.00 | 118,400.00 | 117,169.66 | 01-Apr-2008 | 9 | 9.875% | 10,239.14 |
| 2(A) | 0011411491 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 224,000.00 | 221,658.62 | 01-Jan-2008 | 12 | 8.875% | 23,010.79 |
| 2(A) | 0011411616 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 504,000.00 | 503,581.96 | 01-Mar-2008 | 10 | 8.250% | 32,208.32 |
| 2(A) | 0011411666 | Jan-2008 | 01-Feb-2006 | VA | 80.00 | 322,400.00 | 320,344.47 | 01-Apr-2007 | 21 | 8.875% | 47,907.17 |
| 2(A) | 0011411941 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 281,600.00 | 278,555.75 | 01-Feb-2008 | 11 | 9.125% | 27,537.33 |
| 2(A) | 0011411985 | Sep-2008 | 01-Jan-2006 | CA | 80.00 | 488,000.00 | 482,242.51 | 01-Jan-2008 | 12 | 8.750% | 47,291.09 |
| 2(A) | 0011412084 | Mar-2009 | 01-Feb-2006 | IL | 80.00 | 110,400.00 | 108,799.59 | 01-Aug-2007 | 17 | 8.125% | 14,458.26 |
| 2(A) | 0011412804 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 360,000.00 | 353,717.70 | 01-Dec-2007 | 13 | 8.500% | 36,711.37 |
| 2(A) | 0011412968 | Feb-2009 | 01-Feb-2006 | WA | 80.00 | 176,000.00 | 175,973.12 | 01-Apr-2008 | 9 | 8.625% | 11,308.80 |
| 2(A) | 0011413281 | Feb-2009 | 01-Feb-2006 | CA | 95.00 | 285,000.00 | 282,921.69 | 01-Jun-2008 | 7 | 9.625% | 20,863.02 |
| 2(A) | 0011413493 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 368,000.00 | 365,055.76 | 01-Dec-2007 | 13 | 10.000% | 44,055.41 |
| 2(A) | 0011413543 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 288,000.00 | 285,736.55 | 01-Oct-2007 | 15 | 10.375% | 37,902.77 |
| 2(A) | 0011413711 | Aug-2008 | 01-Feb-2006 | NV | 80.00 | 212,000.00 | 210,781.89 | 01-Oct-2007 | 15 | 10.000% | 29,374.21 |
| 2(A) | 0011414000 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 244,800.00 | 243,139.60 | 01-Sep-2007 | 16 | 10.000% | 33,710.67 |
| 2(A) | 0011414451 | Mar-2009 | 01-Feb-2006 | FL | 80.00 | 279,200.00 | 276,599.82 | 01-Apr-2008 | 9 | 8.425% | 22,836.71 |
| 2(A) | 0011415344 | Jan-2008 | 01-Feb-2006 | NY | 95.00 | 451,250.00 | 450,340.53 | 01-Jul-2006 | 30 | 7.500% | 83,586.05 |
| 2(A) | 0011415405 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 400,000.00 | 396,209.37 | 01-Jan-2008 | 12 | 9.000% | 42,206.85 |

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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) | 0011415948 | May-2008 | 01-Feb-2006 | VA | 80.00 | 240,000.00 | 236,963.88 | 01-Sep-2007 | 16 | 9.250% | 33,996.62 |
| 2(A) | 0011416144 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 420,000.00 | 416,340.73 | 01-Jan-2008 | 12 | 9.500% | 46,106.24 |
| 2(A) | 0011416248 | May-2008 | 01-Feb-2006 | CA | 85.00 | 327,250.00 | 324,449.50 | 01-Sep-2007 | 16 | 10.625% | 43,876.11 |
| 2(A) | 0011416468 | Dec-2008 | 01-Feb-2006 | NH | 80.00 | 160,000.00 | 158,550.09 | 01-Jun-2008 | 7 | 9.625% | 11,172.04 |
| 2(A) | 0011416543 | Sep-2008 | 01-Feb-2006 | FL | 95.00 | 332,500.00 | 331,080.22 | 01-Sep-2007 | 16 | 10.625% | 52,415.19 |
| 2(A) | 0011416603 | Apr-2008 | 01-Feb-2006 | CA | 80.00 | 311,200.00 | 308,971.55 | 01-Jul-2007 | 18 | 9.125% | 38,389.96 |
| 2(A) | 0011416742 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 291,960.00 | 291,960.00 | 01-Nov-2007 | 14 | 9.625% | 35,643.50 |
| 2(A) | 0011416803 | Mar-2009 | 01-Feb-2006 | FL | 90.00 | 185,400.00 | 184,216.33 | 01-Dec-2007 | 13 | 10.625% | 23,863.11 |
| 2(A) | 0011416818 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 316,000.00 | 313,308.25 | 01-Jul-2007 | 18 | 8.375% | 44,319.64 |
| 2(A) | 0011416939 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 248,000.00 | 247,911.77 | 01-Mar-2008 | 10 | 9.125% | 22,407.78 |
| 2(A) | 0011417035 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 228,000.00 | 226,869.27 | 01-Mar-2007 | 22 | 9.000% | 37,438.18 |
| 2(A) | 0011417557 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 411,200.00 | 407,738.76 | 01-Jan-2008 | 12 | 9.750% | 46,089.29 |
| 2(A) | 0011417641 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 356,800.00 | 356,800.00 | 01-Jan-2008 | 12 | 10.000% | 39,099.34 |
| 2(A) | 0011417747 | Sep-2008 | 01-Feb-2006 | CA | 88.64 | 292,500.00 | 292,500.00 | 01-Nov-2007 | 14 | 6.775% | 24,472.48 |
| 2(A) | 0011417778 | Aug-2008 | 01-Feb-2006 | CA | 64.43 | 273,200.00 | 273,200.00 | 01-Jul-2007 | 18 | 6.750% | 28,458.40 |
| 2(A) | 0011417903 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 400,890.00 | 396,692.62 | 01-Jan-2008 | 12 | 9.500% | 43,083.41 |
| 2(A) | 0011417955 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 519,200.00 | 513,482.41 | 01-Apr-2008 | 9 | 8.875% | 41,170.66 |
| 2(A) | 0011418444 | May-2008 | 01-Feb-2006 | CA | 80.00 | 392,000.00 | 389,602.56 | 01-Aug-2007 | 17 | 8.875% | 55,337.32 |
| 2(A) | 0011418467 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 518,400.00 | 518,400.00 | 01-Jan-2008 | 12 | 10.125% | 57,369.60 |
| 2(A) | 0011418549 | May-2008 | 01-Feb-2006 | CA | 80.00 | 272,000.00 | 267,695.22 | 01-Jul-2007 | 18 | 8.750% | 36,110.98 |
| 2(A) | 0011418735 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 292,320.00 | 289,954.87 | 01-Jan-2008 | 12 | 9.750% | 34,157.25 |
| 2(A) | 0011419083 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 220,000.00 | 217,949.74 | 01-Feb-2008 | 11 | 9.250% | 21,814.33 |
| 2(A) | 0011419227 | Aug-2008 | 01-Feb-2006 | CA | 90.00 | 198,000.00 | 196,397.78 | 01-Nov-2007 | 14 | 8.875% | 23,337.57 |
| 2(A) | 0011419338 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 352,000.00 | 348,356.36 | 01-Feb-2008 | 11 | 9.500% | 35,068.17 |
| 2(A) | 0011419510 | Jan-2009 | 01-Feb-2006 | AZ | 80.00 | 189,600.00 | 188,035.53 | 01-May-2008 | 8 | 9.750% | 15,075.79 |
| 2(A) | 0011419712 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 520,000.00 | 520,000.00 | 01-Dec-2007 | 13 | 8.625% | 54,816.68 |
| 2(A) | 0011420136 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 320,000.00 | 317,889.36 | 01-Jun-2007 | 19 | 9.000% | 46,523.11 |
| 2(A) | 0011420333 | Feb-2009 | 01-Feb-2006 | TX | 80.00 | 104,000.00 | 103,966.92 | 01-Aug-2008 | 5 | 9.750% | 5,718.17 |
| 2(A) | 0011420339 | Nov-2008 | 01-Feb-2006 | FL | 80.00 | 157,803.00 | 155,181.15 | 01-Oct-2007 | 15 | 9.250% | 19,610.25 |
| 2(A) | 0011420360 | Oct-2008 | 01-Feb-2006 | VA | 80.00 | 340,000.00 | 337,253.07 | 01-Sep-2007 | 16 | 8.875% | 42,435.39 |
| 2(A) | 0011420484 | Feb-2009 | 01-Feb-2006 | FL | 80.00 | 208,000.00 | 203,730.02 | 01-Jan-2008 | 12 | 9.000% | 21,565.57 |
| 2(A) | 0011420515 | Feb-2008 | 01-Feb-2006 | CA | 95.00 | 451,250.00 | 449,617.83 | 01-May-2007 | 20 | 10.125% | 81,970.38 |
| 2(A) | 0011420668 | Jun-2008 | 01-Feb-2006 | CA | 80.00 | 228,000.00 | 228,000.00 | 01-Jun-2007 | 19 | 9.750% | 38,997.50 |
| 2(A) | 0011420839 | Oct-2008 | 01-Feb-2006 | NV | 80.00 | 229,200.00 | 227,189.32 | 01-Jan-2008 | 12 | 10.625% | 26,775.54 |
| 2(A) | 0011420923 | Jul-2008 | 01-Feb-2006 | FL | 80.00 | 191,872.00 | 191,031.04 | 01-Aug-2007 | 17 | 10.125% | 30,709.65 |
| 2(A) | 0011420992 | May-2008 | 01-Feb-2006 | AZ | 80.00 | 168,800.00 | 167,587.14 | 01-Aug-2007 | 17 | 9.375% | 22,897.93 |
| 2(A) | 0011421042 | Nov-2008 | 01-Feb-2006 | VA | 80.00 | 272,000.00 | 270,432.52 | 01-Oct-2007 | 15 | 8.390% | 33,841.62 |
| 2(A) | 0011421210 | Aug-2008 | 01-Feb-2006 | MD | 80.00 | 322,400.00 | 320,314.97 | 01-Aug-2007 | 17 | 9.250% | 44,783.75 |
| 2(A) | 0011421282 | Jun-2008 | 01-Feb-2006 | CA | 80.00 | 372,000.00 | 369,338.44 | 01-Oct-2007 | 15 | 9.625% | 48,096.32 |
| 2(A) | 0011421542 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 484,000.00 | 475,839.73 | 01-Nov-2007 | 14 | 8.250% | 50,172.16 |

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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) | 0011421744 | Oct-2008 | 01-Feb-2006 | NY | 80.00 | 396,000.00 | 394,460.13 | 01-Jan-2007 | 24 | 9.375% | 72,169.18 |
| 2(A) | 0011421884 | Mar-2009 | 01-Feb-2006 | FL | 80.00 | 135,200.00 | 135,197.45 | 01-Feb-2008 | 11 | 10.125% | 15,732.50 |
| 2(A) | 0011421923 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 361,600.00 | 361,600.00 | 01-Jan-2008 | 12 | 8.500% | 37,076.08 |
| 2(A) | 0011421995 | Dec-2008 | 01-Feb-2006 | TN | 90.00 | 61,200.00 | 59,959.15 | 01-Jun-2008 | 7 | 9.875% | 3,404.20 |
| 2(A) | 0011423054 | Nov-2008 | 01-Feb-2006 | WA | 80.00 | 197,200.00 | 195,151.16 | 01-Feb-2008 | 11 | 8.250% | 18,246.33 |
| 2(A) | 0011423309 | Oct-2008 | 01-Feb-2006 | AZ | 80.00 | 172,800.00 | 171,198.36 | 01-Feb-2008 | 11 | 9.625% | 17,577.48 |
| 2(A) | 0011423394 | May-2007 | 01-Feb-2006 | CA | 80.00 | 591,200.00 | 590,302.84 | 01-Jun-2006 | 31 | 9.250% | 134,685.74 |
| 2(A) | 0011423398 | Dec-2008 | 01-Feb-2006 | TX | 80.00 | 134,744.00 | 133,570.83 | 01-Mar-2007 | 22 | 10.125% | 25,133.54 |
| 2(A) | 0011424292 | Sep-2008 | 01-Feb-2006 | AZ | 80.00 | 342,000.00 | 339,276.17 | 01-Jan-2008 | 12 | 10.625% | 40,670.72 |
| 2(A) | 0011424341 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 221,600.00 | 218,486.90 | 01-Jul-2007 | 18 | 9.375% | 29,998.07 |
| 2(A) | 0011424428 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 620,000.00 | 613,219.08 | 01-Apr-2008 | 9 | 9.625% | 52,457.14 |
| 2(A) | 0011424448 | Mar-2009 | 01-Feb-2006 | MD | 80.00 | 312,000.00 | 309,047.74 | 01-Aug-2007 | 17 | 9.000% | 42,175.29 |
| 2(A) | 0011424670 | Feb-2009 | 01-Feb-2006 | NJ | 80.00 | 187,920.00 | 186,203.04 | 01-Feb-2007 | 23 | 10.625% | 35,794.31 |
| 2(A) | 0011424819 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 336,000.00 | 329,549.16 | 01-Jan-2008 | 12 | 9.125% | 35,920.73 |
| 2(A) | 0011425810 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 258,000.00 | 256,159.65 | 01-Jan-2008 | 12 | 10.125% | 30,361.16 |
| 2(A) | 0011425865 | Dec-2007 | 01-Feb-2006 | CA | 80.00 | 288,000.00 | 287,256.03 | 01-Jan-2007 | 24 | 10.625% | 58,946.62 |
| 2(A) | 0011426127 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 544,000.00 | 544,000.00 | 01-Jan-2008 | 12 | 8.375% | 53,366.40 |
| 2(A) | 0011426572 | Dec-2008 | 01-Feb-2006 | CA | 95.00 | 356,250.00 | 354,149.71 | 01-Sep-2007 | 16 | 9.125% | 49,851.99 |
| 2(A) | 0011426573 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 284,000.00 | 281,773.03 | 01-Feb-2008 | 11 | 10.000% | 30,524.86 |
| 2(A) | 0011426607 | Feb-2008 | 01-Feb-2006 | IL | 80.00 | 172,000.00 | 171,566.92 | 01-Jul-2006 | 30 | 8.125% | 29,606.45 |
| 2(A) | 0011426630 | Jun-2008 | 01-Feb-2006 | CA | 80.00 | 500,000.00 | 497,396.78 | 01-Aug-2007 | 17 | 9.750% | 75,404.86 |
| 2(A) | 0011427266 | Sep-2008 | 01-Feb-2006 | CA | 90.00 | 292,500.00 | 291,900.00 | 01-Dec-2007 | 13 | 9.625% | 35,517.06 |
| 2(A) | 0011427298 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 296,260.00 | 293,957.03 | 01-Nov-2007 | 14 | 8.875% | 35,394.98 |
| 2(A) | 0011427326 | Jun-2008 | 01-Feb-2006 | CA | 85.00 | 416,500.00 | 416,373.40 | 01-Oct-2007 | 15 | 9.000% | 50,346.50 |
| 2(A) | 0011428520 | May-2008 | 01-Feb-2006 | MD | 80.00 | 240,000.00 | 238,030.13 | 01-Sep-2007 | 16 | 9.250% | 31,023.87 |
| 2(A) | 0011428549 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 239,200.00 | 238,364.08 | 01-Aug-2007 | 17 | 10.745% | 41,191.48 |
| 2(A) | 0011429189 | Mar-2009 | 01-Feb-2006 | TX | 80.00 | 248,000.00 | 243,569.52 | 01-Mar-2008 | 10 | 9.125% | 23,776.09 |
| 2(A) | 0011429994 | Jan-2009 | 01-Feb-2006 | MD | 80.00 | 152,000.00 | 150,657.06 | 01-Nov-2007 | 14 | 8.250% | 17,542.91 |
| 2(A) | 0011431313 | Jan-2009 | 01-Feb-2006 | CA | 74.16 | 330,000.00 | 327,037.00 | 01-Feb-2008 | 11 | 9.500% | 33,756.96 |
| 2(A) | 0011431465 | Mar-2009 | 01-Feb-2006 | MD | 85.00 | 433,500.00 | 433,485.00 | 01-Oct-2007 | 15 | 9.125% | 57,030.37 |
| 2(A) | 0011431502 | Apr-2008 | 01-Feb-2006 | MD | 80.00 | 260,000.00 | 259,915.49 | 01-Aug-2007 | 17 | 10.500% | 38,824.84 |
| 2(A) | 0011432256 | Oct-2007 | 01-Feb-2006 | CA | 80.00 | 424,000.00 | 422,374.41 | 01-Jan-2007 | 24 | 9.625% | 78,149.97 |
| 2(A) | 0011432451 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 412,000.00 | 408,503.19 | 01-Jan-2008 | 12 | 9.250% | 44,793.11 |
| 2(A) | 0011433684 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 439,200.00 | 439,200.00 | 01-Jan-2008 | 12 | 8.500% | 46,921.20 |
| 2(A) | 0050825270 | Mar-2009 | 06-Oct-2005 | MI | 80.00 | 192,000.00 | 186,344.95 | 06-Feb-2008 | 11 | 8.940% | 15,369.46 |
| 2(A) | 0050867440 | Sep-2008 | 01-Oct-2005 | GA | 90.00 | 103,500.00 | 101,451.02 | 01-Oct-2007 | 15 | 10.840% | 13,823.61 |
| 2(A) | 0050875280 | Jul-2007 | 01-Nov-2005 | CA | 77.78 | 210,000.00 | 206,604.03 | 01-Sep-2006 | 28 | 6.690% | 36,467.16 |
| 2(A) | 0050907510 | Jul-2008 | 01-Jan-2006 | WI | 79.92 | 101,500.00 | 100,547.46 | 01-Apr-2007 | 21 | 11.000% | 19,158.15 |
| 2(A) | 0050908530 | Nov-2008 | 01-Dec-2005 | IL | 80.00 | 122,600.00 | 119,919.45 | 01-Sep-2007 | 16 | 9.375% | 14,757.88 |
| 2(A) | 0050910360 | Feb-2009 | 01-Dec-2005 | CO | 90.00 | 126,000.00 | 123,942.01 | 01-Oct-2007 | 15 | 11.750% | 18,270.60 |

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

| Group | Loan Number | Month Loan Entered REO | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2(A) | 0050912670 | Oct-2008 | 25-Oct-2005 | PA | 80.00 | 240,000.00 | 238,184.02 | 25-Jun-2006 | 31 | 9.125% | 49,924.22 |
| 2(A) | 0050914500 | Feb-2009 | 01-Dec-2005 | FL | 80.00 | 180,000.00 | 176,081.03 | 01-Nov-2007 | 14 | 9.750% | 19,517.29 |
| 2(A) | 0050917980 | Dec-2008 | 14-Jan-2006 | OH | 90.00 | 67,500.00 | 66,479.77 | 14-Nov-2007 | 14 | 8.810% | 9,225.83 |
| 2(A) | 0050931270 | Mar-2009 | 01-Dec-2005 | CA | 80.00 | 164,000.00 | 159,860.23 | 01-Jan-2008 | 12 | 8.375% | 15,037.52 |
| 2(A) | 0050933760 | Aug-2008 | 01-Dec-2005 | CA | 80.00 | 296,000.00 | 292,893.39 | 01-Nov-2007 | 14 | 9.740% | 34,558.09 |
| 2(A) | 0050941240 | Oct-2008 | 21-Nov-2005 | MI | 80.00 | 148,000.00 | 145,816.63 | 21-Apr-2007 | 21 | 9.375% | 22,275.90 |
| 2(A) | 0050941820 | Jan-2009 | 01-Dec-2005 | MI | 80.00 | 176,000.00 | 172,366.27 | 01-Oct-2007 | 15 | 9.865% | 21,459.01 |
| 2(A) | 0050941950 | Mar-2009 | 10-Dec-2005 | MI | 80.00 | 67,840.00 | 66,055.55 | 10-Feb-2008 | 11 | 11.500% | 7,545.45 |
| 2(A) | 0050942080 | Mar-2009 | 01-Nov-2005 | OK | 90.00 | 63,000.00 | 61,150.49 | 01-Jun-2008 | 7 | 11.470% | 5,061.53 |
| 2(A) | 0050952390 | Jan-2009 | 01-Dec-2005 | WA | 84.71 | 144,000.00 | 140,203.50 | 01-Jan-2008 | 12 | 11.750% | 17,649.17 |
| 2(A) | 0050954610 | Jan-2009 | 11-Nov-2005 | OH | 80.00 | 102,400.00 | 99,767.59 | 11-Jan-2008 | 12 | 8.625% | 9,682.32 |
| 2(A) | 0050955820 | Feb-2009 | 01-Dec-2005 | SC | 89.99 | 125,986.00 | 124,412.50 | 01-Jun-2007 | 19 | 11.500% | 21,750.47 |
| 2(A) | 0050956670 | Mar-2009 | 01-Dec-2005 | GA | 80.00 | 128,400.00 | 125,494.79 | 01-Jun-2008 | 7 | 10.625% | 8,991.87 |
| 2(A) | 0050961600 | Aug-2008 | 01-Nov-2005 | FL | 80.00 | 105,600.00 | 103,659.21 | 01-Jun-2007 | 19 | 8.750% | 14,592.82 |
| 2(A) | 0050968600 | Nov-2008 | 06-Nov-2005 | FL | 80.00 | 199,200.00 | 195,929.50 | 06-Feb-2007 | 23 | 8.125% | 28,551.99 |
| 2(A) | 0050973320 | Sep-2008 | 28-Nov-2005 | RI | 85.00 | 318,750.00 | 311,233.10 | 28-Jan-2008 | 12 | 8.875% | 31,114.42 |
| 2(A) | 0050978060 | Feb-2009 | 01-Dec-2005 | CA | 72.18 | 397,000.00 | 387,533.92 | 01-Nov-2007 | 14 | 9.340% | 43,515.22 |
| 2(A) | 0050995820 | Mar-2009 | 01-Nov-2005 | NV | 80.00 | 216,800.00 | 210,324.77 | 01-May-2008 | 8 | 8.125% | 13,238.91 |
| 2(A) | 0050998600 | Feb-2009 | 01-Dec-2005 | VA | 80.00 | 128,000.00 | 124,901.88 | 01-Apr-2008 | 9 | 9.980% | 10,194.36 |
| 2(A) | 0051004960 | Mar-2009 | 01-Dec-2005 | NV | 80.00 | 188,000.00 | 182,522.54 | 01-May-2008 | 8 | 6.640% | 9,293.46 |
| 2(A) | 0051010480 | Apr-2008 | 01-Jan-2006 | AZ | 80.00 | 149,600.00 | 147,400.00 | 01-Jul-2007 | 18 | 7.790% | 22,218.50 |
| 2(A) | 0051010880 | Sep-2008 | 01-Jan-2006 | AZ | 80.00 | 180,000.00 | 174,958.18 | 01-Jan-2008 | 12 | 8.500% | 16,808.19 |
| 2(A) | 0051011560 | Oct-2008 | 01-Jan-2006 | AZ | 80.00 | 156,000.00 | 152,669.73 | 01-Feb-2008 | 11 | 9.250% | 14,851.50 |
| 2(A) | 0051014920 | Feb-2009 | 01-Dec-2005 | AZ | 80.00 | 164,000.00 | 159,673.48 | 01-Apr-2008 | 9 | 9.375% | 12,205.80 |
| 2(A) | 0051015690 | Oct-2008 | 26-Nov-2005 | TN | 80.00 | 141,200.00 | 138,218.09 | 26-Sep-2007 | 16 | 8.875% | 17,286.28 |
| 2(A) | 0051020080 | Jul-2008 | 01-Feb-2006 | IL | 80.00 | 140,000.00 | 138,565.56 | 01-May-2007 | 20 | 8.490% | 23,649.22 |
| 2(A) | 0051021570 | Feb-2009 | 01-Dec-2005 | SC | 80.00 | 134,400.00 | 133,052.26 | 01-Jan-2007 | 24 | 10.875% | 25,719.23 |
| 2(A) | 0051022240 | Dec-2008 | 01-Dec-2005 | WI | 80.00 | 80,000.00 | 78,085.51 | 01-Oct-2007 | 15 | 10.500% | 10,460.13 |
| 2(A) | 0051022870 | Feb-2009 | 01-Dec-2005 | TN | 80.00 | 173,200.00 | 168,802.41 | 01-Apr-2008 | 9 | 8.750% | 12,718.46 |
| 2(A) | 0051023900 | Feb-2009 | 04-Dec-2005 | WI | 90.00 | 126,000.00 | 124,273.33 | 04-Sep-2007 | 16 | 11.740% | 19,325.49 |
| 2(A) | 0051024650 | Feb-2009 | 01-Jan-2006 | WI | 80.00 | 120,800.00 | 118,648.58 | 01-Jan-2008 | 12 | 10.125% | 13,681.14 |
| 2(A) | 0051024990 | Nov-2008 | 01-Dec-2005 | WI | 90.00 | 139,500.00 | 137,815.05 | 01-Jul-2007 | 18 | 11.970% | 24,158.30 |
| 2(A) | 0051026280 | Jan-2009 | 01-Dec-2005 | PA | 80.00 | 104,000.00 | 103,672.21 | 01-May-2006 | 32 | 12.250% | 29,133.46 |
| 2(A) | 0051027170 | Nov-2008 | 01-Dec-2005 | MO | 80.00 | 114,000.00 | 111,848.79 | 01-Nov-2007 | 14 | 10.590% | 14,429.45 |
| 2(A) | 0051027340 | Dec-2008 | 02-Dec-2005 | IL | 80.00 | 168,800.00 | 166,177.34 | 02-Jun-2007 | 19 | 10.250% | 20,794.16 |
| 2(A) | 0051027660 | Mar-2009 | 01-Dec-2005 | MO | 80.00 | 74,400.00 | 72,767.04 | 01-Mar-2008 | 10 | 10.875% | 7,195.35 |
| 2(A) | 0051030690 | Jan-2009 | 09-Dec-2005 | PA | 80.00 | 192,000.00 | 189,603.99 | 09-Aug-2007 | 17 | 12.500% | 33,109.41 |
| 2(A) | 0051031330 | Oct-2008 | 01-Dec-2005 | MN | 80.00 | 190,320.00 | 184,971.17 | 01-Mar-2008 | 10 | 8.970% | 14,187.66 |
| 2(A) | 0051032140 | Mar-2009 | 01-Dec-2005 | IA | 80.00 | 57,600.00 | 56,994.84 | 01-May-2007 | 20 | 11.990% | 10,803.58 |
| 2(A) | 0051034920 | Oct-2008 | 01-Dec-2005 | CA | 80.00 | 208,000.00 | 202,915.71 | 01-Jan-2008 | 12 | 9.500% | 20,268.76 |

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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) | 0051039830 | Dec-2008 | 01-Dec-2005 | MN | 80.00 | 157,600.00 | 154,180.90 | 01-Sep-2007 | 16 | 9.340% | 18,775.33 |
| 2(A) | 0051040100 | Aug-2008 | 01-Jan-2006 | CA | 80.00 | 188,800.00 | 184,835.26 | 01-Nov-2007 | 14 | 8.875% | 20,939.23 |
| 2(A) | 0051040590 | Mar-2009 | 04-Dec-2005 | WI | 80.00 | 78,400.00 | 77,186.90 | 04-Aug-2007 | 17 | 10.875% | 11,510.22 |
| 2(A) | 0051041270 | Nov-2008 | 01-Dec-2005 | TX | 80.00 | 74,320.00 | 72,932.08 | 01-Mar-2008 | 10 | 11.125% | 7,370.07 |
| 2(A) | 0051042280 | Nov-2008 | 04-Dec-2005 | NE | 80.00 | 92,000.00 | 90,129.24 | 04-Sep-2007 | 16 | 9.625% | 11,219.32 |
| 2(A) | 0051046870 | Sep-2008 | 03-Dec-2005 | MI | 80.00 | 101,520.00 | 99,977.96 | 03-Mar-2007 | 22 | 9.740% | 15,577.82 |
| 2(A) | 0051048590 | Feb-2009 | 01-Dec-2005 | OK | 80.00 | 68,000.00 | 66,539.15 | 01-Nov-2007 | 14 | 10.000% | 7,550.51 |
| 2(A) | 0051056350 | Mar-2008 | 24-Nov-2005 | OH | 90.00 | 238,500.00 | 235,544.43 | 24-Nov-2006 | 26 | 10.750% | 51,618.33 |
| 2(A) | 0051057080 | Nov-2008 | 01-Jan-2006 | MI | 80.00 | 72,800.00 | 71,630.86 | 01-Jan-2008 | 12 | 8.640% | 7,134.31 |
| 2(A) | 0051057430 | Nov-2007 | 01-Jan-2006 | NY | 80.00 | 92,800.00 | 91,885.81 | 01-Nov-2006 | 26 | 7.540% | 17,679.23 |
| 2(A) | 0051058820 | Mar-2009 | 01-Dec-2005 | OH | 80.00 | 115,200.00 | 112,222.66 | 01-Nov-2007 | 14 | 8.875% | 11,920.39 |
| 2(A) | 0051059650 | Feb-2009 | 01-Jan-2006 | MT | 90.00 | 279,000.00 | 277,940.10 | 01-Jun-2006 | 31 | 10.500% | 67,842.47 |
| 2(A) | 0051061910 | Feb-2009 | 01-Dec-2005 | GA | 80.00 | 120,000.00 | 117,525.01 | 01-Nov-2007 | 14 | 10.125% | 14,448.33 |
| 2(A) | 0051064120 | Jan-2009 | 01-Dec-2005 | GA | 80.00 | 228,000.00 | 225,913.91 | 01-Dec-2006 | 25 | 10.960% | 45,397.44 |
| 2(A) | 0051065480 | Dec-2008 | 01-Jan-2006 | OH | 80.00 | 143,600.00 | 141,131.38 | 01-Apr-2007 | 21 | 7.875% | 18,357.96 |
| 2(A) | 0051072920 | Mar-2009 | 23-Nov-2005 | KY | 80.00 | 68,000.00 | 66,551.72 | 23-Aug-2007 | 17 | 8.500% | 8,327.83 |
| 2(A) | 0051076640 | Mar-2009 | 01-Dec-2005 | OH | 80.00 | 118,320.00 | 115,254.16 | 01-Feb-2008 | 11 | 9.250% | 10,329.08 |
| 2(A) | 0051076790 | Nov-2008 | 03-Dec-2005 | FL | 90.00 | 123,300.00 | 121,349.49 | 03-Nov-2007 | 14 | 11.490% | 16,821.68 |
| 2(A) | 0051078220 | Nov-2008 | 10-Dec-2005 | MA | 80.00 | 248,000.00 | 242,569.42 | 10-Nov-2007 | 14 | 9.790% | 28,087.03 |
| 2(A) | 0051081190 | Jul-2008 | 30-Nov-2005 | IN | 80.00 | 108,000.00 | 106,021.55 | 31-Mar-2007 | 22 | 8.000% | 14,577.46 |
| 2(A) | 0051083110 | Feb-2009 | 30-Nov-2005 | IN | 80.00 | 100,720.00 | 99,219.14 | 30-Jun-2007 | 19 | 9.875% | 15,734.42 |
| 2(A) | 0051109400 | Jan-2009 | 23-Dec-2005 | FL | 80.00 | 149,600.00 | 146,909.20 | 23-Dec-2007 | 13 | 10.970% | 18,436.36 |
| 2(A) | 0051113740 | Sep-2008 | 06-Jan-2006 | FL | 69.47 | 198,000.00 | 192,270.58 | 06-Apr-2007 | 21 | 7.020% | 24,433.96 |
| 2(A) | 0051115200 | Feb-2009 | 01-Jan-2006 | AZ | 80.00 | 119,920.00 | 116,225.62 | 01-Jun-2008 | 7 | 7.390% | 5,982.79 |
| 2(A) | 0051119770 | Oct-2008 | 01-Jan-2006 | AZ | 80.00 | 168,000.00 | 164,621.36 | 01-Sep-2007 | 16 | 6.990% | 20,929.19 |
| 2(A) | 0051122160 | Nov-2008 | 01-Jan-2006 | MN | 89.00 | 160,200.00 | 157,706.01 | 01-Oct-2007 | 15 | 8.090% | 21,653.48 |
| 2(A) | 0051126360 | Jul-2008 | 05-Jan-2006 | DE | 80.00 | 114,400.00 | 113,645.32 | 05-Sep-2006 | 28 | 7.690% | 23,408.70 |
| 2(A) | 0051130900 | Jul-2008 | 01-Jan-2006 | WI | 80.00 | 204,000.00 | 201,043.19 | 01-May-2007 | 20 | 7.040% | 29,919.63 |
| 2(A) | 0051131640 | Jan-2009 | 01-Jan-2006 | IL | 80.00 | 158,800.00 | 155,895.72 | 01-Jan-2008 | 12 | 10.990% | 17,911.59 |
| 2(A) | 0051136240 | Feb-2009 | 10-Jan-2006 | TN | 86.60 | 203,500.00 | 197,115.77 | 10-Aug-2008 | 5 | 7.450% | 7,975.68 |
| 2(A) | 0051136690 | Nov-2008 | 30-Dec-2005 | DE | 80.00 | 142,400.00 | 140,148.43 | 27-Jun-2007 | 19 | 7.250% | 20,964.75 |
| 2(A) | 0051139440 | Jun-2008 | 07-Jan-2006 | PA | 78.27 | 89,700.00 | 88,717.69 | 07-Feb-2007 | 23 | 7.440% | 15,214.84 |
| 2(A) | 0051139660 | Jun-2008 | 01-Feb-2006 | IL | 80.00 | 164,000.00 | 161,965.16 | 01-Mar-2007 | 22 | 7.240% | 26,071.86 |
| 2(A) | 0051140380 | Feb-2008 | 11-Jan-2006 | PA | 59.36 | 130,000.00 | 129,115.50 | 11-Feb-2007 | 23 | 9.810% | 28,557.64 |
| 2(A) | 0051140880 | Aug-2008 | 01-Jan-2006 | IL | 80.00 | 136,800.00 | 135,258.45 | 01-Jun-2007 | 19 | 8.640% | 23,225.49 |
| 2(A) | 0051141670 | Jan-2009 | 16-Dec-2005 | SC | 80.00 | 71,200.00 | 69,643.74 | 16-Jan-2008 | 12 | 10.090% | 7,418.54 |
| 2(A) | 0051144410 | Oct-2008 | 01-Feb-2006 | WI | 80.00 | 66,640.00 | 65,616.48 | 01-Nov-2007 | 14 | 8.240% | 8,555.60 |
| 2(A) | 0051145350 | Feb-2009 | 23-Dec-2005 | NC | 90.00 | 153,000.00 | 150,368.73 | 23-Apr-2008 | 9 | 11.990% | 15,057.68 |
| 2(A) | 0051145400 | Apr-2008 | 01-Jan-2006 | CA | 90.00 | 435,600.00 | 430,574.87 | 01-Apr-2007 | 21 | 7.890% | 73,448.04 |
| 2(A) | 0051145450 | Mar-2008 | 01-Feb-2006 | IL | 80.00 | 196,000.00 | 193,647.98 | 01-May-2007 | 20 | 7.740% | 30,833.91 |

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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) | 0051145530 | Sep-2008 | 01-Jan-2006 | MN | 85.00 | 159,800.00 | 158,348.90 | 01-Feb-2007 | 23 | 8.390% | 30,873.01 |
| 2(A) | 0051145660 | Oct-2008 | 01-Jan-2006 | WI | 80.00 | 108,480.00 | 106,414.85 | 01-Jun-2007 | 19 | 6.890% | 15,001.49 |
| 2(A) | 0051146480 | Nov-2008 | 06-Jan-2006 | TN | 80.00 | 79,200.00 | 77,557.59 | 06-Jun-2008 | 7 | 9.840% | 5,508.23 |
| 2(A) | 0051147640 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 168,000.00 | 163,579.12 | 01-May-2008 | 8 | 9.770% | 11,403.98 |
| 2(A) | 0051149030 | Nov-2008 | 01-Jan-2006 | FL | 90.00 | 233,910.00 | 229,456.80 | 01-Oct-2007 | 15 | 7.040% | 28,036.70 |
| 2(A) | 0051149600 | Jun-2008 | 01-Jan-2006 | GA | 80.62 | 104,000.00 | 101,147.76 | 01-Nov-2007 | 14 | 7.990% | 13,237.63 |
| 2(A) | 0051150220 | Mar-2009 | 05-Jan-2006 | TN | 80.00 | 205,600.00 | 200,316.91 | 05-Sep-2008 | 4 | 6.500% | 7,322.31 |
| 2(A) | 0051151050 | Mar-2007 | 02-Jan-2006 | MS | 80.00 | 62,400.00 | 58,376.50 | 02-Jun-2006 | 31 | 7.740% | 14,017.34 |
| 2(A) | 0051152550 | Feb-2009 | 05-Jan-2006 | NC | 80.00 | 80,000.00 | 77,945.57 | 05-Aug-2008 | 5 | 7.640% | 3,240.45 |
| 2(A) | 0051153320 | Oct-2008 | 02-Jan-2006 | TN | 80.00 | 92,800.00 | 89,305.46 | 02-Feb-2008 | 11 | 11.490% | 10,258.27 |
| 2(A) | 0051154300 | Nov-2008 | 01-Feb-2006 | MN | 75.00 | 213,750.00 | 208,795.39 | 01-May-2008 | 8 | 10.740% | 16,256.80 |
| 2(A) | 0051154530 | Jan-2009 | 01-Jan-2006 | MN | 80.00 | 134,960.00 | 132,141.11 | 01-Sep-2007 | 16 | 8.290% | 19,336.51 |
| 2(A) | 0051154720 | Dec-2008 | 12-Jan-2006 | VA | 80.00 | 182,400.00 | 177,656.04 | 12-Jul-2008 | 6 | 8.790% | 9,825.39 |
| 2(A) | 0051155330 | Jan-2009 | 01-Feb-2006 | IL | 80.00 | 132,800.00 | 130,384.33 | 01-Jan-2008 | 12 | 10.770% | 14,619.24 |
| 2(A) | 0051155910 | Aug-2008 | 01-Feb-2006 | IA | 80.00 | 123,600.00 | 122,663.64 | 01-Jan-2007 | 24 | 8.490% | 24,434.44 |
| 2(A) | 0051156240 | Jul-2008 | 15-Jan-2006 | MN | 90.00 | 153,000.00 | 151,306.71 | 15-Aug-2007 | 17 | 9.540% | 25,867.05 |
| 2(A) | 0051157450 | Oct-2008 | 19-Jan-2006 | TN | 85.00 | 51,000.00 | 50,257.68 | 19-Nov-2007 | 14 | 9.540% | 7,636.75 |
| 2(A) | 0051158620 | Aug-2008 | 01-Jan-2006 | MI | 80.00 | 170,160.00 | 167,535.78 | 01-May-2007 | 20 | 6.790% | 24,723.04 |
| 2(A) | 0051159240 | Oct-2008 | 01-Jan-2006 | OH | 80.00 | 160,800.00 | 159,083.62 | 01-Feb-2007 | 23 | 7.740% | 28,571.43 |
| 2(A) | 0051159450 | Oct-2008 | 01-Jan-2006 | MO | 80.00 | 69,600.00 | 68,312.87 | 01-Apr-2008 | 9 | 11.190% | 6,167.68 |
| 2(A) | 0051160110 | Jan-2009 | 01-Feb-2006 | MI | 80.00 | 132,800.00 | 130,109.54 | 01-Jun-2008 | 7 | 10.840% | 9,101.11 |
| 2(A) | 0051160870 | Feb-2009 | 01-Feb-2006 | MI | 80.00 | 104,000.00 | 102,063.92 | 01-Jun-2008 | 7 | 11.590% | 7,714.88 |
| 2(A) | 0051161720 | Oct-2008 | 05-Jan-2006 | MI | 83.90 | 172,000.00 | 168,581.24 | 05-Sep-2007 | 16 | 6.550% | 19,974.37 |
| 2(A) | 0051163550 | Dec-2008 | 01-Jan-2006 | WA | 80.00 | 171,992.00 | 167,091.09 | 01-Mar-2008 | 10 | 9.990% | 14,617.69 |
| 2(A) | 0051163910 | Jun-2008 | 01-Feb-2006 | MI | 80.00 | 204,000.00 | 200,560.52 | 01-Dec-2007 | 13 | 8.040% | 24,356.56 |
| 2(A) | 0051166330 | Aug-2008 | 01-Jan-2006 | MI | 80.00 | 90,400.00 | 88,767.41 | 01-Mar-2008 | 10 | 11.240% | 8,854.00 |
| 2(A) | 0051167030 | Aug-2008 | 16-Jan-2006 | MI | 80.00 | 91,200.00 | 89,074.90 | 16-Jan-2008 | 12 | 9.590% | 8,828.05 |
| 2(A) | 0051167220 | Mar-2009 | 01-Jan-2006 | OH | 80.00 | 63,600.00 | 62,307.09 | 01-Jun-2008 | 7 | 8.460% | 4,044.17 |
| 2(A) | 0051168260 | Nov-2007 | 01-Jan-2006 | OH | 80.00 | 128,000.00 | 127,385.39 | 01-Jul-2006 | 30 | 7.990% | 29,391.08 |
| 2(A) | 0051168450 | Aug-2008 | 01-Feb-2006 | IL | 80.00 | 112,000.00 | 110,462.08 | 01-May-2007 | 20 | 6.990% | 16,062.40 |
| 2(A) | 0051169890 | Feb-2009 | 01-Feb-2006 | WA | 80.00 | 171,920.00 | 167,019.61 | 01-May-2008 | 8 | 6.990% | 8,991.04 |
| 2(A) | 0051175640 | Feb-2009 | 05-Jan-2006 | MD | 85.00 | 272,000.00 | 268,908.08 | 05-May-2007 | 20 | 8.290% | 45,776.68 |
| 2(A) | 0051176320 | Mar-2009 | 07-Jan-2006 | MD | 64.94 | 200,000.00 | 197,564.22 | 07-May-2007 | 20 | 7.940% | 32,349.53 |
| 2(A) | 0051177030 | Feb-2009 | 07-Jan-2006 | MD | 80.00 | 192,000.00 | 189,016.29 | 07-Apr-2007 | 21 | 6.340% | 26,305.72 |
| 2(A) | 0051179590 | Feb-2009 | 15-Dec-2005 | FL | 80.00 | 138,000.00 | 134,692.73 | 15-Oct-2007 | 15 | 7.290% | 15,584.24 |
| 2(A) | 0051182300 | Sep-2007 | 05-Jan-2006 | FL | 80.00 | 172,000.00 | 170,668.09 | 05-Nov-2006 | 26 | 7.990% | 34,390.95 |
| 2(A) | 0051182730 | Feb-2009 | 01-Jan-2006 | MA | 80.00 | 222,400.00 | 218,889.40 | 01-Sep-2007 | 16 | 8.390% | 32,783.65 |
| 2(A) | 0051183180 | Sep-2008 | 09-Jan-2006 | ME | 76.65 | 128,000.00 | 126,408.82 | 09-Apr-2007 | 21 | 7.940% | 21,469.45 |
| 2(A) | 0051183250 | Apr-2008 | 01-Jan-2006 | FL | 80.00 | 163,600.00 | 161,485.23 | 01-Mar-2007 | 22 | 7.040% | 25,723.31 |
| 2(A) | 0051185780 | Dec-2008 | 01-Jan-2006 | IL | 90.00 | 360,000.00 | 356,111.51 | 01-Feb-2007 | 23 | 7.690% | 63,457.44 |

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|-------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2(A) | 0051186330 | Aug-2007 | 12-Jan-2006 | MA | 89.82 | 203,000.00 | 198,539.03 | 12-Oct-2006 | 27 | 8.090% | 42,315.32 |
| 2(A) | 0051186700 | Jan-2008 | 08-Jan-2006 | RI | 80.00 | 248,800.00 | 246,735.97 | 08-Feb-2007 | 23 | 9.090% | 50,885.70 |
| 2(A) | 0051187130 | Jan-2009 | 19-Jan-2006 | ME | 84.98 | 119,400.00 | 116,451.87 | 19-Nov-2007 | 14 | 5.890% | 11,628.93 |
| 2(A) | 0051187210 | Mar-2009 | 21-Jan-2006 | MA | 83.26 | 179,000.00 | 174,631.39 | 21-Mar-2008 | 10 | 7.560% | 12,277.38 |
| 2(A) | 0051187530 | Jan-2009 | 23-Dec-2005 | OH | 80.00 | 112,000.00 | 109,667.27 | 23-Dec-2007 | 13 | 10.190% | 12,672.82 |
| 2(A) | 0051189900 | Feb-2009 | 18-Dec-2005 | OH | 80.00 | 76,000.00 | 75,518.90 | 18-Aug-2006 | 29 | 7.920% | 16,832.83 |
| 2(A) | 0051190080 | Mar-2009 | 04-Jan-2006 | MI | 90.00 | 152,550.00 | 154,895.52 | 04-Sep-2008 | 4 | 7.750% | 5,607.21 |
| 2(A) | 0051190670 | Sep-2008 | 01-Jan-2006 | CA | 85.00 | 181,050.00 | 176,820.80 | 01-Jan-2008 | 12 | 9.590% | 17,422.21 |
| 2(A) | 0051190720 | Jul-2008 | 01-Jan-2006 | CA | 80.00 | 228,000.00 | 222,713.95 | 01-Oct-2007 | 15 | 5.990% | 21,701.97 |
| 2(A) | 0051192110 | Dec-2007 | 01-Feb-2006 | CA | 87.86 | 184,500.00 | 182,550.03 | 01-Apr-2007 | 21 | 7.990% | 29,663.51 |
| 2(A) | 0051193750 | Feb-2009 | 29-Dec-2005 | OH | 90.00 | 116,100.00 | 114,610.86 | 27-Sep-2007 | 16 | 9.390% | 19,062.44 |
| 2(A) | 0051223140 | Feb-2009 | 01-Feb-2006 | AZ | 70.00 | 154,000.00 | 149,445.76 | 01-Jun-2008 | 7 | 11.430% | 11,124.83 |
| 2(A) | 0051223650 | Feb-2008 | 01-Feb-2006 | AZ | 90.00 | 207,900.00 | 205,739.12 | 01-Jun-2007 | 19 | 8.740% | 35,163.35 |
| 2(A) | 0051242590 | Jun-2008 | 24-Jan-2006 | MI | 80.00 | 111,200.00 | 110,482.80 | 24-May-2006 | 32 | 7.700% | 25,766.34 |
| 2(A) | 0051242630 | Sep-2007 | 24-Jan-2006 | PA | 80.00 | 88,000.00 | 87,475.31 | 24-Aug-2006 | 29 | 7.590% | 18,600.93 |
| 2(A) | 0051244290 | Oct-2008 | 22-Jan-2006 | DE | 80.00 | 134,400.00 | 132,138.58 | 22-Jun-2007 | 19 | 7.090% | 18,879.07 |
| 2(A) | 0051249140 | Dec-2008 | 09-Jan-2006 | TX | 80.00 | 116,800.00 | 114,730.16 | 09-May-2008 | 8 | 11.640% | 9,890.04 |
| 2(A) | 0051250850 | Jan-2009 | 01-Feb-2006 | WI | 80.00 | 67,600.00 | 66,509.17 | 01-Jan-2008 | 12 | 11.390% | 7,940.56 |
| 2(A) | 0051256700 | Aug-2008 | 01-Feb-2006 | WI | 52.29 | 80,000.00 | 78,879.03 | 01-Jul-2007 | 18 | 7.530% | 11,344.32 |
| 2(A) | 0051257710 | Dec-2008 | 08-Jan-2006 | TN | 80.00 | 291,920.00 | 290,212.02 | 08-Jul-2006 | 30 | 6.990% | 57,762.83 |
| 2(A) | 0051258270 | Dec-2008 | 12-Jan-2006 | NC | 80.00 | 52,800.00 | 51,696.26 | 12-Mar-2008 | 10 | 8.990% | 4,374.90 |
| 2(A) | 0051260710 | Nov-2008 | 16-Jan-2006 | MN | 80.00 | 219,920.00 | 215,035.19 | 16-Mar-2008 | 10 | 7.390% | 14,753.24 |
| 2(A) | 0051261160 | Dec-2008 | 15-Jan-2006 | TN | 80.00 | 113,520.00 | 111,438.88 | 15-Nov-2007 | 14 | 7.490% | 13,521.21 |
| 2(A) | 0051264880 | Jun-2008 | 20-Jan-2006 | MO | 90.00 | 181,800.00 | 179,182.70 | 20-Nov-2007 | 14 | 8.890% | 25,080.14 |
| 2(A) | 0051268180 | Nov-2008 | 06-Jan-2006 | MI | 80.00 | 67,920.00 | 67,039.31 | 06-May-2008 | 8 | 13.190% | 6,639.45 |
| 2(A) | 0051269790 | Jul-2008 | 01-Feb-2006 | MI | 80.00 | 81,600.00 | 80,255.60 | 01-Feb-2008 | 11 | 11.410% | 8,931.85 |
| 2(A) | 0051269840 | Feb-2008 | 09-Jan-2006 | MI | 80.00 | 72,000.00 | 71,268.01 | 09-Jul-2007 | 18 | 9.440% | 12,776.49 |
| 2(A) | 0051275780 | Feb-2009 | 01-Feb-2006 | OH | 85.00 | 114,750.00 | 112,762.04 | 01-Oct-2007 | 15 | 8.790% | 16,375.80 |
| 2(A) | 0051278620 | Jan-2009 | 15-Jan-2006 | MD | 80.00 | 123,920.00 | 122,174.69 | 15-May-2007 | 20 | 7.190% | 18,317.01 |
| 2(A) | 0051286330 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 204,000.00 | 201,278.74 | 01-Mar-2007 | 22 | 7.590% | 33,960.37 |
| 2(A) | 0051288090 | Feb-2009 | 21-Jan-2006 | MA | 80.00 | 213,600.00 | 210,419.49 | 21-Sep-2007 | 16 | 8.240% | 30,315.92 |
| 2(A) | 0051288840 | Apr-2008 | 20-Jan-2006 | MA | 80.00 | 149,600.00 | 147,668.22 | 20-May-2007 | 20 | 7.640% | 23,374.68 |
| 2(B) | 0005113894 | Mar-2009 | 01-Feb-2006 | CA | 90.00 | 253,800.00 | 247,144.42 | 01-May-2008 | 8 | 7.190% | 13,717.07 |
| 2(B) | 0005114669 | Mar-2009 | 01-Jan-2006 | TX | 80.00 | 120,800.00 | 119,164.74 | 01-Sep-2007 | 16 | 8.690% | 14,549.82 |
| 2(B) | 0011385545 | Jan-2007 | 01-Jan-2006 | CA | 20.00 | 123,000.00 | 122,948.48 | 01-Jan-2006 | 36 | 11.250% | 25,211.05 |
| 2(B) | 0011399221 | Oct-2008 | 01-Feb-2006 | CA | 85.00 | 467,500.00 | 464,642.65 | 01-Apr-2007 | 21 | 7.575% | 62,743.34 |
| 2(B) | 0011419319 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 285,920.00 | 281,668.64 | 01-Dec-2007 | 13 | 8.570% | 28,266.83 |
| 2(B) | 0011425790 | May-2008 | 01-Jan-2006 | VA | 83.63 | 649,000.00 | 644,231.57 | 01-Nov-2007 | 14 | 7.875% | 63,179.05 |
| 2(B) | 0050923230 | Dec-2008 | 01-Dec-2005 | AZ | 80.00 | 166,400.00 | 163,784.20 | 01-Sep-2007 | 16 | 8.040% | 18,396.14 |
| 2(B) | 0050974310 | Apr-2008 | 07-Dec-2005 | MA | 80.00 | 124,000.00 | 122,317.24 | 07-Jun-2007 | 19 | 7.990% | 15,916.27 |

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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) | 0051047800 | Jan-2009 | 01-Dec-2005 | MI | 80.00 | 141,600.00 | 137,930.66 | 01-Jan-2008 | 12 | 6.990% | 10,374.29 |
| 2(B) | 0051055670 | Mar-2009 | 01-Jan-2006 | MI | 80.00 | 92,400.00 | 91,720.84 | 01-Dec-2006 | 25 | 8.640% | 16,648.68 |
| 2(B) | 0051060280 | Feb-2009 | 01-Dec-2005 | GA | 90.00 | 145,350.00 | 143,197.28 | 01-Oct-2007 | 15 | 8.590% | 16,314.81 |
| 2(B) | 0051152580 | Mar-2008 | 06-Jan-2006 | MN | 80.00 | 209,600.00 | 207,327.09 | 06-Feb-2007 | 23 | 7.490% | 29,906.79 |
| 2(B) | 0051152790 | Nov-2008 | 05-Jan-2006 | MD | 80.00 | 200,000.00 | 198,744.51 | 05-Sep-2006 | 28 | 7.940% | 36,582.01 |
| 2(B) | 0051155840 | Dec-2008 | 07-Jan-2006 | TN | 80.00 | 192,000.00 | 189,120.95 | 07-Nov-2007 | 14 | 8.540% | 20,176.09 |
| 2(B) | 0051160800 | Oct-2008 | 10-Jan-2006 | IL | 80.00 | 56,800.00 | 54,166.40 | 10-Aug-2007 | 17 | 8.840% | 7,319.29 |
| 2(B) | 0051182820 | Oct-2008 | 22-Dec-2005 | ME | 80.00 | 247,200.00 | 243,640.25 | 22-Mar-2007 | 22 | 6.740% | 30,088.61 |
| 2(B) | 0051189820 | Oct-2008 | 01-Jan-2006 | CA | 80.00 | 320,000.00 | 313,583.17 | 01-Jan-2008 | 12 | 7.490% | 25,421.82 |
| 2(B) | 0051247710 | Sep-2008 | 01-Feb-2006 | WI | 80.00 | 136,000.00 | 134,050.59 | 01-Sep-2007 | 16 | 7.990% | 14,956.93 |
| 2(B) | 0051251830 | Jan-2009 | 01-Feb-2006 | KS | 80.00 | 152,000.00 | 149,699.17 | 01-Feb-2008 | 11 | 8.940% | 13,630.94 |
| 2(B) | 0051286910 | Jul-2007 | 21-Jan-2006 | FL | 66.38 | 192,500.00 | 191,767.47 | 21-Oct-2006 | 27 | 10.890% | 47,878.69 |

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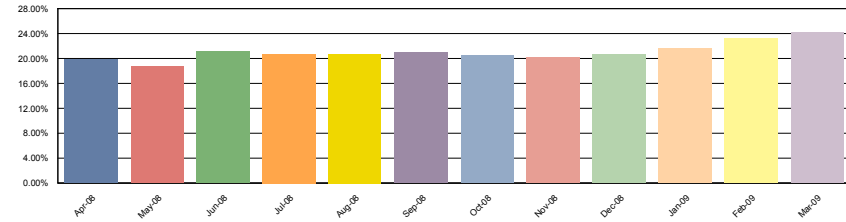
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

Summary

| | |
|----------------------------------|----------------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 136 |
| Original Principal Balance | 34,842,200.00 |
| Current Actual Balance | 34,604,282.63 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 917 |
| Original Principal Balance | 218,371,999.50 |
| Current Actual Balance | 216,777,255.36 |

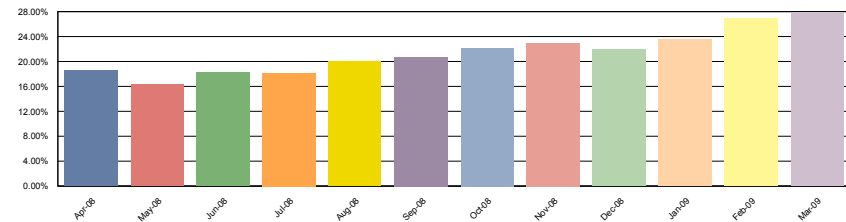
12 Month Foreclosure History



1(A)

| | |
|----------------------------------|---------------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 35 |
| Original Principal Balance | 8,678,435.00 |
| Current Actual Balance | 8,568,771.36 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 232 |
| Original Principal Balance | 50,263,398.00 |
| Current Actual Balance | 49,922,450.20 |

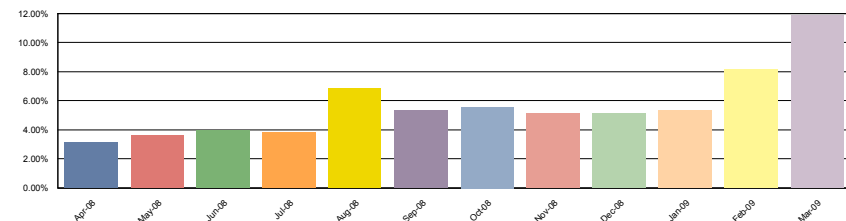
12 Month Foreclosure History



1(B)

| | |
|----------------------------------|--------------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 6 |
| Original Principal Balance | 1,448,200.00 |
| Current Actual Balance | 1,425,338.42 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 16 |
| Original Principal Balance | 3,520,950.00 |
| Current Actual Balance | 3,487,700.29 |

12 Month Foreclosure History



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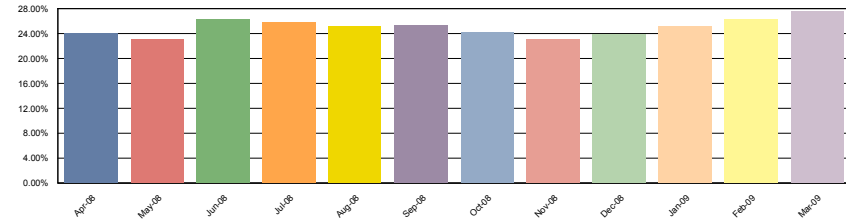
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Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period

2(A)

| | |
|----------------------------|----------------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 90 |
| Original Principal Balance | 23,691,015.00 |
| Current Actual Balance | 23,612,864.06 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 632 |
| Original Principal Balance | 157,577,151.50 |
| Current Actual Balance | 156,509,911.60 |

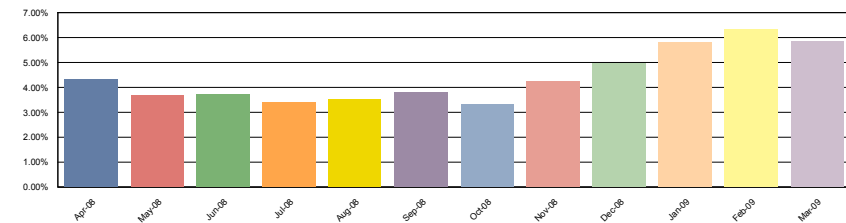
12 Month Foreclosure History



2(B)

| | |
|----------------------------|--------------|
| New Foreclosure Loans | |
| Loans in Foreclosure | 5 |
| Original Principal Balance | 1,024,550.00 |
| Current Actual Balance | 997,308.79 |
| Current Foreclosure Total | |
| Loans in Foreclosure | 37 |
| Original Principal Balance | 7,010,500.00 |
| Current Actual Balance | 6,857,193.27 |

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 | 17 | 9.625% | 10,349.94 |
| 1(A) | 0011298033 | Dec-2008 | 01-Dec-2005 | MO | 80.00 | 71,200.00 | 69,788.53 | 01-Sep-2007 | 16 | 10.375% | 9,326.93 |
| 1(A) | 0011304531 | Jan-2009 | 01-Dec-2005 | NV | 85.00 | 178,500.00 | 176,789.88 | 01-Mar-2008 | 10 | 10.250% | 16,616.17 |
| 1(A) | 0011309219 | Jul-2008 | 01-Nov-2005 | FL | 83.33 | 127,500.00 | 124,169.88 | 01-Jul-2008 | 6 | 10.350% | 7,825.42 |
| 1(A) | 0011314843 | Dec-2008 | 01-Nov-2005 | CT | 95.00 | 223,250.00 | 223,261.00 | 01-Jul-2008 | 6 | 5.000% | 6,663.80 |
| 1(A) | 0011316923 | Jun-2008 | 01-Nov-2005 | WA | 69.77 | 247,000.00 | 243,100.41 | 01-Oct-2007 | 15 | 9.500% | 34,517.72 |
| 1(A) | 0011319473 | Jul-2008 | 01-Nov-2005 | NJ | 79.27 | 218,000.00 | 213,984.86 | 01-Nov-2007 | 14 | 10.375% | 28,356.99 |
| 1(A) | 0011321857 | Oct-2008 | 01-Dec-2005 | NJ | 68.75 | 220,000.00 | 216,372.82 | 01-Sep-2007 | 16 | 10.375% | 31,310.68 |
| 1(A) | 0011322354 | Sep-2008 | 01-Nov-2005 | IL | 80.00 | 174,399.00 | 172,900.27 | 01-Oct-2007 | 15 | 7.475% | 19,247.47 |
| 1(A) | 0011325704 | Jul-2008 | 01-Nov-2005 | NH | 90.00 | 175,500.00 | 171,487.28 | 01-Aug-2007 | 17 | 9.625% | 23,809.97 |

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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 |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1(A) | 0011328849 | Oct-2008 | 01-Feb-2006 | NM | 80.00 | 73,600.00 | 72,789.57 | 01-May-2008 | 8 | 9.625% | 5,989.16 |
| 1(A) | 0011329184 | Dec-2007 | 01-Nov-2005 | FL | 75.00 | 101,250.00 | 99,866.55 | 01-Jul-2007 | 18 | 10.250% | 16,455.30 |
| 1(A) | 0011331031 | Nov-2008 | 01-Dec-2005 | FL | 43.75 | 87,500.00 | 86,395.89 | 01-Apr-2008 | 9 | 9.500% | 6,678.49 |
| 1(A) | 0011331716 | Jul-2008 | 01-Nov-2005 | LA | 80.00 | 140,000.00 | 139,046.01 | 01-Nov-2007 | 14 | 10.500% | 18,937.49 |
| 1(A) | 0011332715 | Mar-2008 | 01-Dec-2005 | NY | 95.00 | 396,150.00 | 389,405.52 | 01-Oct-2007 | 15 | 11.000% | 54,477.99 |
| 1(A) | 0011334412 | Mar-2009 | 01-Dec-2005 | MD | 80.00 | 325,600.00 | 321,303.35 | 01-Sep-2008 | 4 | 9.750% | 14,314.78 |
| 1(A) | 0011338636 | Oct-2008 | 01-Jan-2006 | FL | 80.00 | 84,000.00 | 83,008.96 | 01-Jun-2008 | 7 | 9.750% | 4,691.78 |
| 1(A) | 0011344164 | Nov-2008 | 01-Dec-2005 | TX | 80.00 | 172,000.00 | 167,808.46 | 01-Jul-2008 | 6 | 10.375% | 10,463.64 |
| 1(A) | 0011345278 | Jul-2007 | 01-Dec-2005 | IL | 68.18 | 150,000.00 | 148,074.65 | 01-Feb-2007 | 23 | 7.500% | 21,904.35 |
| 1(A) | 0011350653 | Feb-2008 | 01-Nov-2005 | FL | 80.00 | 132,000.00 | 129,155.47 | 01-Oct-2007 | 15 | 9.875% | 16,911.46 |
| 1(A) | 0011352391 | Nov-2008 | 01-Feb-2006 | WA | 80.00 | 206,400.00 | 204,170.71 | 01-Oct-2007 | 15 | 8.250% | 22,374.00 |
| 1(A) | 0011352770 | Nov-2008 | 01-Jan-2006 | SC | 90.00 | 117,000.00 | 116,968.07 | 01-Jul-2008 | 6 | 8.875% | 6,514.05 |
| 1(A) | 0011353521 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 376,000.00 | 389,307.74 | 01-Sep-2008 | 4 | 6.850% | 12,327.80 |
| 1(A) | 0011354464 | Oct-2008 | 01-Feb-2006 | CT | 73.09 | 163,000.00 | 179,120.81 | 01-May-2008 | 8 | 7.700% | 10,898.60 |
| 1(A) | 0011356483 | Mar-2008 | 01-Dec-2005 | FL | 80.00 | 131,920.00 | 130,305.47 | 01-Oct-2007 | 15 | 9.250% | 14,938.41 |
| 1(A) | 0011357725 | Jan-2009 | 01-Dec-2005 | DE | 93.41 | 127,499.00 | 126,155.72 | 01-Aug-2008 | 5 | 11.000% | 6,774.12 |
| 1(A) | 0011360006 | Jan-2009 | 01-Dec-2005 | AZ | 80.00 | 124,000.00 | 122,833.27 | 01-Aug-2008 | 5 | 10.825% | 7,086.55 |
| 1(A) | 0011360266 | Mar-2009 | 01-Jan-2006 | CA | 73.08 | 190,000.00 | 189,256.01 | 01-Oct-2008 | 3 | 5.500% | 3,932.29 |
| 1(A) | 0011365512 | Aug-2008 | 01-Jan-2006 | ME | 95.00 | 188,575.00 | 200,649.53 | 01-Apr-2008 | 9 | 7.800% | 13,272.42 |
| 1(A) | 0011365926 | Nov-2008 | 01-Feb-2006 | NC | 80.00 | 132,800.00 | 131,324.70 | 01-Jul-2008 | 6 | 8.250% | 7,237.78 |
| 1(A) | 0011368175 | Nov-2008 | 01-Jan-2006 | MD | 80.00 | 360,800.00 | 352,648.10 | 01-Feb-2008 | 11 | 8.625% | 33,934.50 |
| 1(A) | 0011368478 | Sep-2008 | 01-Feb-2006 | FL | 90.00 | 342,000.00 | 338,961.53 | 01-Apr-2008 | 9 | 7.990% | 23,231.03 |
| 1(A) | 0011370018 | Feb-2009 | 01-Jan-2006 | MA | 80.00 | 212,000.00 | 205,986.74 | 01-Feb-2009 | 0 | 10.000% | 3,262.46 |
| 1(A) | 0011370119 | Jan-2009 | 01-Jan-2006 | TN | 80.00 | 99,920.00 | 97,642.36 | 01-May-2008 | 8 | 9.875% | 7,577.32 |
| 1(A) | 0011371658 | Sep-2008 | 01-Jan-2006 | MD | 64.71 | 275,000.00 | 272,607.37 | 01-Jan-2008 | 12 | 9.625% | 29,807.35 |
| 1(A) | 0011371843 | Feb-2009 | 01-Dec-2005 | CA | 85.00 | 204,000.00 | 202,880.22 | 01-Aug-2008 | 5 | 6.500% | 7,076.80 |
| 1(A) | 0011371870 | Mar-2009 | 01-Jan-2006 | FL | 43.29 | 300,000.00 | 292,622.54 | 01-Nov-2008 | 2 | 6.625% | 5,914.49 |
| 1(A) | 0011371928 | Mar-2009 | 01-Jan-2006 | VA | 95.00 | 393,300.00 | 389,873.38 | 01-Dec-2007 | 13 | 10.125% | 47,186.84 |
| 1(A) | 0011371978 | Feb-2009 | 01-Jan-2006 | FL | 73.11 | 193,000.00 | 188,347.99 | 01-Apr-2008 | 9 | 9.125% | 14,936.11 |
| 1(A) | 0011372289 | Dec-2008 | 01-Dec-2005 | MD | 80.00 | 137,600.00 | 136,944.62 | 01-Apr-2008 | 9 | 11.475% | 13,092.45 |
| 1(A) | 0011373271 | Mar-2008 | 01-Dec-2005 | VA | 80.00 | 178,400.00 | 176,689.24 | 01-Nov-2007 | 14 | 10.125% | 21,889.72 |
| 1(A) | 0011373758 | Mar-2009 | 01-Dec-2005 | NJ | 86.58 | 316,000.00 | 309,833.95 | 01-Oct-2008 | 3 | 6.300% | 7,479.08 |
| 1(A) | 0011374123 | Nov-2008 | 01-Dec-2005 | CO | 80.00 | 192,000.00 | 201,382.43 | 01-Jul-2008 | 6 | 6.425% | 7,925.62 |
| 1(A) | 0011374486 | Jan-2009 | 01-Jan-2006 | FL | 80.00 | 324,000.00 | 323,985.00 | 01-Jun-2007 | 19 | 10.250% | 51,837.60 |
| 1(A) | 0011375516 | Jan-2009 | 01-Jan-2006 | FL | 84.21 | 240,000.00 | 266,092.61 | 01-Aug-2008 | 5 | 7.300% | 10,343.39 |
| 1(A) | 0011375565 | Jan-2008 | 01-Jan-2006 | IL | 80.00 | 356,000.00 | 355,046.21 | 01-Sep-2006 | 28 | 9.125% | 77,479.20 |
| 1(A) | 0011375785 | Feb-2008 | 01-Dec-2005 | FL | 85.00 | 267,750.00 | 266,182.18 | 01-Sep-2007 | 16 | 11.750% | 42,663.22 |
| 1(A) | 0011375822 | Jan-2009 | 01-Jan-2006 | KY | 80.00 | 70,400.00 | 68,814.87 | 01-Aug-2008 | 5 | 9.375% | 3,526.68 |
| 1(A) | 0011377223 | Nov-2008 | 01-Dec-2005 | IL | 80.00 | 228,000.00 | 224,970.41 | 01-Feb-2007 | 23 | 7.500% | 32,969.11 |
| 1(A) | 0011377531 | Nov-2008 | 01-Jan-2006 | MA | 90.00 | 279,900.00 | 301,113.56 | 01-May-2008 | 8 | 4.000% | 8,647.72 |

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

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1(A) | 0011378622 | Mar-2009 | 01-Jan-2006 | NY | 80.00 | 240,000.00 | 238,356.90 | 01-Oct-2006 | 27 | 9.750% | 49,955.53 |
| 1(A) | 0011378705 | Aug-2008 | 01-Jan-2006 | PA | 80.00 | 94,080.00 | 93,155.37 | 01-Jan-2008 | 12 | 9.375% | 9,999.18 |
| 1(A) | 0011379026 | Nov-2008 | 01-Jan-2006 | MD | 85.00 | 289,000.00 | 287,350.28 | 01-Oct-2006 | 27 | 9.375% | 62,898.76 |
| 1(A) | 0011379434 | Jan-2009 | 01-Jan-2006 | FL | 95.00 | 171,000.00 | 179,830.10 | 01-Aug-2008 | 5 | 7.600% | 7,427.32 |
| 1(A) | 0011379447 | Jan-2009 | 01-Feb-2006 | GA | 85.00 | 53,550.00 | 53,261.25 | 01-Apr-2008 | 9 | 9.875% | 4,452.19 |
| 1(A) | 0011379694 | Jan-2009 | 01-Jan-2006 | FL | 70.00 | 196,000.00 | 190,394.01 | 01-Aug-2008 | 5 | 10.875% | 11,425.78 |
| 1(A) | 0011380628 | Jan-2009 | 01-Feb-2006 | TX | 80.00 | 122,400.00 | 120,073.29 | 01-Apr-2008 | 9 | 10.125% | 11,086.31 |
| 1(A) | 0011380777 | Feb-2009 | 01-Jan-2006 | NY | 80.00 | 282,400.00 | 280,244.27 | 01-Oct-2006 | 27 | 10.000% | 56,053.58 |
| 1(A) | 0011381880 | Jan-2009 | 01-Feb-2006 | GA | 90.00 | 130,500.00 | 129,347.90 | 01-Sep-2008 | 4 | 8.750% | 5,763.56 |
| 1(A) | 0011382063 | Feb-2009 | 01-Jan-2006 | MA | 90.00 | 324,000.00 | 320,269.62 | 01-Jan-2008 | 12 | 9.875% | 34,278.03 |
| 1(A) | 0011382411 | Oct-2008 | 01-Jan-2006 | FL | 85.00 | 225,250.00 | 222,795.50 | 01-May-2008 | 8 | 9.875% | 17,271.00 |
| 1(A) | 0011382773 | Apr-2008 | 01-Feb-2006 | FL | 80.00 | 156,000.00 | 154,396.95 | 01-Oct-2007 | 15 | 8.875% | 17,911.76 |
| 1(A) | 0011382872 | Nov-2008 | 01-Jan-2006 | IL | 80.00 | 109,600.00 | 109,523.77 | 01-Jul-2008 | 6 | 7.375% | 5,019.84 |
| 1(A) | 0011383639 | Sep-2008 | 01-Jan-2006 | CA | 58.91 | 380,000.00 | 376,627.50 | 01-Sep-2007 | 16 | 9.000% | 48,962.46 |
| 1(A) | 0011383930 | Jul-2008 | 01-Feb-2006 | PA | 80.00 | 188,000.00 | 186,599.40 | 01-Jan-2008 | 12 | 8.500% | 20,190.83 |
| 1(A) | 0011385027 | Jan-2009 | 01-Feb-2006 | FL | 95.00 | 76,000.00 | 75,576.68 | 01-Jan-2007 | 24 | 10.125% | 16,689.20 |
| 1(A) | 0011385265 | Mar-2009 | 01-Jan-2006 | CA | 90.00 | 373,500.00 | 363,512.86 | 01-Oct-2008 | 3 | 7.750% | 10,961.17 |
| 1(A) | 0011386054 | Oct-2008 | 01-Jan-2006 | MA | 80.00 | 376,000.00 | 382,506.56 | 01-Apr-2008 | 9 | 6.300% | 20,170.07 |
| 1(A) | 0011386282 | Dec-2008 | 01-Jan-2006 | IL | 72.00 | 126,000.00 | 122,944.16 | 01-Jun-2008 | 7 | 8.750% | 7,584.58 |
| 1(A) | 0011386845 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 212,000.00 | 212,000.00 | 01-Apr-2008 | 9 | 8.250% | 16,417.62 |
| 1(A) | 0011387051 | Dec-2008 | 01-Jan-2006 | CA | 43.48 | 100,000.00 | 98,498.15 | 01-Jun-2008 | 7 | 9.875% | 6,847.16 |
| 1(A) | 0011387067 | Sep-2008 | 01-Jan-2006 | NY | 80.00 | 376,000.00 | 376,000.00 | 01-Dec-2007 | 13 | 9.625% | 42,746.49 |
| 1(A) | 0011387376 | Mar-2009 | 01-Jan-2006 | NJ | 80.00 | 320,000.00 | 312,479.18 | 01-Feb-2008 | 11 | 9.500% | 30,418.48 |
| 1(A) | 0011387431 | Mar-2008 | 01-Feb-2006 | MD | 90.00 | 202,500.00 | 201,193.39 | 01-Oct-2007 | 15 | 9.875% | 27,097.01 |
| 1(A) | 0011387591 | Apr-2008 | 01-Feb-2006 | FL | 81.40 | 175,000.00 | 172,513.90 | 01-Jun-2007 | 19 | 9.625% | 25,755.38 |
| 1(A) | 0011387701 | Jul-2008 | 01-Jan-2006 | DE | 80.00 | 272,000.00 | 266,403.08 | 01-Dec-2007 | 13 | 10.125% | 31,760.86 |
| 1(A) | 0011388126 | Jul-2007 | 01-Feb-2006 | NY | 68.48 | 315,000.00 | 309,056.35 | 01-Feb-2007 | 23 | 9.875% | 55,950.74 |
| 1(A) | 0011388154 | Oct-2008 | 01-Jan-2006 | FL | 95.00 | 270,750.00 | 274,717.22 | 01-May-2008 | 8 | 7.375% | 15,671.95 |
| 1(A) | 0011388167 | Jan-2009 | 01-Feb-2006 | MA | 84.51 | 300,000.00 | 297,604.90 | 01-Feb-2008 | 11 | 7.900% | 23,806.62 |
| 1(A) | 0011388437 | Jan-2009 | 01-Feb-2006 | NV | 80.00 | 128,000.00 | 128,000.00 | 01-Aug-2008 | 5 | 9.750% | 7,039.99 |
| 1(A) | 0011388583 | Mar-2009 | 01-Feb-2006 | IL | 76.67 | 276,000.00 | 269,694.66 | 01-Oct-2008 | 3 | 8.625% | 9,792.16 |
| 1(A) | 0011388814 | Aug-2008 | 01-Jan-2006 | FL | 80.00 | 289,600.00 | 289,600.00 | 01-Mar-2008 | 10 | 9.375% | 25,810.62 |
| 1(A) | 0011388949 | Mar-2009 | 01-Jan-2006 | NJ | 80.00 | 316,000.00 | 319,535.75 | 01-Oct-2008 | 3 | 6.500% | 7,969.94 |
| 1(A) | 0011389241 | Jan-2009 | 01-Jan-2006 | CA | 72.15 | 335,520.00 | 328,171.50 | 01-Jul-2008 | 6 | 10.750% | 22,213.24 |
| 1(A) | 0011389655 | Dec-2007 | 01-Feb-2006 | WI | 80.00 | 188,000.00 | 185,746.25 | 01-Jun-2007 | 19 | 9.750% | 30,176.49 |
| 1(A) | 0011389721 | Mar-2009 | 01-Jan-2006 | TN | 79.25 | 84,000.00 | 81,526.56 | 01-Oct-2008 | 3 | 7.250% | 2,288.38 |
| 1(A) | 0011390539 | Jan-2009 | 01-Jan-2006 | IL | 95.00 | 270,750.00 | 268,212.02 | 01-Nov-2007 | 14 | 6.990% | 24,843.48 |
| 1(A) | 0011391028 | Jan-2009 | 01-Dec-2005 | OR | 60.00 | 135,000.00 | 132,975.28 | 01-Aug-2008 | 5 | 9.375% | 6,545.56 |
| 1(A) | 0011391742 | Mar-2009 | 01-Feb-2006 | AZ | 90.00 | 189,000.00 | 184,266.77 | 01-Jun-2008 | 7 | 9.750% | 13,110.92 |
| 1(A) | 0011391788 | Feb-2009 | 01-Jan-2006 | NY | 80.00 | 352,000.00 | 343,109.31 | 01-May-2008 | 8 | 9.250% | 24,850.08 |

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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) | 0011391879 | Feb-2009 | 01-Jan-2006 | FL | 75.00 | 408,750.00 | 405,797.52 | 01-Feb-2008 | 11 | 11.000% | 46,308.71 |
| 1(A) | 0011391929 | Oct-2008 | 01-Jan-2006 | MO | 80.00 | 115,325.00 | 113,023.05 | 01-Jun-2008 | 7 | 9.875% | 8,268.32 |
| 1(A) | 0011391956 | Dec-2008 | 01-Jan-2006 | MD | 80.00 | 200,000.00 | 200,000.00 | 01-Jul-2008 | 6 | 8.625% | 10,729.16 |
| 1(A) | 0011392184 | Jan-2009 | 01-Jan-2006 | CA | 86.96 | 263,500.00 | 265,421.64 | 01-Aug-2008 | 5 | 6.185% | 8,770.83 |
| 1(A) | 0011392364 | Mar-2009 | 01-Feb-2006 | NY | 64.89 | 292,000.00 | 284,348.69 | 01-Aug-2008 | 5 | 7.875% | 13,240.52 |
| 1(A) | 0011392814 | Apr-2008 | 01-Jan-2006 | VA | 80.00 | 240,000.00 | 237,801.24 | 01-Dec-2007 | 13 | 9.375% | 27,234.16 |
| 1(A) | 0011392955 | Jan-2009 | 01-Feb-2006 | VA | 80.00 | 224,000.00 | 221,009.47 | 01-Aug-2008 | 5 | 9.625% | 11,986.62 |
| 1(A) | 0011393301 | Feb-2009 | 01-Jan-2006 | NY | 90.00 | 355,500.00 | 351,276.66 | 01-Aug-2008 | 5 | 9.125% | 17,512.67 |
| 1(A) | 0011393332 | Mar-2008 | 01-Jan-2006 | FL | 80.00 | 76,000.00 | 74,366.31 | 01-Sep-2007 | 16 | 9.375% | 9,240.03 |
| 1(A) | 0011393378 | Jan-2009 | 01-Feb-2006 | IL | 80.00 | 144,000.00 | 140,724.00 | 01-Aug-2008 | 5 | 8.750% | 7,198.30 |
| 1(A) | 0011393501 | Aug-2008 | 01-Feb-2006 | FL | 80.00 | 148,800.00 | 148,800.00 | 01-Mar-2008 | 10 | 9.125% | 13,516.00 |
| 1(A) | 0011393526 | Jan-2009 | 01-Jan-2006 | TX | 95.00 | 97,850.00 | 105,589.53 | 01-Jul-2008 | 6 | 8.000% | 5,263.67 |
| 1(A) | 0011393581 | Dec-2008 | 01-Jan-2006 | CA | 80.00 | 360,000.00 | 356,398.90 | 01-Jan-2008 | 12 | 9.000% | 36,742.08 |
| 1(A) | 0011393733 | Dec-2006 | 01-Feb-2006 | NY | 90.00 | 162,000.00 | 161,261.83 | 01-Jul-2006 | 30 | 9.500% | 34,842.68 |
| 1(A) | 0011394108 | Mar-2009 | 01-Feb-2006 | CA | 41.35 | 153,000.00 | 151,636.58 | 01-Oct-2008 | 3 | 10.500% | 6,410.77 |
| 1(A) | 0011394187 | Jun-2008 | 01-Feb-2006 | NY | 80.00 | 133,600.00 | 130,382.84 | 01-Jan-2008 | 12 | 6.275% | 8,720.59 |
| 1(A) | 0011394661 | Mar-2009 | 01-Jan-2006 | CA | 90.00 | 339,300.00 | 330,227.23 | 01-Oct-2008 | 3 | 7.750% | 9,957.49 |
| 1(A) | 0011394681 | Mar-2009 | 01-Jan-2006 | CA | 90.00 | 333,000.00 | 324,095.92 | 01-Oct-2008 | 3 | 7.750% | 9,772.60 |
| 1(A) | 0011395063 | Mar-2007 | 01-Feb-2006 | NJ | 89.58 | 430,000.00 | 427,660.24 | 01-Oct-2006 | 27 | 10.125% | 95,112.24 |
| 1(A) | 0011395197 | Aug-2008 | 01-Feb-2006 | FL | 80.78 | 416,000.00 | 415,513.03 | 01-Apr-2008 | 9 | 8.875% | 25,978.24 |
| 1(A) | 0011395236 | Apr-2008 | 01-Jan-2006 | CT | 79.01 | 320,000.00 | 317,287.77 | 01-Dec-2007 | 13 | 9.125% | 37,014.81 |
| 1(A) | 0011395310 | Oct-2008 | 01-Feb-2006 | IN | 72.99 | 100,000.00 | 98,236.01 | 01-May-2008 | 8 | 9.750% | 7,674.73 |
| 1(A) | 0011395557 | Oct-2008 | 01-Feb-2006 | PA | 75.00 | 83,250.00 | 81,552.32 | 01-May-2008 | 8 | 9.000% | 6,277.38 |
| 1(A) | 0011396212 | Jan-2009 | 01-Feb-2006 | WA | 85.00 | 148,750.00 | 149,581.02 | 01-Aug-2008 | 5 | 8.000% | 6,527.41 |
| 1(A) | 0011396844 | Mar-2009 | 01-Jan-2006 | MA | 80.00 | 148,000.00 | 145,879.86 | 01-Sep-2008 | 4 | 8.625% | 5,876.12 |
| 1(A) | 0011396845 | Jan-2009 | 01-Jan-2006 | CA | 69.64 | 390,000.00 | 381,798.00 | 01-May-2008 | 8 | 8.625% | 27,482.17 |
| 1(A) | 0011397368 | Feb-2009 | 01-Feb-2006 | NY | 80.00 | 240,000.00 | 236,627.95 | 01-Aug-2008 | 5 | 8.500% | 11,279.22 |
| 1(A) | 0011397494 | Mar-2009 | 01-Jan-2006 | WA | 95.00 | 116,850.00 | 119,424.55 | 01-Oct-2008 | 3 | 9.125% | 4,285.73 |
| 1(A) | 0011397749 | Aug-2008 | 01-Jan-2006 | MD | 80.00 | 376,800.00 | 373,030.83 | 01-Jan-2008 | 12 | 9.125% | 38,591.71 |
| 1(A) | 0011397780 | Aug-2008 | 01-Feb-2006 | NY | 83.00 | 394,250.00 | 388,023.14 | 01-Feb-2008 | 11 | 9.625% | 43,419.17 |
| 1(A) | 0011398137 | Jul-2008 | 01-Jan-2006 | MD | 65.00 | 263,900.00 | 260,202.82 | 01-Jan-2008 | 12 | 9.875% | 30,944.40 |
| 1(A) | 0011398305 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 348,760.00 | 342,715.04 | 01-Jul-2008 | 6 | 8.500% | 18,910.70 |
| 1(A) | 0011398354 | Feb-2008 | 01-Feb-2006 | NY | 80.00 | 340,800.00 | 337,577.98 | 01-Oct-2007 | 15 | 8.750% | 39,392.47 |
| 1(A) | 0011398595 | Nov-2008 | 01-Jan-2006 | NJ | 75.00 | 375,000.00 | 372,481.74 | 01-Apr-2008 | 9 | 10.375% | 34,931.88 |
| 1(A) | 0011398701 | Jul-2008 | 01-Feb-2006 | CT | 80.00 | 324,000.00 | 320,543.45 | 01-Jan-2008 | 12 | 8.000% | 32,167.91 |
| 1(A) | 0011398723 | Jan-2009 | 01-Jan-2006 | FL | 80.00 | 158,400.00 | 156,680.04 | 01-Sep-2008 | 4 | 10.125% | 7,487.31 |
| 1(A) | 0011399792 | Sep-2007 | 01-Feb-2006 | NJ | 85.00 | 229,500.00 | 226,428.85 | 01-May-2007 | 20 | 8.890% | 36,439.98 |
| 1(A) | 0011401009 | Jun-2008 | 01-Feb-2006 | OH | 90.00 | 355,500.00 | 366,420.78 | 01-Jan-2008 | 12 | 8.490% | 33,989.66 |
| 1(A) | 0011401322 | Oct-2008 | 01-Feb-2006 | PA | 90.00 | 124,200.00 | 121,379.59 | 01-May-2008 | 8 | 9.500% | 10,098.47 |
| 1(A) | 0011401373 | Dec-2008 | 01-Feb-2006 | FL | 95.00 | 199,500.00 | 197,858.34 | 01-Jul-2008 | 6 | 8.625% | 10,705.91 |

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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 |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1(A) | 0011401396 | Jun-2008 | 01-Feb-2006 | FL | 80.00 | 124,400.00 | 123,331.03 | 01-Jan-2008 | 12 | 9.125% | 13,442.20 |
| 1(A) | 0011401604 | Nov-2008 | 01-Jan-2006 | OH | 80.00 | 123,920.00 | 122,837.77 | 01-Apr-2008 | 9 | 8.625% | 9,854.25 |
| 1(A) | 0011401736 | Jul-2008 | 01-Jan-2006 | IL | 85.00 | 284,750.00 | 294,312.23 | 01-Feb-2008 | 11 | 9.375% | 28,086.02 |
| 1(A) | 0011402097 | Nov-2008 | 01-Feb-2006 | FL | 90.00 | 216,000.00 | 212,900.39 | 01-Dec-2007 | 13 | 9.125% | 25,989.00 |
| 1(A) | 0011402622 | Nov-2008 | 01-Feb-2006 | AZ | 90.00 | 247,500.00 | 250,452.01 | 01-Jun-2008 | 7 | 8.250% | 15,407.34 |
| 1(A) | 0011402651 | Feb-2009 | 01-Jan-2006 | WA | 85.00 | 170,000.00 | 169,997.53 | 01-Sep-2008 | 4 | 9.875% | 7,862.40 |
| 1(A) | 0011402873 | Jul-2008 | 01-Jan-2006 | FL | 80.00 | 121,600.00 | 120,764.01 | 01-Nov-2007 | 14 | 10.750% | 16,652.71 |
| 1(A) | 0011403136 | Feb-2009 | 01-Feb-2006 | WA | 80.00 | 88,000.00 | 87,253.63 | 01-May-2008 | 8 | 9.125% | 6,982.42 |
| 1(A) | 0011403540 | Feb-2009 | 01-Jan-2006 | CA | 57.95 | 175,000.00 | 172,672.75 | 01-Sep-2008 | 4 | 8.750% | 7,139.07 |
| 1(A) | 0011403574 | Nov-2008 | 01-Feb-2006 | CA | 88.48 | 315,000.00 | 307,710.71 | 01-Jun-2008 | 7 | 9.250% | 20,841.63 |
| 1(A) | 0011403775 | Feb-2009 | 01-Jan-2006 | MD | 77.85 | 225,000.00 | 223,311.41 | 01-Feb-2008 | 11 | 10.500% | 24,475.30 |
| 1(A) | 0011403858 | Feb-2009 | 01-Jan-2006 | NC | 90.00 | 106,200.00 | 105,033.94 | 01-Feb-2008 | 11 | 9.500% | 11,125.21 |
| 1(A) | 0011404080 | Aug-2008 | 01-Feb-2006 | CA | 96.67 | 275,500.00 | 275,499.64 | 01-Mar-2008 | 10 | 9.500% | 25,724.78 |
| 1(A) | 0011404266 | Oct-2008 | 01-Feb-2006 | FL | 70.00 | 161,000.00 | 158,395.49 | 01-Jun-2008 | 7 | 10.375% | 12,408.86 |
| 1(A) | 0011404934 | Aug-2008 | 01-Jan-2006 | CA | 94.19 | 405,000.00 | 400,790.88 | 01-Mar-2008 | 10 | 9.625% | 36,643.14 |
| 1(A) | 0011405250 | Mar-2009 | 01-Feb-2006 | WA | 80.00 | 220,000.00 | 213,368.82 | 01-Jul-2008 | 6 | 8.375% | 11,438.40 |
| 1(A) | 0011405303 | Jan-2009 | 01-Feb-2006 | CA | 85.00 | 369,750.00 | 365,136.05 | 01-Aug-2008 | 5 | 7.125% | 14,091.85 |
| 1(A) | 0011405821 | Mar-2009 | 01-Feb-2006 | FL | 80.00 | 125,200.00 | 122,061.52 | 01-Oct-2008 | 3 | 8.750% | 4,350.17 |
| 1(A) | 0011406289 | Feb-2009 | 01-Feb-2006 | CA | 69.85 | 380,000.00 | 375,654.48 | 01-Jun-2008 | 7 | 9.125% | 24,949.48 |
| 1(A) | 0011406840 | Oct-2008 | 01-Jan-2006 | ID | 80.00 | 92,000.00 | 101,558.44 | 01-Jun-2008 | 7 | 6.000% | 4,115.68 |
| 1(A) | 0011407032 | Jan-2009 | 01-Feb-2006 | FL | 86.12 | 195,500.00 | 190,803.47 | 01-Aug-2008 | 5 | 7.775% | 8,075.66 |
| 1(A) | 0011407587 | Mar-2008 | 01-Feb-2006 | FL | 80.00 | 84,720.00 | 83,820.53 | 01-Nov-2007 | 14 | 8.250% | 8,939.81 |
| 1(A) | 0011407784 | Mar-2009 | 01-Feb-2006 | MD | 80.00 | 249,600.00 | 244,848.10 | 01-Jun-2008 | 7 | 8.750% | 16,744.02 |
| 1(A) | 0011407929 | Feb-2009 | 01-Feb-2006 | TX | 80.00 | 63,248.00 | 61,845.34 | 01-Jul-2008 | 6 | 9.125% | 3,660.74 |
| 1(A) | 0011408169 | Jan-2009 | 01-Feb-2006 | NJ | 80.00 | 212,000.00 | 209,673.80 | 01-Aug-2008 | 5 | 9.000% | 10,934.70 |
| 1(A) | 0011408187 | Jun-2008 | 01-Jan-2006 | FL | 84.44 | 114,000.00 | 112,743.62 | 01-Feb-2008 | 11 | 9.375% | 10,337.39 |
| 1(A) | 0011408551 | Feb-2009 | 01-Jan-2006 | NY | 60.00 | 255,000.00 | 248,550.84 | 01-Jul-2008 | 6 | 10.375% | 16,201.43 |
| 1(A) | 0011409197 | Jan-2009 | 01-Feb-2006 | CA | 90.00 | 288,000.00 | 285,594.92 | 01-Mar-2008 | 10 | 8.000% | 24,721.55 |
| 1(A) | 0011409981 | Feb-2009 | 01-Feb-2006 | MD | 89.80 | 220,000.00 | 215,700.81 | 01-Feb-2008 | 11 | 8.875% | 22,131.50 |
| 1(A) | 0011410417 | Nov-2007 | 01-Feb-2006 | FL | 89.00 | 178,000.00 | 175,901.76 | 01-Jul-2007 | 18 | 8.625% | 25,709.09 |
| 1(A) | 0011410536 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 304,000.00 | 304,000.00 | 01-Jan-2008 | 12 | 9.375% | 32,882.66 |
| 1(A) | 0011411184 | Jan-2009 | 01-Feb-2006 | IL | 80.00 | 256,000.00 | 254,731.99 | 01-Mar-2008 | 10 | 8.625% | 22,320.92 |
| 1(A) | 0011411342 | Apr-2008 | 01-Feb-2006 | FL | 82.92 | 267,000.00 | 261,619.73 | 01-Dec-2007 | 13 | 9.000% | 28,851.12 |
| 1(A) | 0011411534 | Jan-2009 | 01-Feb-2006 | OR | 95.00 | 195,700.00 | 192,010.60 | 01-Jun-2008 | 7 | 10.000% | 14,343.95 |
| 1(A) | 0011412531 | Jan-2009 | 01-Feb-2006 | TX | 80.00 | 102,400.00 | 100,853.67 | 01-Oct-2007 | 15 | 9.625% | 13,432.36 |
| 1(A) | 0011412545 | Mar-2008 | 01-Feb-2006 | FL | 89.89 | 160,000.00 | 157,632.45 | 01-Nov-2007 | 14 | 10.125% | 21,090.24 |
| 1(A) | 0011412593 | Nov-2008 | 01-Feb-2006 | FL | 80.00 | 133,600.00 | 132,320.33 | 01-May-2008 | 8 | 9.250% | 10,078.82 |
| 1(A) | 0011412665 | Mar-2009 | 01-Feb-2006 | CT | 84.87 | 230,000.00 | 234,880.97 | 01-Oct-2008 | 3 | 5.500% | 4,880.32 |
| 1(A) | 0011412702 | Dec-2008 | 01-Feb-2006 | CA | 85.13 | 375,000.00 | 370,602.08 | 01-Jul-2008 | 6 | 9.375% | 22,372.57 |
| 1(A) | 0011412768 | Feb-2009 | 01-Feb-2006 | PA | 80.00 | 112,000.00 | 109,743.91 | 01-Jul-2008 | 6 | 9.375% | 6,816.76 |

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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) | 0011412983 | Jan-2009 | 01-Feb-2006 | IL | 76.19 | 207,000.00 | 204,580.67 | 01-Sep-2008 | 4 | 7.990% | 8,337.79 |
| 1(A) | 0011413056 | Jul-2007 | 01-Feb-2006 | FL | 85.00 | 221,000.00 | 220,420.79 | 01-Aug-2006 | 29 | 8.500% | 39,005.88 |
| 1(A) | 0011413074 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 204,000.00 | 201,559.27 | 01-Sep-2008 | 4 | 8.875% | 8,602.53 |
| 1(A) | 0011413212 | Mar-2009 | 01-Feb-2006 | CA | 79.98 | 387,900.00 | 387,885.55 | 01-Oct-2008 | 3 | 6.990% | 10,489.05 |
| 1(A) | 0011413303 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 410,800.00 | 406,432.63 | 01-Mar-2008 | 10 | 8.125% | 35,231.62 |
| 1(A) | 0011413584 | Jan-2009 | 01-Feb-2006 | TX | 80.00 | 108,800.00 | 114,057.90 | 01-Jun-2008 | 7 | 7.850% | 6,218.96 |
| 1(A) | 0011413723 | Jun-2008 | 01-Feb-2006 | OH | 80.00 | 95,200.00 | 94,264.82 | 01-Jan-2008 | 12 | 9.625% | 10,311.62 |
| 1(A) | 0011413793 | Feb-2009 | 01-Feb-2006 | RI | 90.00 | 290,250.00 | 284,119.86 | 01-May-2008 | 8 | 9.125% | 21,548.60 |
| 1(A) | 0011413890 | Feb-2009 | 01-Feb-2006 | VA | 80.00 | 358,400.00 | 354,363.79 | 01-Jul-2008 | 6 | 8.250% | 19,441.55 |
| 1(A) | 0011413993 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 380,000.00 | 375,993.40 | 01-Apr-2008 | 9 | 8.875% | 30,970.99 |
| 1(A) | 0011414002 | Dec-2008 | 01-Feb-2006 | CA | 90.00 | 378,000.00 | 374,407.36 | 01-Jul-2008 | 6 | 7.990% | 18,671.95 |
| 1(A) | 0011414292 | Feb-2009 | 01-Feb-2006 | CA | 70.00 | 185,500.00 | 181,346.09 | 01-Sep-2008 | 4 | 9.000% | 8,132.90 |
| 1(A) | 0011414504 | Nov-2008 | 01-Feb-2006 | IL | 80.00 | 78,800.00 | 77,337.33 | 01-Jul-2008 | 6 | 8.875% | 4,694.98 |
| 1(A) | 0011414598 | Dec-2008 | 01-Feb-2006 | MD | 79.59 | 58,500.00 | 57,464.82 | 01-Apr-2008 | 9 | 8.625% | 4,841.42 |
| 1(A) | 0011414693 | Aug-2008 | 01-Feb-2006 | IL | 80.00 | 100,000.00 | 98,870.60 | 01-Mar-2008 | 10 | 7.875% | 8,331.58 |
| 1(A) | 0011414830 | Mar-2009 | 01-Feb-2006 | UT | 85.00 | 227,375.00 | 231,988.09 | 01-Sep-2008 | 4 | 9.400% | 10,306.34 |
| 1(A) | 0011414959 | Oct-2008 | 01-Feb-2006 | WA | 64.51 | 164,500.00 | 163,412.77 | 01-Jun-2008 | 7 | 10.375% | 12,583.79 |
| 1(A) | 0011415000 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 240,000.00 | 234,559.87 | 01-Oct-2008 | 3 | 9.125% | 8,814.49 |
| 1(A) | 0011415115 | Sep-2008 | 01-Feb-2006 | MD | 80.00 | 353,600.00 | 352,826.65 | 01-Sep-2007 | 16 | 8.000% | 42,633.24 |
| 1(A) | 0011415802 | Mar-2009 | 01-Feb-2006 | NY | 80.00 | 344,000.00 | 340,775.30 | 01-Dec-2007 | 13 | 8.750% | 37,116.89 |
| 1(A) | 0011415868 | Jun-2008 | 01-Feb-2006 | FL | 80.00 | 144,000.00 | 144,000.00 | 01-Jan-2008 | 12 | 9.750% | 16,612.80 |
| 1(A) | 0011416090 | Aug-2008 | 01-Feb-2006 | IL | 80.00 | 146,400.00 | 144,695.06 | 01-Mar-2008 | 10 | 7.625% | 11,951.31 |
| 1(A) | 0011416457 | Oct-2008 | 01-Feb-2006 | ID | 90.00 | 135,000.00 | 133,574.28 | 01-May-2008 | 8 | 9.000% | 9,840.90 |
| 1(A) | 0011416557 | Sep-2008 | 01-Feb-2006 | CT | 89.82 | 247,000.00 | 245,088.18 | 01-Mar-2008 | 10 | 9.750% | 23,967.70 |
| 1(A) | 0011416620 | Nov-2008 | 01-Feb-2006 | RI | 90.00 | 297,000.00 | 290,577.89 | 01-Jun-2008 | 7 | 9.125% | 19,626.98 |
| 1(A) | 0011416719 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 68,000.00 | 66,428.20 | 01-Aug-2008 | 5 | 9.250% | 3,453.10 |
| 1(A) | 0011417056 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 148,000.00 | 145,545.54 | 01-Jan-2008 | 12 | 9.250% | 16,990.69 |
| 1(A) | 0011417206 | Dec-2008 | 01-Feb-2006 | FL | 74.49 | 181,000.00 | 176,664.98 | 01-Mar-2008 | 10 | 8.500% | 14,933.84 |
| 1(A) | 0011417645 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 386,800.00 | 382,495.20 | 01-Oct-2008 | 3 | 7.800% | 11,625.33 |
| 1(A) | 0011418344 | Apr-2008 | 01-Feb-2006 | PA | 80.00 | 116,000.00 | 115,335.82 | 01-May-2006 | 32 | 8.250% | 23,418.15 |
| 1(A) | 0011418921 | Mar-2009 | 01-Feb-2006 | OR | 80.00 | 232,000.00 | 229,197.93 | 01-Oct-2008 | 3 | 7.500% | 6,679.42 |
| 1(A) | 0011419397 | Mar-2009 | 01-Feb-2006 | OH | 95.00 | 119,225.00 | 118,556.19 | 01-Jul-2008 | 6 | 9.875% | 7,998.06 |
| 1(A) | 0011419918 | May-2008 | 01-Feb-2006 | PA | 80.00 | 124,000.00 | 121,939.23 | 01-Dec-2007 | 13 | 9.125% | 14,654.64 |
| 1(A) | 0011420220 | Aug-2008 | 01-Feb-2006 | NY | 85.00 | 80,750.00 | 79,270.67 | 01-Mar-2008 | 10 | 9.000% | 7,635.40 |
| 1(A) | 0011420940 | Aug-2008 | 01-Feb-2006 | IL | 90.00 | 261,000.00 | 258,915.73 | 01-Apr-2008 | 9 | 8.875% | 18,839.09 |
| 1(A) | 0011421223 | Mar-2009 | 01-Feb-2006 | GA | 95.00 | 123,025.00 | 128,958.76 | 01-Oct-2008 | 3 | 11.750% | 6,039.79 |
| 1(A) | 0011422010 | Dec-2008 | 01-Feb-2006 | CA | 85.00 | 242,250.00 | 248,668.37 | 01-Jul-2008 | 6 | 8.500% | 13,226.34 |
| 1(A) | 0011422257 | Jan-2008 | 01-Feb-2006 | OH | 75.00 | 59,925.00 | 59,419.75 | 01-Sep-2007 | 16 | 10.620% | 9,805.60 |
| 1(A) | 0011422769 | Oct-2008 | 01-Feb-2006 | MA | 80.00 | 432,000.00 | 422,595.47 | 01-Mar-2008 | 10 | 8.875% | 38,178.02 |
| 1(A) | 0011422938 | Nov-2008 | 01-Feb-2006 | MD | 80.00 | 76,000.00 | 75,328.55 | 01-May-2008 | 8 | 9.250% | 5,813.90 |

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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 |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1(A) | 0011423383 | Mar-2008 | 01-Feb-2006 | IL | 80.00 | 139,120.00 | 138,081.14 | 01-Nov-2007 | 14 | 8.125% | 15,969.14 |
| 1(A) | 0011423466 | Jan-2009 | 01-Feb-2006 | AZ | 79.60 | 199,000.00 | 197,230.54 | 01-Aug-2008 | 5 | 9.625% | 10,696.94 |
| 1(A) | 0011424107 | Mar-2009 | 01-Feb-2006 | OR | 80.00 | 252,000.00 | 247,557.49 | 01-Nov-2007 | 14 | 9.000% | 29,612.91 |
| 1(A) | 0011424200 | Feb-2009 | 01-Feb-2006 | ME | 85.00 | 112,200.00 | 110,058.72 | 01-Feb-2008 | 11 | 9.875% | 11,634.98 |
| 1(A) | 0011424478 | Mar-2009 | 01-Feb-2006 | FL | 68.39 | 106,000.00 | 104,252.76 | 01-Oct-2008 | 3 | 9.875% | 4,132.72 |
| 1(A) | 0011424630 | Jul-2007 | 01-Feb-2006 | NY | 86.93 | 382,500.00 | 381,194.58 | 01-Feb-2007 | 23 | 8.750% | 63,066.96 |
| 1(A) | 0011424776 | Jul-2008 | 01-Jan-2006 | PA | 80.00 | 160,400.00 | 157,059.35 | 01-Feb-2008 | 11 | 9.550% | 14,136.53 |
| 1(A) | 0011425081 | Sep-2008 | 01-Feb-2006 | IL | 80.00 | 167,200.00 | 165,004.29 | 01-Apr-2008 | 9 | 8.976% | 14,332.50 |
| 1(A) | 0011425344 | Jan-2008 | 01-Jan-2006 | CT | 49.19 | 182,000.00 | 181,056.56 | 01-Mar-2007 | 22 | 10.125% | 30,037.57 |
| 1(A) | 0011425349 | Apr-2007 | 01-Feb-2006 | NY | 80.00 | 332,000.00 | 330,824.76 | 01-Nov-2006 | 26 | 8.500% | 62,565.37 |
| 1(A) | 0011425376 | Jan-2009 | 01-Feb-2006 | VA | 80.00 | 304,000.00 | 301,977.80 | 01-Feb-2008 | 11 | 9.000% | 31,802.37 |
| 1(A) | 0011425530 | Mar-2009 | 01-Feb-2006 | CA | 65.94 | 213,000.00 | 210,206.43 | 01-Oct-2008 | 3 | 9.625% | 6,708.98 |
| 1(A) | 0011426441 | Jun-2007 | 01-Feb-2006 | MD | 89.74 | 341,000.00 | 341,000.00 | 01-Jan-2007 | 24 | 9.750% | 61,095.90 |
| 1(A) | 0011427102 | Jan-2009 | 01-Feb-2006 | TX | 84.62 | 93,500.00 | 99,064.54 | 01-Aug-2008 | 5 | 7.945% | 4,289.67 |
| 1(A) | 0011427230 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 272,800.00 | 269,319.24 | 01-Sep-2008 | 4 | 7.270% | 9,106.45 |
| 1(A) | 0011428329 | Feb-2009 | 01-Feb-2006 | MD | 71.09 | 327,000.00 | 321,932.73 | 01-Jan-2008 | 12 | 8.595% | 33,191.80 |
| 1(A) | 0011428444 | Jan-2008 | 01-Feb-2006 | OH | 80.00 | 60,000.00 | 59,454.11 | 01-Feb-2007 | 23 | 9.625% | 10,831.49 |
| 1(A) | 0011428706 | Mar-2009 | 01-Feb-2006 | ID | 80.00 | 168,000.00 | 166,588.60 | 01-Jun-2008 | 7 | 8.250% | 10,783.47 |
| 1(A) | 0011429144 | Oct-2008 | 01-Feb-2006 | AZ | 90.00 | 269,100.00 | 289,493.69 | 01-Apr-2008 | 9 | 8.545% | 22,308.36 |
| 1(A) | 0011430206 | Aug-2008 | 01-Feb-2006 | DE | 80.00 | 100,000.00 | 99,226.08 | 01-Mar-2008 | 10 | 10.125% | 9,951.73 |
| 1(A) | 0011430307 | Oct-2008 | 01-Feb-2006 | SC | 90.00 | 292,500.00 | 290,274.54 | 01-Jun-2008 | 7 | 10.375% | 22,058.39 |
| 1(A) | 0011434673 | Dec-2008 | 01-Feb-2006 | IL | 80.00 | 109,992.00 | 109,081.29 | 01-Aug-2007 | 17 | 8.000% | 13,627.25 |
| 1(B) | 0011322143 | Mar-2009 | 01-Dec-2005 | MA | 69.07 | 259,000.00 | 256,507.41 | 01-Sep-2008 | 4 | 8.500% | 10,252.04 |
| 1(B) | 0011333494 | Nov-2008 | 01-Jan-2006 | FL | 79.14 | 129,000.00 | 125,736.22 | 01-Jul-2008 | 6 | 7.500% | 5,848.48 |
| 1(B) | 0011360028 | Mar-2009 | 01-Jan-2006 | GA | 80.00 | 133,600.00 | 132,313.38 | 01-Aug-2008 | 5 | 8.200% | 5,936.95 |
| 1(B) | 0011360760 | Mar-2009 | 01-Dec-2005 | TX | 80.00 | 173,600.00 | 169,456.05 | 01-Sep-2008 | 4 | 8.350% | 6,637.54 |
| 1(B) | 0011372014 | Oct-2008 | 01-Dec-2005 | FL | 95.00 | 185,250.00 | 184,099.38 | 01-Aug-2007 | 17 | 8.125% | 22,159.56 |
| 1(B) | 0011374518 | Mar-2009 | 01-Jan-2006 | CA | 79.07 | 340,000.00 | 335,243.95 | 01-Sep-2008 | 4 | 7.350% | 11,469.46 |
| 1(B) | 0011375073 | Feb-2009 | 01-Nov-2005 | AZ | 90.00 | 157,500.00 | 153,785.83 | 01-Nov-2007 | 14 | 6.625% | 12,458.95 |
| 1(B) | 0011381272 | Jan-2009 | 01-Jan-2006 | FL | 86.67 | 130,000.00 | 126,885.33 | 01-Aug-2008 | 5 | 7.975% | 5,518.39 |
| 1(B) | 0011386267 | Apr-2007 | 01-Jan-2006 | NY | 80.00 | 388,000.00 | 386,717.71 | 01-Nov-2006 | 26 | 7.950% | 66,922.84 |
| 1(B) | 0011402751 | May-2008 | 01-Jan-2006 | FL | 80.00 | 140,000.00 | 138,767.31 | 01-Nov-2007 | 14 | 7.250% | 12,449.36 |
| 1(B) | 0011411320 | Dec-2007 | 01-Feb-2006 | NY | 80.00 | 224,000.00 | 222,593.30 | 01-Jul-2007 | 18 | 7.500% | 25,873.82 |
| 1(B) | 0011414759 | Mar-2009 | 01-Feb-2006 | AR | 75.00 | 225,000.00 | 218,970.95 | 01-Oct-2008 | 3 | 7.625% | 6,488.78 |
| 1(B) | 0011419012 | Nov-2008 | 01-Feb-2006 | FL | 75.00 | 111,000.00 | 116,607.87 | 01-Jul-2008 | 6 | 11.375% | 8,440.68 |
| 1(B) | 0011424568 | Mar-2009 | 01-Mar-2006 | NY | 48.77 | 317,000.00 | 312,846.68 | 01-Jul-2008 | 6 | 10.570% | 20,964.02 |
| 1(B) | 0011431901 | Jan-2009 | 01-Mar-2006 | CA | 80.00 | 260,000.00 | 253,294.06 | 01-Jun-2008 | 7 | 6.800% | 11,918.41 |
| 1(B) | 0011449031 | Feb-2009 | 01-Mar-2006 | NY | 80.00 | 348,000.00 | 353,874.86 | 01-Aug-2008 | 5 | 6.750% | 12,860.73 |
| 2(A) | 0005080979 | Aug-2008 | 19-Oct-2005 | PA | 80.00 | 71,200.00 | 69,764.01 | 19-Feb-2008 | 11 | 11.070% | 7,364.45 |
| 2(A) | 0005101391 | Feb-2008 | 01-Dec-2005 | WI | 80.00 | 61,440.00 | 60,324.35 | 01-Sep-2007 | 16 | 10.250% | 8,201.01 |

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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) | 0005101423 | Dec-2008 | 01-Feb-2006 | CO | 80.00 | 109,120.00 | 106,138.77 | 01-Aug-2008 | 5 | 7.590% | 4,377.40 |
| 2(A) | 0005102777 | Jan-2009 | 01-Jan-2006 | IL | 85.00 | 233,750.00 | 229,043.57 | 01-Jul-2008 | 6 | 9.500% | 14,430.02 |
| 2(A) | 0005103037 | Oct-2008 | 01-Jan-2006 | IL | 80.00 | 156,000.00 | 151,164.80 | 01-Aug-2008 | 5 | 8.500% | 7,007.38 |
| 2(A) | 0005105915 | Feb-2009 | 01-Jan-2006 | ID | 80.00 | 113,600.00 | 110,588.96 | 01-Aug-2008 | 5 | 9.040% | 5,520.78 |
| 2(A) | 0005107343 | Sep-2007 | 17-Nov-2005 | FL | 71.77 | 333,000.00 | 327,719.69 | 17-Apr-2007 | 21 | 9.250% | 51,532.00 |
| 2(A) | 0005107424 | Nov-2007 | 14-Dec-2005 | FL | 63.64 | 105,000.00 | 103,706.26 | 14-Jun-2007 | 19 | 12.125% | 17,042.27 |
| 2(A) | 0005113585 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 208,000.00 | 201,169.23 | 01-Oct-2008 | 3 | 7.790% | 6,098.90 |
| 2(A) | 0005113851 | Aug-2007 | 24-Jan-2006 | NY | 85.00 | 471,750.00 | 470,645.41 | 24-Mar-2007 | 22 | 12.375% | 93,179.08 |
| 2(A) | 0011291689 | Mar-2008 | 01-Dec-2005 | NY | 100.00 | 74,200.00 | 72,231.70 | 01-Nov-2007 | 14 | 11.250% | 10,774.17 |
| 2(A) | 0011315139 | Jan-2009 | 01-Oct-2005 | NJ | 80.00 | 298,000.00 | 291,585.93 | 01-Sep-2008 | 4 | 5.750% | 7,641.51 |
| 2(A) | 0011317659 | Apr-2008 | 01-Nov-2005 | PA | 79.52 | 50,100.00 | 49,560.27 | 01-Nov-2007 | 14 | 11.125% | 4,022.85 |
| 2(A) | 0011324371 | Feb-2008 | 01-Oct-2005 | NJ | 80.00 | 399,200.00 | 391,554.51 | 01-Sep-2007 | 16 | 10.125% | 56,760.56 |
| 2(A) | 0011324595 | Apr-2008 | 01-Nov-2005 | FL | 95.00 | 204,250.00 | 201,494.94 | 01-Jun-2007 | 19 | 9.375% | 33,249.72 |
| 2(A) | 0011325871 | Sep-2008 | 01-Oct-2005 | LA | 95.00 | 85,500.00 | 83,866.63 | 01-Mar-2008 | 10 | 11.625% | 9,255.14 |
| 2(A) | 0011327036 | Mar-2009 | 01-Dec-2005 | NY | 80.00 | 424,000.00 | 413,951.79 | 01-Apr-2008 | 9 | 10.000% | 35,259.03 |
| 2(A) | 0011327903 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 223,200.00 | 218,735.59 | 01-Sep-2008 | 4 | 8.525% | 8,759.65 |
| 2(A) | 0011332799 | Sep-2007 | 01-Dec-2005 | CA | 79.99 | 331,250.00 | 326,993.27 | 01-Apr-2007 | 21 | 10.875% | 57,223.48 |
| 2(A) | 0011334872 | Feb-2009 | 01-Dec-2005 | MD | 90.00 | 376,200.00 | 393,578.39 | 01-Sep-2008 | 4 | 5.000% | 8,838.30 |
| 2(A) | 0011335877 | Feb-2009 | 01-Nov-2005 | CA | 80.00 | 228,000.00 | 235,185.97 | 01-Sep-2008 | 4 | 8.300% | 9,090.14 |
| 2(A) | 0011337813 | Jul-2007 | 01-Jan-2006 | FL | 95.00 | 242,250.00 | 241,568.40 | 01-Feb-2007 | 23 | 11.125% | 51,642.44 |
| 2(A) | 0011343407 | Jan-2008 | 01-Dec-2005 | FL | 80.00 | 153,600.00 | 151,144.38 | 01-Jul-2007 | 18 | 10.625% | 22,833.44 |
| 2(A) | 0011346301 | Mar-2009 | 01-Nov-2005 | NJ | 80.00 | 345,600.00 | 345,566.27 | 01-Oct-2008 | 3 | 6.625% | 8,819.15 |
| 2(A) | 0011347645 | Mar-2009 | 01-Dec-2005 | NY | 95.00 | 745,750.00 | 738,843.19 | 01-Dec-2006 | 25 | 11.250% | 149,601.58 |
| 2(A) | 0011350031 | Apr-2008 | 01-Jan-2006 | FL | 85.00 | 177,650.00 | 176,472.30 | 01-Dec-2007 | 13 | 9.375% | 21,538.14 |
| 2(A) | 0011352579 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 185,695.00 | 183,702.68 | 01-Sep-2008 | 4 | 10.000% | 8,663.74 |
| 2(A) | 0011352765 | Aug-2008 | 01-Jan-2006 | NY | 80.00 | 460,000.00 | 455,160.53 | 01-Mar-2008 | 10 | 7.200% | 30,422.55 |
| 2(A) | 0011353888 | Nov-2008 | 01-Nov-2005 | FL | 80.00 | 127,920.00 | 124,646.80 | 01-Jul-2008 | 6 | 9.875% | 7,695.27 |
| 2(A) | 0011355739 | Nov-2007 | 01-Jan-2006 | FL | 80.00 | 288,000.00 | 284,528.30 | 01-Jun-2007 | 19 | 11.000% | 48,386.08 |
| 2(A) | 0011356113 | Oct-2007 | 01-Oct-2005 | NY | 90.00 | 492,300.00 | 485,795.71 | 01-May-2007 | 20 | 11.500% | 92,474.71 |
| 2(A) | 0011356596 | Jan-2009 | 01-Dec-2005 | CA | 80.00 | 168,800.00 | 168,800.00 | 01-Aug-2008 | 5 | 6.375% | 5,784.94 |
| 2(A) | 0011356954 | Dec-2008 | 01-Jan-2006 | CA | 80.00 | 284,000.00 | 283,329.40 | 01-Jun-2008 | 7 | 9.250% | 18,416.40 |
| 2(A) | 0011357001 | Jan-2009 | 01-Dec-2005 | NV | 80.00 | 304,000.00 | 300,395.98 | 01-Sep-2008 | 4 | 10.500% | 14,510.84 |
| 2(A) | 0011357406 | Mar-2009 | 01-Dec-2005 | NJ | 80.00 | 158,320.00 | 156,503.46 | 01-Oct-2008 | 3 | 10.450% | 6,355.20 |
| 2(A) | 0011357935 | Aug-2008 | 01-Dec-2005 | MD | 80.00 | 287,920.00 | 285,170.08 | 01-Jan-2008 | 12 | 9.250% | 29,971.97 |
| 2(A) | 0011357990 | Nov-2008 | 01-Dec-2005 | CA | 80.00 | 511,200.00 | 511,146.61 | 01-Jan-2008 | 12 | 9.750% | 52,179.54 |
| 2(A) | 0011358120 | Mar-2008 | 01-Jan-2006 | NY | 95.00 | 522,500.00 | 522,436.43 | 01-Oct-2007 | 15 | 10.375% | 69,886.76 |
| 2(A) | 0011358445 | Dec-2008 | 01-Dec-2005 | CA | 80.00 | 506,400.00 | 500,410.37 | 01-Jun-2008 | 7 | 10.125% | 34,002.46 |
| 2(A) | 0011358667 | Jul-2008 | 01-Jan-2006 | CA | 85.00 | 582,250.00 | 624,424.84 | 01-Dec-2007 | 13 | 8.425% | 61,526.88 |
| 2(A) | 0011360036 | Apr-2008 | 01-Dec-2005 | NJ | 80.00 | 408,000.00 | 403,457.68 | 01-Dec-2007 | 13 | 9.875% | 44,723.51 |
| 2(A) | 0011360167 | Aug-2008 | 01-Feb-2006 | FL | 80.00 | 128,000.00 | 128,000.00 | 01-Jan-2008 | 12 | 9.000% | 13,333.34 |

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|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2(A) | 0011360253 | Mar-2009 | 01-Feb-2006 | FL | 85.00 | 212,500.00 | 206,777.72 | 01-Aug-2008 | 5 | 10.625% | 11,235.69 |
| 2(A) | 0011360824 | May-2008 | 01-Dec-2005 | NJ | 80.00 | 188,000.00 | 185,873.24 | 01-Jan-2007 | 24 | 10.500% | 34,356.36 |
| 2(A) | 0011361572 | Dec-2008 | 01-Dec-2005 | FL | 75.00 | 186,000.00 | 212,760.00 | 01-Jul-2008 | 6 | 5.000% | 6,350.05 |
| 2(A) | 0011361824 | Mar-2009 | 01-Dec-2005 | MN | 80.00 | 133,120.00 | 144,101.63 | 01-Oct-2008 | 3 | 12.990% | 7,494.17 |
| 2(A) | 0011363212 | Jan-2009 | 01-Dec-2005 | NJ | 80.00 | 408,000.00 | 408,000.00 | 01-Sep-2008 | 4 | 9.625% | 17,935.00 |
| 2(A) | 0011363600 | Oct-2008 | 01-Dec-2005 | NY | 90.00 | 360,000.00 | 371,840.61 | 01-May-2008 | 8 | 6.775% | 20,508.88 |
| 2(A) | 0011363651 | Feb-2008 | 01-Dec-2005 | FL | 80.00 | 192,000.00 | 189,918.84 | 01-Oct-2007 | 15 | 9.500% | 22,681.80 |
| 2(A) | 0011364132 | Jul-2008 | 01-Jan-2006 | WA | 80.00 | 440,000.00 | 436,779.08 | 01-Jan-2008 | 12 | 11.125% | 54,137.29 |
| 2(A) | 0011364283 | Mar-2009 | 01-Jan-2006 | FL | 80.00 | 147,920.00 | 146,160.85 | 01-Oct-2008 | 3 | 10.875% | 6,285.81 |
| 2(A) | 0011364457 | Mar-2008 | 01-Jan-2006 | FL | 80.00 | 194,390.00 | 192,419.34 | 01-Nov-2007 | 14 | 9.625% | 22,849.45 |
| 2(A) | 0011364588 | Aug-2008 | 01-Feb-2006 | NY | 80.00 | 416,000.00 | 412,674.09 | 01-Mar-2008 | 10 | 8.125% | 31,407.44 |
| 2(A) | 0011364715 | Mar-2009 | 01-Dec-2005 | CA | 80.00 | 168,000.00 | 168,000.00 | 01-Sep-2008 | 4 | 7.990% | 6,291.60 |
| 2(A) | 0011364845 | Apr-2008 | 01-Jan-2006 | FL | 95.00 | 188,005.00 | 186,548.80 | 01-Dec-2007 | 13 | 10.250% | 23,151.51 |
| 2(A) | 0011365729 | Mar-2009 | 01-Jan-2006 | NY | 80.00 | 188,696.00 | 184,779.35 | 01-Dec-2007 | 13 | 9.500% | 21,118.03 |
| 2(A) | 0011365759 | Jan-2008 | 01-Jan-2006 | NY | 80.00 | 466,000.00 | 455,316.06 | 01-Sep-2007 | 16 | 8.375% | 38,991.08 |
| 2(A) | 0011366998 | Nov-2008 | 01-Dec-2005 | CA | 72.79 | 495,000.00 | 488,897.09 | 01-Mar-2008 | 10 | 9.425% | 41,123.83 |
| 2(A) | 0011367034 | Feb-2009 | 01-Dec-2005 | CA | 80.00 | 554,400.00 | 557,896.14 | 01-Sep-2008 | 4 | 7.100% | 18,362.13 |
| 2(A) | 0011367785 | Jun-2008 | 01-Jan-2006 | FL | 80.00 | 160,000.00 | 160,000.00 | 01-Feb-2008 | 11 | 9.500% | 15,899.98 |
| 2(A) | 0011367948 | Nov-2008 | 01-Jan-2006 | DE | 95.00 | 421,800.00 | 424,108.30 | 01-Jul-2008 | 6 | 6.925% | 18,099.63 |
| 2(A) | 0011368642 | Jan-2009 | 01-Jan-2006 | CT | 80.00 | 133,600.00 | 144,688.79 | 01-Aug-2008 | 5 | 7.950% | 6,271.61 |
| 2(A) | 0011368663 | Dec-2008 | 01-Dec-2005 | CA | 80.00 | 420,400.00 | 420,400.00 | 01-Apr-2008 | 9 | 9.250% | 31,468.69 |
| 2(A) | 0011370023 | Oct-2008 | 01-Feb-2006 | WA | 80.00 | 680,000.00 | 680,000.00 | 01-Jun-2008 | 7 | 6.750% | 31,875.03 |
| 2(A) | 0011371930 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 136,000.00 | 135,999.16 | 01-May-2008 | 8 | 10.000% | 11,106.58 |
| 2(A) | 0011371964 | Jun-2008 | 01-Dec-2005 | MD | 80.00 | 304,000.00 | 301,602.26 | 01-Feb-2008 | 11 | 10.250% | 31,987.89 |
| 2(A) | 0011371983 | Sep-2008 | 01-Dec-2005 | FL | 70.00 | 840,000.00 | 834,099.89 | 01-Apr-2007 | 21 | 10.375% | 134,051.42 |
| 2(A) | 0011372948 | Oct-2008 | 01-Dec-2005 | NY | 80.00 | 456,000.00 | 454,273.16 | 01-Aug-2006 | 29 | 9.725% | 88,383.41 |
| 2(A) | 0011374111 | Aug-2007 | 01-Jan-2006 | FL | 80.00 | 299,112.00 | 295,941.29 | 01-Mar-2007 | 22 | 10.375% | 53,389.00 |
| 2(A) | 0011374306 | Jan-2008 | 01-Jan-2006 | NJ | 80.00 | 342,400.00 | 336,000.33 | 01-Sep-2007 | 16 | 9.000% | 42,046.27 |
| 2(A) | 0011374994 | Jan-2009 | 01-Jan-2006 | AZ | 80.00 | 172,000.00 | 169,675.72 | 01-Sep-2008 | 4 | 10.000% | 8,002.21 |
| 2(A) | 0011375149 | Dec-2008 | 01-Jan-2006 | CA | 70.55 | 460,000.00 | 447,903.34 | 01-Jun-2008 | 7 | 7.100% | 22,082.63 |
| 2(A) | 0011375490 | Mar-2009 | 01-Feb-2006 | NJ | 95.00 | 204,250.00 | 199,624.21 | 01-Oct-2008 | 3 | 8.450% | 6,602.05 |
| 2(A) | 0011376393 | Mar-2009 | 01-Dec-2005 | CA | 95.00 | 595,650.00 | 606,141.98 | 01-Oct-2008 | 3 | 8.000% | 18,908.68 |
| 2(A) | 0011376945 | Aug-2008 | 01-Jan-2006 | UT | 80.00 | 600,000.00 | 595,157.96 | 01-Mar-2008 | 10 | 9.125% | 55,552.12 |
| 2(A) | 0011377454 | Apr-2008 | 01-Feb-2006 | NY | 80.00 | 271,200.00 | 269,066.54 | 01-Dec-2007 | 13 | 8.700% | 31,346.65 |
| 2(A) | 0011377957 | Feb-2009 | 01-Jan-2006 | CA | 85.00 | 552,500.00 | 562,426.68 | 01-Sep-2008 | 4 | 6.440% | 16,655.76 |
| 2(A) | 0011378133 | Jan-2009 | 01-Dec-2005 | CA | 80.00 | 405,873.00 | 435,191.43 | 01-Aug-2008 | 5 | 7.990% | 18,964.74 |
| 2(A) | 0011379121 | Mar-2009 | 01-Jan-2006 | CA | 75.00 | 825,000.00 | 820,690.55 | 01-Mar-2008 | 10 | 9.750% | 75,277.86 |
| 2(A) | 0011380395 | Dec-2008 | 01-Jan-2006 | CA | 80.00 | 667,920.00 | 661,892.11 | 01-May-2008 | 8 | 9.750% | 51,098.14 |
| 2(A) | 0011380451 | Feb-2009 | 01-Jan-2006 | AZ | 80.00 | 136,000.00 | 132,972.77 | 01-Jul-2008 | 6 | 10.125% | 8,445.63 |
| 2(A) | 0011380709 | Nov-2008 | 01-Jan-2006 | NJ | 85.00 | 301,750.00 | 296,532.99 | 01-Nov-2007 | 14 | 8.225% | 30,360.09 |

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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) | 0011380991 | Mar-2009 | 01-Jan-2006 | NY | 80.00 | 268,000.00 | 259,033.49 | 01-Aug-2008 | 5 | 9.375% | 13,275.12 |
| 2(A) | 0011381343 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 576,000.00 | 573,215.13 | 01-Oct-2008 | 3 | 8.875% | 19,883.38 |
| 2(A) | 0011381693 | Jan-2008 | 01-Nov-2005 | CA | 80.00 | 440,000.00 | 436,129.71 | 01-Sep-2007 | 16 | 9.500% | 59,626.01 |
| 2(A) | 0011381733 | Mar-2009 | 01-Jan-2006 | NY | 80.00 | 508,000.00 | 518,731.31 | 01-Sep-2008 | 4 | 9.755% | 23,966.72 |
| 2(A) | 0011382009 | May-2008 | 01-Dec-2005 | FL | 90.00 | 122,400.00 | 120,022.12 | 01-Nov-2007 | 14 | 10.000% | 15,049.96 |
| 2(A) | 0011382303 | Feb-2009 | 01-Jan-2006 | NY | 80.00 | 288,000.00 | 286,335.18 | 01-Jun-2006 | 31 | 10.375% | 64,083.04 |
| 2(A) | 0011382383 | Jun-2008 | 01-Jan-2006 | NJ | 80.00 | 304,000.00 | 301,067.24 | 01-Jan-2008 | 12 | 9.375% | 31,881.75 |
| 2(A) | 0011383559 | Jun-2008 | 01-Jan-2006 | FL | 80.00 | 129,600.00 | 126,745.63 | 01-Feb-2008 | 11 | 10.500% | 13,736.39 |
| 2(A) | 0011383703 | Jan-2008 | 01-Jan-2006 | CA | 80.00 | 400,000.00 | 396,762.23 | 01-Sep-2007 | 16 | 9.375% | 51,851.20 |
| 2(A) | 0011383752 | Feb-2009 | 01-Jan-2006 | FL | 95.00 | 223,250.00 | 223,249.60 | 01-Aug-2008 | 5 | 7.990% | 9,754.15 |
| 2(A) | 0011384276 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 164,000.00 | 160,329.33 | 01-Apr-2008 | 9 | 8.750% | 12,937.58 |
| 2(A) | 0011384797 | Sep-2008 | 01-Feb-2006 | CA | 71.11 | 640,000.00 | 635,594.77 | 01-Sep-2007 | 16 | 9.000% | 86,358.61 |
| 2(A) | 0011385597 | Jan-2009 | 01-Jan-2006 | AZ | 90.00 | 162,900.00 | 159,017.42 | 01-Sep-2008 | 4 | 10.125% | 7,591.65 |
| 2(A) | 0011386023 | Mar-2008 | 01-Feb-2006 | NY | 80.00 | 312,000.00 | 312,000.00 | 01-Nov-2007 | 14 | 9.000% | 38,155.00 |
| 2(A) | 0011386210 | Jun-2008 | 01-Jan-2006 | FL | 80.00 | 276,000.00 | 270,014.54 | 01-Jan-2008 | 12 | 10.000% | 29,618.31 |
| 2(A) | 0011386258 | Mar-2009 | 01-Feb-2006 | FL | 80.00 | 88,000.00 | 87,169.61 | 01-Oct-2008 | 3 | 9.000% | 3,281.97 |
| 2(A) | 0011386317 | Feb-2009 | 01-Feb-2006 | NY | 80.00 | 229,600.00 | 226,931.03 | 01-Jul-2008 | 6 | 8.625% | 12,563.37 |
| 2(A) | 0011387162 | Mar-2009 | 01-Jan-2006 | FL | 80.00 | 234,720.00 | 228,108.23 | 01-Aug-2008 | 5 | 9.500% | 11,856.80 |
| 2(A) | 0011387208 | Mar-2009 | 01-Jan-2006 | MA | 81.45 | 448,000.00 | 435,847.78 | 01-Oct-2008 | 3 | 9.000% | 15,406.60 |
| 2(A) | 0011387274 | Dec-2008 | 01-Feb-2006 | IL | 80.00 | 144,000.00 | 144,000.00 | 01-Oct-2007 | 15 | 7.650% | 14,586.00 |
| 2(A) | 0011387422 | Dec-2008 | 01-Jan-2006 | MD | 75.00 | 661,500.00 | 652,906.37 | 01-Jul-2008 | 6 | 7.975% | 29,766.34 |
| 2(A) | 0011387485 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 184,000.00 | 178,476.00 | 01-Aug-2008 | 5 | 9.625% | 9,668.57 |
| 2(A) | 0011387894 | Jul-2007 | 01-Jan-2006 | NY | 80.00 | 289,800.00 | 288,778.99 | 01-Oct-2006 | 27 | 9.250% | 56,190.75 |
| 2(A) | 0011388682 | Mar-2007 | 01-Jan-2006 | NY | 80.00 | 280,000.00 | 279,003.49 | 01-Sep-2006 | 28 | 8.750% | 52,911.08 |
| 2(A) | 0011388728 | Mar-2007 | 01-Jan-2006 | NY | 80.00 | 452,000.00 | 448,214.54 | 01-Oct-2006 | 27 | 9.250% | 83,557.96 |
| 2(A) | 0011388773 | Nov-2007 | 01-Jan-2006 | FL | 79.98 | 207,150.00 | 205,684.00 | 01-Jul-2007 | 18 | 9.625% | 24,334.23 |
| 2(A) | 0011388795 | Nov-2008 | 01-Feb-2006 | MA | 80.00 | 268,000.00 | 263,355.98 | 01-Feb-2008 | 11 | 9.750% | 22,658.88 |
| 2(A) | 0011388904 | Jun-2008 | 01-Jan-2006 | FL | 80.00 | 226,400.00 | 225,749.04 | 01-Jan-2008 | 12 | 8.750% | 22,062.31 |
| 2(A) | 0011389344 | Feb-2009 | 01-Jan-2006 | WA | 80.00 | 210,228.00 | 218,601.84 | 01-Sep-2008 | 4 | 7.400% | 7,523.63 |
| 2(A) | 0011390157 | Mar-2009 | 01-Jan-2006 | CA | 90.00 | 755,100.00 | 758,742.41 | 01-Sep-2008 | 4 | 6.000% | 20,801.51 |
| 2(A) | 0011390298 | Aug-2007 | 01-Feb-2006 | FL | 80.00 | 310,400.00 | 310,281.03 | 01-Mar-2007 | 22 | 10.625% | 59,599.80 |
| 2(A) | 0011390386 | Mar-2008 | 01-Jan-2006 | FL | 80.00 | 194,161.00 | 192,981.63 | 01-Nov-2007 | 14 | 11.125% | 27,182.45 |
| 2(A) | 0011390595 | Mar-2009 | 01-Jan-2006 | NJ | 79.26 | 535,000.00 | 528,967.43 | 01-Jan-2008 | 12 | 9.375% | 41,658.60 |
| 2(A) | 0011390819 | Oct-2008 | 01-Feb-2006 | IL | 80.00 | 222,320.00 | 217,840.74 | 01-Jun-2008 | 7 | 8.125% | 13,874.43 |
| 2(A) | 0011391320 | Jun-2008 | 01-Jan-2006 | CA | 90.00 | 247,500.00 | 242,144.24 | 01-Jan-2008 | 12 | 9.625% | 25,896.08 |
| 2(A) | 0011391613 | Dec-2008 | 01-Jan-2006 | CA | 80.00 | 201,600.00 | 212,791.23 | 01-May-2008 | 8 | 6.900% | 11,296.28 |
| 2(A) | 0011391824 | Oct-2008 | 01-Jan-2006 | NJ | 70.00 | 665,000.00 | 651,563.64 | 01-Jun-2008 | 7 | 10.500% | 48,353.90 |
| 2(A) | 0011391906 | Mar-2009 | 01-Feb-2006 | TN | 80.00 | 187,200.00 | 186,302.67 | 01-Sep-2008 | 4 | 6.900% | 5,961.66 |
| 2(A) | 0011392038 | Jan-2009 | 01-Jan-2006 | MD | 80.00 | 446,400.00 | 443,947.36 | 01-Jan-2007 | 24 | 8.500% | 72,786.20 |
| 2(A) | 0011392167 | Dec-2008 | 01-Jan-2006 | CA | 80.00 | 386,400.00 | 386,038.63 | 01-May-2008 | 8 | 9.250% | 29,033.34 |

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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) | 0011392685 | Nov-2008 | 01-Jan-2006 | IL | 95.00 | 158,650.00 | 156,599.93 | 01-Aug-2007 | 17 | 8.990% | 20,930.96 |
| 2(A) | 0011392712 | Jan-2009 | 01-Feb-2006 | CA | 68.47 | 532,000.00 | 525,263.55 | 01-Aug-2008 | 5 | 9.500% | 28,104.68 |
| 2(A) | 0011392997 | Aug-2008 | 01-Feb-2006 | IL | 80.00 | 287,920.00 | 285,332.01 | 01-Mar-2008 | 10 | 7.575% | 20,789.40 |
| 2(A) | 0011393116 | Jan-2008 | 01-Jan-2006 | CA | 80.00 | 386,400.00 | 386,049.70 | 01-Sep-2007 | 16 | 9.625% | 51,585.90 |
| 2(A) | 0011393179 | Mar-2009 | 01-Feb-2006 | NV | 80.00 | 173,200.00 | 171,177.96 | 01-Oct-2008 | 3 | 7.625% | 5,077.78 |
| 2(A) | 0011393531 | Mar-2009 | 01-Jan-2006 | FL | 94.98 | 148,350.00 | 144,663.00 | 01-Oct-2008 | 3 | 10.375% | 5,915.36 |
| 2(A) | 0011393716 | Mar-2009 | 01-Jan-2006 | NY | 80.00 | 320,000.00 | 313,366.48 | 01-Sep-2008 | 4 | 10.500% | 15,548.72 |
| 2(A) | 0011394012 | Dec-2008 | 01-Jan-2006 | NY | 80.00 | 398,600.00 | 396,975.62 | 01-Dec-2006 | 25 | 10.000% | 76,245.95 |
| 2(A) | 0011394021 | Jul-2008 | 01-Feb-2006 | IL | 95.00 | 462,650.00 | 460,778.51 | 01-Feb-2007 | 23 | 8.750% | 82,007.49 |
| 2(A) | 0011394548 | Aug-2008 | 01-Jan-2006 | NJ | 80.00 | 186,000.00 | 184,322.60 | 01-Apr-2008 | 9 | 8.750% | 14,997.99 |
| 2(A) | 0011395009 | Jun-2008 | 01-Jan-2006 | PA | 82.01 | 196,000.00 | 196,000.00 | 01-Oct-2007 | 15 | 9.625% | 23,417.94 |
| 2(A) | 0011395051 | Apr-2008 | 01-Jan-2006 | FL | 79.55 | 280,000.00 | 280,000.00 | 01-Dec-2007 | 13 | 9.000% | 30,695.01 |
| 2(A) | 0011395109 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 216,000.00 | 216,000.00 | 01-Jul-2008 | 6 | 7.250% | 9,720.00 |
| 2(A) | 0011395145 | Jan-2009 | 01-Feb-2006 | CA | 90.00 | 495,000.00 | 490,977.90 | 01-Mar-2008 | 10 | 7.990% | 36,703.07 |
| 2(A) | 0011395234 | Nov-2008 | 01-Jan-2006 | NJ | 80.00 | 380,000.00 | 374,978.20 | 01-Jul-2008 | 6 | 9.375% | 21,971.10 |
| 2(A) | 0011395278 | Sep-2008 | 01-Jan-2006 | FL | 79.55 | 258,950.00 | 253,349.34 | 01-Apr-2008 | 9 | 9.875% | 21,761.72 |
| 2(A) | 0011395456 | Dec-2008 | 01-Jan-2006 | GA | 90.00 | 189,000.00 | 187,939.62 | 01-Dec-2007 | 13 | 10.125% | 24,703.02 |
| 2(A) | 0011395496 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 599,200.00 | 597,609.51 | 01-Oct-2008 | 3 | 6.325% | 14,469.62 |
| 2(A) | 0011395523 | Jan-2009 | 01-Feb-2006 | CT | 80.00 | 324,000.00 | 320,805.61 | 01-Jul-2008 | 6 | 7.275% | 14,440.72 |
| 2(A) | 0011395638 | Feb-2009 | 01-Feb-2006 | NY | 80.00 | 307,200.00 | 303,223.28 | 01-Aug-2008 | 5 | 6.990% | 11,463.42 |
| 2(A) | 0011395716 | Jan-2009 | 01-Feb-2006 | AZ | 80.00 | 195,920.00 | 210,329.52 | 01-Aug-2008 | 5 | 7.575% | 8,656.50 |
| 2(A) | 0011395744 | Aug-2008 | 01-Jan-2006 | NJ | 80.00 | 325,600.00 | 325,480.59 | 01-Mar-2008 | 10 | 9.375% | 28,859.62 |
| 2(A) | 0011395748 | Sep-2008 | 01-Feb-2006 | IL | 80.00 | 232,000.00 | 227,844.51 | 01-Jan-2008 | 12 | 9.500% | 20,050.55 |
| 2(A) | 0011396186 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 324,000.00 | 316,219.76 | 01-Jul-2008 | 6 | 7.675% | 15,078.03 |
| 2(A) | 0011396241 | Jun-2008 | 01-Feb-2006 | FL | 95.00 | 194,750.00 | 194,750.00 | 01-Feb-2008 | 11 | 7.875% | 15,559.70 |
| 2(A) | 0011396480 | Jul-2008 | 01-Jan-2006 | CA | 90.00 | 571,500.00 | 568,803.28 | 01-May-2007 | 20 | 11.125% | 101,308.10 |
| 2(A) | 0011396549 | Oct-2008 | 01-Jan-2006 | FL | 95.00 | 196,650.00 | 195,497.31 | 01-Jul-2007 | 18 | 10.250% | 30,456.12 |
| 2(A) | 0011397080 | Jan-2007 | 01-Feb-2006 | NY | 80.00 | 348,000.00 | 346,083.77 | 01-Aug-2006 | 29 | 9.625% | 71,084.94 |
| 2(A) | 0011397468 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 158,400.00 | 158,551.22 | 01-May-2008 | 8 | 5.682% | 6,810.23 |
| 2(A) | 0011397614 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 840,000.00 | 832,563.30 | 01-Jun-2008 | 7 | 11.125% | 65,783.23 |
| 2(A) | 0011397718 | Sep-2008 | 01-Jan-2006 | FL | 85.00 | 277,015.00 | 283,248.41 | 01-Apr-2008 | 9 | 7.125% | 17,116.73 |
| 2(A) | 0011397730 | Jun-2008 | 01-Feb-2006 | NJ | 90.00 | 153,000.00 | 151,296.72 | 01-Jan-2008 | 12 | 9.000% | 15,737.42 |
| 2(A) | 0011397745 | Dec-2008 | 01-Jan-2006 | MD | 90.00 | 89,910.00 | 88,067.13 | 01-Jul-2008 | 6 | 10.875% | 6,034.59 |
| 2(A) | 0011397944 | Jan-2008 | 01-Feb-2006 | NY | 80.00 | 332,000.00 | 329,920.48 | 01-Sep-2007 | 16 | 9.375% | 45,981.93 |
| 2(A) | 0011398160 | Mar-2008 | 01-Feb-2006 | NY | 80.00 | 287,200.00 | 285,841.98 | 01-Jul-2006 | 30 | 9.375% | 59,494.50 |
| 2(A) | 0011398188 | Oct-2008 | 01-Jan-2006 | CA | 80.00 | 364,625.00 | 356,885.35 | 01-May-2008 | 8 | 10.750% | 30,145.67 |
| 2(A) | 0011398275 | Aug-2008 | 01-Jan-2006 | MD | 80.00 | 556,000.00 | 551,614.85 | 01-Mar-2008 | 10 | 10.500% | 55,438.70 |
| 2(A) | 0011398292 | Jun-2008 | 01-Jan-2006 | MD | 80.00 | 320,000.00 | 327,425.96 | 01-Jan-2008 | 12 | 7.650% | 27,155.97 |
| 2(A) | 0011398521 | Apr-2008 | 01-Feb-2006 | IL | 80.00 | 193,520.00 | 190,122.70 | 01-Dec-2007 | 13 | 7.825% | 17,712.60 |
| 2(A) | 0011398849 | Dec-2008 | 01-Jan-2006 | TX | 80.00 | 186,140.00 | 181,550.63 | 01-Jul-2008 | 6 | 9.125% | 10,375.74 |

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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) | 0011398914 | Nov-2008 | 01-Jan-2006 | WA | 85.00 | 169,955.00 | 167,409.40 | 01-Jul-2008 | 6 | 9.000% | 9,389.97 |
| 2(A) | 0011398929 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 272,000.00 | 291,897.22 | 01-Aug-2008 | 5 | 4.000% | 7,014.63 |
| 2(A) | 0011399023 | Nov-2008 | 01-Jan-2006 | FL | 80.00 | 136,000.00 | 134,740.72 | 01-Jul-2008 | 6 | 9.375% | 8,148.13 |
| 2(A) | 0011399108 | Jan-2008 | 01-Jan-2006 | FL | 80.00 | 210,750.00 | 210,750.00 | 01-Sep-2007 | 16 | 10.375% | 29,900.13 |
| 2(A) | 0011399333 | Mar-2009 | 01-Feb-2006 | CA | 70.00 | 420,000.00 | 414,030.30 | 01-Sep-2008 | 4 | 9.750% | 19,483.72 |
| 2(A) | 0011399337 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 352,000.00 | 348,049.45 | 01-Apr-2008 | 9 | 9.500% | 29,924.59 |
| 2(A) | 0011399599 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 364,000.00 | 372,754.09 | 01-Sep-2008 | 4 | 6.500% | 11,151.37 |
| 2(A) | 0011399799 | Dec-2008 | 01-Jan-2006 | NJ | 85.00 | 208,250.00 | 208,250.00 | 01-Jun-2008 | 7 | 9.625% | 14,121.99 |
| 2(A) | 0011399801 | Jun-2007 | 01-Feb-2006 | FL | 80.00 | 372,000.00 | 368,085.56 | 01-Dec-2006 | 25 | 8.125% | 57,991.26 |
| 2(A) | 0011399956 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 92,000.00 | 100,304.62 | 01-Sep-2008 | 4 | 8.800% | 4,154.91 |
| 2(A) | 0011400171 | Mar-2007 | 01-Jan-2006 | NY | 80.00 | 392,000.00 | 389,145.48 | 01-Sep-2006 | 28 | 9.250% | 78,161.96 |
| 2(A) | 0011400371 | Jan-2009 | 01-Feb-2006 | CA | 85.00 | 450,500.00 | 448,072.25 | 01-Aug-2006 | 29 | 8.875% | 92,123.48 |
| 2(A) | 0011400389 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 424,000.00 | 424,000.00 | 01-Sep-2008 | 4 | 7.850% | 15,582.00 |
| 2(A) | 0011400410 | Jun-2008 | 01-Feb-2006 | FL | 80.00 | 208,000.00 | 206,224.73 | 01-Jan-2008 | 12 | 9.750% | 23,259.09 |
| 2(A) | 0011400502 | Feb-2009 | 01-Feb-2006 | MA | 80.00 | 412,000.00 | 409,137.32 | 01-Oct-2007 | 15 | 9.250% | 53,041.68 |
| 2(A) | 0011400531 | Mar-2009 | 01-Jan-2006 | DC | 85.00 | 433,500.00 | 419,564.02 | 01-Oct-2008 | 3 | 9.625% | 16,019.30 |
| 2(A) | 0011400915 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 191,600.00 | 189,233.64 | 01-Aug-2008 | 5 | 7.800% | 8,048.69 |
| 2(A) | 0011400954 | Nov-2008 | 01-Jan-2006 | CA | 90.00 | 477,000.00 | 474,766.15 | 01-Jul-2007 | 18 | 9.750% | 76,384.54 |
| 2(A) | 0011401035 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 420,000.00 | 414,346.86 | 01-Jun-2008 | 7 | 6.875% | 19,772.56 |
| 2(A) | 0011401354 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 304,000.00 | 327,201.16 | 01-Oct-2008 | 3 | 6.490% | 8,148.02 |
| 2(A) | 0011401378 | Mar-2008 | 01-Jan-2006 | FL | 80.00 | 246,400.00 | 246,963.48 | 01-Oct-2007 | 15 | 11.125% | 37,101.14 |
| 2(A) | 0011401548 | Jun-2008 | 01-Jan-2006 | FL | 80.00 | 212,000.00 | 210,072.24 | 01-Feb-2008 | 11 | 11.000% | 23,390.47 |
| 2(A) | 0011401678 | Feb-2009 | 01-Jan-2006 | CT | 80.00 | 424,000.00 | 419,676.50 | 01-Feb-2008 | 11 | 10.000% | 42,862.22 |
| 2(A) | 0011401690 | Aug-2008 | 01-Jan-2006 | FL | 80.00 | 182,400.00 | 182,400.00 | 01-Apr-2008 | 9 | 7.375% | 11,495.00 |
| 2(A) | 0011401951 | Mar-2009 | 01-Feb-2006 | CA | 75.00 | 210,000.00 | 208,163.22 | 01-Mar-2008 | 10 | 8.550% | 19,165.72 |
| 2(A) | 0011402062 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 372,000.00 | 368,932.74 | 01-Jan-2008 | 12 | 9.375% | 40,919.23 |
| 2(A) | 0011402073 | Mar-2008 | 01-Feb-2006 | FL | 80.00 | 222,720.00 | 220,624.49 | 01-Nov-2007 | 14 | 9.750% | 28,692.74 |
| 2(A) | 0011402207 | Oct-2008 | 01-Jan-2006 | CA | 80.00 | 432,000.00 | 426,468.83 | 01-Dec-2007 | 13 | 9.125% | 45,339.53 |
| 2(A) | 0011402250 | Dec-2007 | 01-Feb-2006 | NY | 80.00 | 292,000.00 | 286,264.95 | 01-Aug-2007 | 17 | 9.125% | 42,187.78 |
| 2(A) | 0011402482 | Mar-2008 | 01-Jan-2006 | CA | 80.00 | 520,000.00 | 519,054.12 | 01-Nov-2007 | 14 | 9.500% | 61,391.17 |
| 2(A) | 0011402794 | Apr-2008 | 01-Feb-2006 | NY | 80.00 | 265,200.00 | 260,455.28 | 01-Dec-2007 | 13 | 9.125% | 24,249.93 |
| 2(A) | 0011402823 | Dec-2008 | 01-Feb-2006 | FL | 90.00 | 84,600.00 | 83,224.11 | 01-May-2008 | 8 | 10.625% | 7,280.55 |
| 2(A) | 0011403114 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 280,950.00 | 291,154.56 | 01-Aug-2008 | 5 | 6.125% | 9,519.30 |
| 2(A) | 0011403129 | Dec-2007 | 01-Jan-2006 | NY | 80.00 | 300,000.00 | 299,924.78 | 01-Aug-2007 | 17 | 9.875% | 41,770.76 |
| 2(A) | 0011403237 | Oct-2006 | 01-Jan-2006 | MD | 80.00 | 160,000.00 | 159,890.78 | 01-Feb-2006 | 35 | 9.375% | 37,632.08 |
| 2(A) | 0011403354 | Jan-2009 | 01-Jan-2006 | AZ | 80.00 | 129,600.00 | 129,600.00 | 01-Sep-2008 | 4 | 9.875% | 6,075.00 |
| 2(A) | 0011403801 | Mar-2009 | 01-Jan-2006 | IL | 80.00 | 147,920.00 | 144,239.80 | 01-Oct-2008 | 3 | 9.250% | 5,299.72 |
| 2(A) | 0011404108 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 196,800.00 | 191,577.18 | 01-Oct-2008 | 3 | 9.000% | 6,895.36 |
| 2(A) | 0011404262 | Mar-2009 | 01-Jan-2006 | FL | 80.00 | 203,920.00 | 202,763.80 | 01-May-2007 | 20 | 10.000% | 32,965.39 |
| 2(A) | 0011404389 | Nov-2008 | 01-Jan-2006 | MD | 80.00 | 373,600.00 | 368,493.80 | 01-Apr-2008 | 9 | 9.250% | 31,244.57 |

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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) | 0011404541 | Oct-2008 | 01-Feb-2006 | NY | 84.94 | 545,300.00 | 537,337.33 | 01-May-2008 | 8 | 9.750% | 41,306.64 |
| 2(A) | 0011404626 | Nov-2007 | 01-Feb-2006 | FL | 80.00 | 228,000.00 | 225,322.53 | 01-Jun-2007 | 19 | 10.125% | 36,487.72 |
| 2(A) | 0011404930 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 299,200.00 | 302,301.25 | 01-Oct-2008 | 3 | 7.000% | 8,170.36 |
| 2(A) | 0011404939 | Nov-2008 | 01-Feb-2006 | NV | 80.00 | 184,000.00 | 182,952.81 | 01-Sep-2007 | 16 | 9.750% | 26,249.52 |
| 2(A) | 0011405069 | Jun-2008 | 01-Jan-2006 | FL | 80.00 | 195,200.00 | 193,465.61 | 01-Feb-2008 | 11 | 10.375% | 20,731.18 |
| 2(A) | 0011405208 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 608,000.00 | 600,861.52 | 01-Sep-2008 | 4 | 9.375% | 26,458.28 |
| 2(A) | 0011405427 | Mar-2009 | 01-Feb-2006 | NV | 80.00 | 355,645.00 | 352,266.62 | 01-Mar-2008 | 10 | 9.625% | 33,282.75 |
| 2(A) | 0011405558 | Jul-2008 | 01-Feb-2006 | PA | 80.00 | 224,000.00 | 218,623.92 | 01-Feb-2008 | 11 | 8.125% | 19,544.56 |
| 2(A) | 0011405587 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 268,000.00 | 267,918.76 | 01-Jun-2008 | 7 | 9.000% | 17,732.90 |
| 2(A) | 0011405661 | Jan-2008 | 01-Jan-2006 | FL | 80.00 | 166,000.00 | 165,233.87 | 01-Oct-2006 | 27 | 8.750% | 29,376.50 |
| 2(A) | 0011405689 | Nov-2007 | 01-Jan-2006 | CA | 80.00 | 247,200.00 | 245,236.38 | 01-Jul-2007 | 18 | 8.750% | 33,630.42 |
| 2(A) | 0011405755 | Mar-2009 | 01-Jan-2006 | IL | 80.00 | 228,000.00 | 225,077.39 | 01-Oct-2008 | 3 | 7.375% | 6,441.98 |
| 2(A) | 0011405906 | Nov-2008 | 01-Feb-2006 | MD | 80.00 | 202,400.00 | 200,772.44 | 01-May-2008 | 8 | 9.750% | 16,128.88 |
| 2(A) | 0011405948 | May-2007 | 01-Feb-2006 | NY | 80.00 | 330,400.00 | 329,227.74 | 01-Dec-2006 | 25 | 8.875% | 61,950.15 |
| 2(A) | 0011406243 | Jun-2008 | 01-Feb-2006 | FL | 80.00 | 260,800.00 | 260,800.00 | 01-Feb-2008 | 11 | 8.875% | 25,101.99 |
| 2(A) | 0011406302 | Oct-2008 | 01-Feb-2006 | GA | 80.00 | 146,903.00 | 145,993.12 | 01-Sep-2007 | 16 | 9.125% | 20,208.73 |
| 2(A) | 0011406440 | Aug-2008 | 01-Feb-2006 | SC | 80.00 | 81,600.00 | 80,674.91 | 01-Jul-2007 | 18 | 10.625% | 13,224.45 |
| 2(A) | 0011406661 | Feb-2009 | 01-Jan-2006 | CA | 80.00 | 549,600.00 | 543,852.34 | 01-Jul-2007 | 18 | 9.625% | 87,641.68 |
| 2(A) | 0011406862 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 244,000.00 | 243,753.16 | 01-Oct-2008 | 3 | 6.900% | 6,486.31 |
| 2(A) | 0011406903 | Jan-2008 | 01-Jan-2006 | FL | 95.00 | 152,000.00 | 151,999.00 | 01-Sep-2007 | 16 | 9.375% | 20,757.36 |
| 2(A) | 0011406999 | Mar-2009 | 01-Feb-2006 | FL | 80.00 | 148,000.00 | 146,254.68 | 01-Oct-2008 | 3 | 8.875% | 5,192.31 |
| 2(A) | 0011407086 | Dec-2008 | 01-Dec-2005 | VA | 90.00 | 283,500.00 | 294,200.92 | 01-Jul-2008 | 6 | 7.125% | 12,948.10 |
| 2(A) | 0011407277 | Mar-2009 | 01-Feb-2006 | WA | 80.00 | 164,000.00 | 159,662.86 | 01-Oct-2008 | 3 | 8.875% | 5,663.43 |
| 2(A) | 0011407371 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 324,000.00 | 332,411.99 | 01-Oct-2008 | 3 | 8.000% | 10,369.64 |
| 2(A) | 0011407453 | Jun-2008 | 01-Feb-2006 | CA | 80.00 | 432,000.00 | 428,241.10 | 01-Feb-2008 | 11 | 9.250% | 43,310.14 |
| 2(A) | 0011407602 | Mar-2009 | 01-Feb-2006 | TX | 95.00 | 285,000.00 | 280,050.06 | 01-Jul-2008 | 6 | 9.875% | 18,871.08 |
| 2(A) | 0011407696 | Mar-2008 | 01-Feb-2006 | MD | 80.00 | 300,000.00 | 300,000.00 | 01-Nov-2007 | 14 | 8.500% | 35,125.00 |
| 2(A) | 0011407742 | Feb-2009 | 01-Feb-2006 | AZ | 80.00 | 152,000.00 | 148,444.84 | 01-Sep-2008 | 4 | 9.625% | 6,943.13 |
| 2(A) | 0011407941 | Nov-2008 | 01-Feb-2006 | NY | 75.00 | 937,500.00 | 918,128.75 | 01-Jul-2008 | 6 | 9.625% | 49,972.00 |
| 2(A) | 0011408314 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 290,400.00 | 287,934.96 | 01-Nov-2007 | 14 | 8.750% | 33,531.26 |
| 2(A) | 0011408508 | Aug-2008 | 01-Jan-2006 | NY | 80.00 | 333,720.00 | 327,611.18 | 01-Sep-2007 | 16 | 9.000% | 41,511.65 |
| 2(A) | 0011408688 | Mar-2009 | 01-Jan-2006 | CA | 95.00 | 470,250.00 | 466,832.57 | 01-Oct-2008 | 3 | 11.000% | 20,319.95 |
| 2(A) | 0011408811 | Jan-2009 | 01-Feb-2006 | IL | 80.00 | 152,800.00 | 152,800.00 | 01-Aug-2008 | 5 | 7.715% | 6,430.97 |
| 2(A) | 0011408971 | Dec-2008 | 01-Feb-2006 | MD | 80.00 | 204,000.00 | 201,576.80 | 01-Jul-2008 | 6 | 8.750% | 11,327.88 |
| 2(A) | 0011409166 | Feb-2008 | 01-Jan-2006 | FL | 80.00 | 164,390.00 | 164,390.00 | 01-Oct-2007 | 15 | 9.500% | 20,884.34 |
| 2(A) | 0011409181 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 255,200.00 | 252,060.39 | 01-Jun-2008 | 7 | 9.125% | 16,725.03 |
| 2(A) | 0011409366 | Jun-2008 | 01-Feb-2006 | CA | 80.00 | 519,200.00 | 519,200.00 | 01-Feb-2008 | 11 | 8.250% | 46,707.44 |
| 2(A) | 0011409376 | Dec-2008 | 01-Jan-2006 | CA | 80.00 | 304,000.00 | 303,914.03 | 01-Dec-2007 | 13 | 9.500% | 34,304.34 |
| 2(A) | 0011409461 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 348,000.00 | 348,000.00 | 01-Oct-2008 | 3 | 6.300% | 8,410.00 |
| 2(A) | 0011409472 | Oct-2008 | 01-Feb-2006 | IL | 80.00 | 224,000.00 | 221,850.11 | 01-May-2008 | 8 | 8.750% | 16,493.25 |

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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) | 0011409508 | Jan-2008 | 01-Feb-2006 | FL | 80.00 | 300,000.00 | 297,378.46 | 01-Aug-2007 | 17 | 8.750% | 37,416.00 |
| 2(A) | 0011409546 | Jul-2008 | 01-Jan-2006 | FL | 80.00 | 131,200.00 | 130,138.35 | 01-Dec-2007 | 13 | 10.250% | 16,052.68 |
| 2(A) | 0011409558 | Jun-2008 | 01-Feb-2006 | CA | 80.00 | 292,000.00 | 289,507.83 | 01-Jan-2008 | 12 | 9.250% | 31,686.99 |
| 2(A) | 0011409593 | Jun-2008 | 01-Feb-2006 | OK | 81.54 | 265,000.00 | 272,036.48 | 01-Feb-2008 | 11 | 5.000% | 13,124.84 |
| 2(A) | 0011409880 | Nov-2007 | 01-Jan-2006 | NY | 80.00 | 480,000.00 | 475,961.80 | 01-Jun-2007 | 19 | 9.625% | 67,709.77 |
| 2(A) | 0011410073 | Apr-2008 | 01-Jan-2006 | MD | 80.00 | 268,000.00 | 263,188.94 | 01-Oct-2007 | 15 | 9.000% | 33,034.53 |
| 2(A) | 0011410208 | Jan-2008 | 01-Feb-2006 | NY | 80.00 | 280,000.00 | 275,480.66 | 01-Sep-2007 | 16 | 9.125% | 35,881.51 |
| 2(A) | 0011410333 | Sep-2008 | 01-Feb-2006 | FL | 80.00 | 140,000.00 | 137,310.39 | 01-Apr-2008 | 9 | 10.375% | 12,866.95 |
| 2(A) | 0011410383 | Jun-2008 | 01-Feb-2006 | NJ | 80.00 | 348,000.00 | 344,708.76 | 01-Jan-2008 | 12 | 8.750% | 36,146.11 |
| 2(A) | 0011410393 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 225,360.00 | 225,360.00 | 01-Dec-2007 | 13 | 9.000% | 25,043.13 |
| 2(A) | 0011410546 | Jan-2009 | 01-Feb-2006 | VA | 80.00 | 524,000.00 | 510,586.30 | 01-Aug-2008 | 5 | 8.000% | 24,147.82 |
| 2(A) | 0011410627 | Nov-2008 | 01-Feb-2006 | NJ | 80.00 | 348,000.00 | 344,321.76 | 01-Jul-2008 | 6 | 10.000% | 22,438.04 |
| 2(A) | 0011410739 | Aug-2008 | 01-Feb-2006 | FL | 80.00 | 185,600.00 | 185,600.00 | 01-Jan-2008 | 12 | 9.125% | 19,710.76 |
| 2(A) | 0011411236 | Jan-2009 | 01-Jan-2006 | MD | 80.00 | 264,800.00 | 263,102.79 | 01-Jul-2007 | 18 | 9.750% | 40,894.00 |
| 2(A) | 0011411420 | May-2007 | 01-Feb-2006 | NY | 80.00 | 424,000.00 | 422,452.97 | 01-Nov-2006 | 26 | 8.750% | 77,765.13 |
| 2(A) | 0011411590 | Jan-2009 | 01-Feb-2006 | TN | 80.00 | 100,800.00 | 99,982.12 | 01-Aug-2007 | 17 | 8.875% | 12,917.05 |
| 2(A) | 0011411605 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 160,000.00 | 156,902.44 | 01-Jun-2008 | 7 | 10.625% | 12,146.12 |
| 2(A) | 0011411756 | Jan-2008 | 01-Feb-2006 | FL | 80.00 | 192,000.00 | 190,756.48 | 01-Aug-2007 | 17 | 8.875% | 26,537.65 |
| 2(A) | 0011411852 | Jun-2008 | 01-Feb-2006 | TX | 80.00 | 148,000.00 | 147,175.58 | 01-Sep-2007 | 16 | 8.625% | 19,957.49 |
| 2(A) | 0011412168 | Feb-2009 | 01-Feb-2006 | CA | 85.00 | 445,400.00 | 445,400.00 | 01-Sep-2008 | 4 | 7.375% | 15,310.62 |
| 2(A) | 0011412441 | Mar-2009 | 01-Feb-2006 | MD | 80.00 | 308,000.00 | 307,941.92 | 01-Oct-2008 | 3 | 6.870% | 8,155.41 |
| 2(A) | 0011412574 | Jun-2008 | 01-Feb-2006 | NJ | 80.00 | 324,000.00 | 321,336.76 | 01-Feb-2008 | 11 | 10.250% | 35,145.56 |
| 2(A) | 0011412650 | Dec-2007 | 01-Feb-2006 | NC | 80.00 | 222,400.00 | 222,400.00 | 01-Jan-2007 | 24 | 10.125% | 39,262.86 |
| 2(A) | 0011412680 | Feb-2009 | 01-Feb-2006 | CA | 90.00 | 562,500.00 | 557,174.94 | 01-Dec-2007 | 13 | 9.250% | 62,543.31 |
| 2(A) | 0011412711 | Jun-2008 | 01-Feb-2006 | NJ | 80.00 | 303,920.00 | 301,697.76 | 01-Feb-2008 | 11 | 9.750% | 32,470.45 |
| 2(A) | 0011412952 | Jan-2008 | 01-Feb-2006 | FL | 80.00 | 212,000.00 | 208,793.13 | 01-Sep-2007 | 16 | 10.375% | 31,755.32 |
| 2(A) | 0011413095 | Mar-2009 | 01-Feb-2006 | AZ | 82.00 | 106,600.00 | 104,698.16 | 01-Aug-2008 | 5 | 10.625% | 6,283.42 |
| 2(A) | 0011413323 | Feb-2009 | 01-Feb-2006 | NV | 80.00 | 172,000.00 | 170,532.38 | 01-May-2008 | 8 | 9.750% | 13,638.23 |
| 2(A) | 0011413444 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 433,200.00 | 433,200.00 | 01-Aug-2008 | 5 | 8.625% | 20,983.16 |
| 2(A) | 0011413546 | Jun-2008 | 01-Feb-2006 | CA | 80.00 | 448,000.00 | 442,819.97 | 01-Feb-2008 | 11 | 8.250% | 40,385.47 |
| 2(A) | 0011413656 | Oct-2008 | 01-Feb-2006 | FL | 56.78 | 155,000.00 | 153,936.87 | 01-Jun-2008 | 7 | 10.625% | 12,001.67 |
| 2(A) | 0011413725 | Jun-2008 | 01-Feb-2006 | MD | 80.00 | 348,000.00 | 345,878.69 | 01-Jan-2008 | 12 | 10.125% | 42,521.09 |
| 2(A) | 0011413732 | Aug-2008 | 01-Feb-2006 | FL | 93.55 | 289,900.00 | 283,473.23 | 01-Apr-2008 | 9 | 7.400% | 17,846.20 |
| 2(A) | 0011413932 | Feb-2008 | 01-Feb-2006 | FL | 80.00 | 559,920.00 | 556,567.48 | 01-Sep-2007 | 16 | 9.500% | 78,282.32 |
| 2(A) | 0011413958 | Jan-2009 | 01-Feb-2006 | CO | 95.00 | 169,100.00 | 167,889.46 | 01-Aug-2008 | 5 | 10.375% | 10,016.02 |
| 2(A) | 0011413969 | Sep-2008 | 01-Feb-2006 | FL | 80.00 | 248,000.00 | 245,800.09 | 01-Mar-2008 | 10 | 9.375% | 23,019.44 |
| 2(A) | 0011414069 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 440,000.00 | 436,942.96 | 01-Aug-2007 | 17 | 8.350% | 58,882.33 |
| 2(A) | 0011414184 | Mar-2009 | 01-Feb-2006 | NY | 80.00 | 432,000.00 | 427,338.59 | 01-Jun-2008 | 7 | 7.990% | 26,827.77 |
| 2(A) | 0011414381 | Mar-2008 | 01-Feb-2006 | NY | 80.00 | 404,080.00 | 404,080.00 | 01-Nov-2007 | 14 | 7.875% | 43,095.16 |
| 2(A) | 0011414442 | Mar-2007 | 01-Feb-2006 | NY | 80.00 | 234,840.00 | 234,195.60 | 01-Oct-2006 | 27 | 9.250% | 47,922.74 |

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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) | 0011414498 | Mar-2008 | 01-Feb-2006 | NY | 90.00 | 337,500.00 | 332,142.94 | 01-Nov-2007 | 14 | 8.375% | 39,462.71 |
| 2(A) | 0011414609 | Sep-2008 | 01-Feb-2006 | MD | 80.00 | 238,400.00 | 238,400.00 | 01-Mar-2008 | 10 | 8.000% | 20,065.34 |
| 2(A) | 0011414653 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 331,200.00 | 331,200.00 | 01-Mar-2008 | 10 | 9.375% | 30,939.60 |
| 2(A) | 0011414740 | Nov-2008 | 01-Feb-2006 | MD | 80.00 | 399,920.00 | 395,253.13 | 01-Jun-2008 | 7 | 7.875% | 24,067.79 |
| 2(A) | 0011414751 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 319,920.00 | 312,419.12 | 01-Sep-2008 | 4 | 9.875% | 14,883.50 |
| 2(A) | 0011414824 | Dec-2008 | 01-Dec-2005 | CA | 80.00 | 341,600.00 | 337,797.56 | 01-Apr-2008 | 9 | 9.875% | 27,303.87 |
| 2(A) | 0011414840 | Dec-2008 | 01-Feb-2006 | CA | 85.00 | 310,250.00 | 310,221.39 | 01-Apr-2008 | 9 | 8.500% | 25,270.11 |
| 2(A) | 0011415092 | Dec-2008 | 01-Feb-2006 | NY | 80.00 | 504,000.00 | 503,500.41 | 01-Apr-2006 | 33 | 9.375% | 116,858.45 |
| 2(A) | 0011415219 | Aug-2007 | 01-Feb-2006 | NJ | 80.00 | 324,000.00 | 321,228.34 | 01-Feb-2007 | 23 | 9.000% | 59,156.38 |
| 2(A) | 0011415307 | Oct-2008 | 01-Feb-2006 | HI | 80.00 | 452,000.00 | 446,710.98 | 01-Apr-2008 | 9 | 8.125% | 33,720.12 |
| 2(A) | 0011415409 | Jan-2008 | 01-Feb-2006 | CA | 90.00 | 585,000.00 | 584,696.60 | 01-Jul-2007 | 18 | 7.950% | 72,599.80 |
| 2(A) | 0011415452 | Mar-2009 | 01-Feb-2006 | MD | 80.00 | 119,200.00 | 128,671.86 | 01-Oct-2008 | 3 | 12.350% | 6,348.36 |
| 2(A) | 0011415725 | Jan-2009 | 01-Feb-2006 | CA | 82.00 | 276,340.00 | 273,909.18 | 01-Apr-2008 | 9 | 9.375% | 23,442.06 |
| 2(A) | 0011415955 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 294,400.00 | 290,726.49 | 01-Aug-2008 | 5 | 7.125% | 11,220.13 |
| 2(A) | 0011415998 | Jun-2008 | 01-Feb-2006 | CT | 80.00 | 223,200.00 | 219,104.74 | 01-Feb-2008 | 11 | 9.375% | 23,146.73 |
| 2(A) | 0011416041 | Aug-2007 | 01-Feb-2006 | NY | 80.00 | 258,640.00 | 256,089.76 | 01-Mar-2007 | 22 | 8.875% | 44,448.11 |
| 2(A) | 0011416175 | Mar-2009 | 01-Feb-2006 | CA | 94.29 | 339,444.00 | 357,374.65 | 01-Sep-2008 | 4 | 6.000% | 9,797.89 |
| 2(A) | 0011416202 | Jan-2009 | 01-Feb-2006 | FL | 90.00 | 207,000.00 | 208,796.13 | 01-Sep-2008 | 4 | 7.000% | 6,767.97 |
| 2(A) | 0011416373 | Jan-2009 | 01-Feb-2006 | CT | 85.00 | 586,500.00 | 582,177.24 | 01-Sep-2008 | 4 | 5.125% | 13,413.72 |
| 2(A) | 0011416411 | Nov-2007 | 01-Feb-2006 | NY | 80.00 | 632,000.00 | 628,166.92 | 01-Jul-2007 | 18 | 9.375% | 91,876.84 |
| 2(A) | 0011416574 | Nov-2007 | 01-Feb-2006 | NY | 80.00 | 448,000.00 | 444,397.29 | 01-Jun-2007 | 19 | 8.000% | 57,758.13 |
| 2(A) | 0011416735 | Mar-2009 | 01-Feb-2006 | TX | 80.00 | 149,600.00 | 149,550.58 | 01-Sep-2008 | 4 | 9.250% | 6,729.78 |
| 2(A) | 0011416853 | Jun-2008 | 01-Feb-2006 | WA | 80.00 | 180,000.00 | 176,773.06 | 01-Feb-2008 | 11 | 9.375% | 18,649.90 |
| 2(A) | 0011416886 | Jan-2009 | 01-Feb-2006 | NV | 81.82 | 450,000.00 | 440,730.70 | 01-Aug-2008 | 5 | 9.750% | 24,427.75 |
| 2(A) | 0011417120 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 221,600.00 | 216,405.35 | 01-Aug-2008 | 5 | 9.750% | 11,881.35 |
| 2(A) | 0011417165 | Feb-2009 | 01-Feb-2006 | FL | 80.00 | 176,000.00 | 176,000.00 | 01-Feb-2008 | 11 | 8.875% | 17,427.64 |
| 2(A) | 0011417182 | Jan-2009 | 01-Feb-2006 | CA | 90.00 | 486,000.00 | 482,878.23 | 01-Mar-2008 | 10 | 10.000% | 50,060.04 |
| 2(A) | 0011417301 | Apr-2008 | 01-Feb-2006 | NJ | 80.00 | 280,000.00 | 275,352.35 | 01-Oct-2007 | 15 | 8.500% | 34,465.72 |
| 2(A) | 0011417316 | Aug-2008 | 01-Feb-2006 | FL | 80.00 | 196,000.00 | 196,000.00 | 01-Mar-2008 | 10 | 8.750% | 17,435.82 |
| 2(A) | 0011417321 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 180,000.00 | 176,995.98 | 01-Sep-2007 | 16 | 8.750% | 22,528.98 |
| 2(A) | 0011417390 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 232,000.00 | 230,258.03 | 01-Dec-2007 | 13 | 10.125% | 28,540.01 |
| 2(A) | 0011417476 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 239,200.00 | 237,609.31 | 01-Aug-2007 | 17 | 10.250% | 34,463.64 |
| 2(A) | 0011417539 | Jan-2009 | 01-Feb-2006 | CT | 90.00 | 279,000.00 | 274,495.37 | 01-Dec-2007 | 13 | 10.125% | 34,280.93 |
| 2(A) | 0011417626 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 471,200.00 | 462,413.91 | 01-Oct-2007 | 15 | 8.375% | 58,186.45 |
| 2(A) | 0011417830 | Feb-2009 | 01-Feb-2006 | CA | 83.60 | 464,000.00 | 457,933.74 | 01-Sep-2008 | 4 | 8.875% | 19,544.59 |
| 2(A) | 0011418020 | Oct-2008 | 01-Feb-2006 | MA | 80.00 | 352,000.00 | 349,102.12 | 01-Feb-2008 | 11 | 8.875% | 35,730.27 |
| 2(A) | 0011418451 | Nov-2008 | 01-Feb-2006 | NY | 80.00 | 496,080.00 | 491,947.36 | 01-Jul-2008 | 6 | 8.375% | 28,262.92 |
| 2(A) | 0011418456 | Apr-2008 | 01-Feb-2006 | FL | 80.00 | 151,600.00 | 150,364.99 | 01-Dec-2007 | 13 | 9.875% | 18,148.81 |
| 2(A) | 0011418657 | Mar-2008 | 01-Feb-2006 | CA | 80.00 | 616,800.00 | 616,800.00 | 01-Mar-2007 | 22 | 9.125% | 93,969.48 |
| 2(A) | 0011418689 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 623,920.00 | 609,267.96 | 01-Oct-2008 | 3 | 8.750% | 22,232.96 |

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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) | 0011418951 | Nov-2008 | 01-Feb-2006 | VA | 95.00 | 459,800.00 | 456,535.07 | 01-Jun-2008 | 7 | 8.895% | 28,712.43 |
| 2(A) | 0011418966 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 217,600.00 | 214,783.32 | 01-Jun-2008 | 7 | 9.125% | 14,334.23 |
| 2(A) | 0011419149 | Jan-2008 | 01-Feb-2006 | FL | 80.00 | 336,000.00 | 336,000.00 | 01-Sep-2007 | 16 | 9.500% | 45,290.00 |
| 2(A) | 0011419443 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 368,000.00 | 364,151.17 | 01-Sep-2008 | 4 | 8.875% | 15,809.45 |
| 2(A) | 0011419502 | Sep-2008 | 01-Feb-2006 | TX | 80.00 | 71,200.00 | 70,088.94 | 01-Apr-2008 | 9 | 9.500% | 6,468.30 |
| 2(A) | 0011419640 | Feb-2009 | 01-Feb-2006 | VA | 70.88 | 314,000.00 | 367,866.69 | 01-Aug-2008 | 5 | 9.990% | 19,944.72 |
| 2(A) | 0011419848 | Aug-2008 | 01-Feb-2006 | FL | 90.00 | 604,800.00 | 601,136.17 | 01-Apr-2008 | 9 | 10.250% | 58,211.09 |
| 2(A) | 0011419876 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 256,000.00 | 254,080.07 | 01-Oct-2007 | 15 | 9.125% | 32,010.07 |
| 2(A) | 0011420252 | Oct-2008 | 01-Feb-2006 | WA | 80.00 | 160,680.00 | 159,065.38 | 01-Jun-2008 | 7 | 8.875% | 10,461.91 |
| 2(A) | 0011420362 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 442,400.00 | 441,511.91 | 01-Jul-2008 | 6 | 6.000% | 16,120.41 |
| 2(A) | 0011420402 | Aug-2008 | 01-Feb-2006 | CT | 80.00 | 284,000.00 | 280,844.03 | 01-Apr-2008 | 9 | 9.125% | 23,137.14 |
| 2(A) | 0011420550 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 260,000.00 | 257,836.05 | 01-Dec-2007 | 13 | 9.000% | 29,396.41 |
| 2(A) | 0011420954 | Nov-2008 | 01-Feb-2006 | CA | 95.00 | 427,500.00 | 435,930.07 | 01-May-2008 | 8 | 6.950% | 23,324.36 |
| 2(A) | 0011420976 | Aug-2008 | 01-Feb-2006 | FL | 80.00 | 144,000.00 | 142,543.63 | 01-Mar-2008 | 10 | 8.500% | 12,481.15 |
| 2(A) | 0011421458 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 296,000.00 | 289,373.67 | 01-Aug-2008 | 5 | 9.875% | 16,098.82 |
| 2(A) | 0011421632 | Mar-2008 | 01-Feb-2006 | FL | 80.00 | 169,600.00 | 169,600.00 | 01-Nov-2007 | 14 | 9.000% | 19,540.76 |
| 2(A) | 0011421680 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 284,000.00 | 282,124.06 | 01-Jun-2008 | 7 | 10.625% | 22,027.60 |
| 2(A) | 0011422055 | Jun-2008 | 01-Feb-2006 | CA | 74.42 | 483,750.00 | 480,275.18 | 01-Jan-2008 | 12 | 9.500% | 55,751.75 |
| 2(A) | 0011422069 | Jul-2007 | 01-Feb-2006 | FL | 80.00 | 239,992.00 | 238,740.69 | 01-Feb-2007 | 23 | 9.750% | 41,917.78 |
| 2(A) | 0011422247 | Dec-2008 | 01-Feb-2006 | TX | 80.00 | 203,200.00 | 201,613.13 | 01-Jun-2008 | 7 | 9.375% | 14,512.30 |
| 2(A) | 0011422387 | Jan-2009 | 01-Feb-2006 | FL | 82.20 | 254,000.00 | 251,259.46 | 01-Jun-2008 | 7 | 9.000% | 16,523.26 |
| 2(A) | 0011422487 | Nov-2007 | 01-Feb-2006 | FL | 80.00 | 160,000.00 | 159,054.13 | 01-Jun-2007 | 19 | 8.875% | 23,751.27 |
| 2(A) | 0011422537 | Jan-2009 | 01-Feb-2006 | WA | 95.00 | 233,700.00 | 239,438.86 | 01-Aug-2008 | 5 | 9.295% | 12,259.42 |
| 2(A) | 0011422779 | Jun-2008 | 01-Feb-2006 | NY | 80.00 | 303,200.00 | 300,594.46 | 01-Feb-2008 | 11 | 9.875% | 31,898.16 |
| 2(A) | 0011422827 | Oct-2008 | 01-Feb-2006 | ID | 80.00 | 108,000.00 | 107,243.43 | 01-Jun-2008 | 7 | 10.125% | 8,138.56 |
| 2(A) | 0011422834 | Sep-2007 | 01-Feb-2006 | MD | 80.00 | 298,400.00 | 297,201.15 | 01-Apr-2007 | 21 | 9.625% | 52,891.62 |
| 2(A) | 0011423064 | Mar-2009 | 01-Feb-2006 | ID | 80.00 | 116,000.00 | 123,310.14 | 01-Oct-2008 | 3 | 11.495% | 5,644.08 |
| 2(A) | 0011424342 | Apr-2008 | 01-Feb-2006 | VA | 80.00 | 280,000.00 | 278,174.13 | 01-Dec-2007 | 13 | 8.300% | 31,108.88 |
| 2(A) | 0011424387 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 320,000.00 | 316,905.48 | 01-Jun-2008 | 7 | 9.250% | 21,475.01 |
| 2(A) | 0011424405 | Sep-2008 | 01-Feb-2006 | FL | 80.00 | 101,600.00 | 100,828.61 | 01-Apr-2008 | 9 | 9.250% | 8,993.54 |
| 2(A) | 0011424575 | Sep-2008 | 01-Feb-2006 | OK | 94.71 | 80,500.00 | 79,466.35 | 01-Nov-2006 | 26 | 10.875% | 19,708.66 |
| 2(A) | 0011424723 | Dec-2007 | 01-Feb-2006 | FL | 80.00 | 184,000.00 | 183,890.20 | 01-Aug-2007 | 17 | 8.750% | 24,371.58 |
| 2(A) | 0011424802 | Sep-2007 | 01-Feb-2006 | CA | 80.00 | 344,000.00 | 344,000.00 | 01-Apr-2007 | 21 | 8.750% | 53,964.98 |
| 2(A) | 0011425260 | Jan-2009 | 01-Feb-2006 | MD | 80.00 | 265,216.00 | 263,389.80 | 01-Aug-2008 | 5 | 9.750% | 15,301.85 |
| 2(A) | 0011425552 | Oct-2008 | 01-Feb-2006 | FL | 80.00 | 160,000.00 | 158,033.97 | 01-Mar-2008 | 10 | 9.125% | 14,216.35 |
| 2(A) | 0011425603 | May-2008 | 01-Feb-2006 | CA | 80.00 | 461,600.00 | 459,341.22 | 01-Dec-2007 | 13 | 9.375% | 57,763.75 |
| 2(A) | 0011425995 | Feb-2009 | 01-Feb-2006 | NV | 80.00 | 185,600.00 | 184,431.02 | 01-Aug-2007 | 17 | 9.875% | 26,622.50 |
| 2(A) | 0011426611 | Jun-2007 | 01-Feb-2006 | NY | 80.00 | 287,200.00 | 284,853.19 | 01-Dec-2006 | 25 | 8.875% | 53,586.62 |
| 2(A) | 0011426704 | Jan-2008 | 01-Feb-2006 | NJ | 80.00 | 272,800.00 | 269,723.73 | 01-Jun-2007 | 19 | 10.625% | 46,566.69 |
| 2(A) | 0011426787 | Feb-2009 | 01-Feb-2006 | MA | 80.00 | 204,000.00 | 198,807.13 | 01-Apr-2008 | 9 | 8.875% | 15,958.40 |

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

| Group | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|-------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2(A) | 0011426968 | Jul-2008 | 01-Feb-2006 | NJ | 80.00 | 342,400.00 | 339,835.11 | 01-Jan-2008 | 12 | 9.375% | 38,867.38 |
| 2(A) | 0011428148 | Nov-2008 | 01-Feb-2006 | MD | 80.00 | 460,000.00 | 456,080.69 | 01-Mar-2008 | 10 | 9.875% | 44,454.85 |
| 2(A) | 0011428633 | Mar-2009 | 01-Feb-2006 | CA | 95.00 | 641,250.00 | 636,759.24 | 01-Oct-2008 | 3 | 9.875% | 26,456.54 |
| 2(A) | 0011430052 | Jun-2008 | 01-Feb-2006 | MD | 90.00 | 463,500.00 | 456,310.79 | 01-Feb-2008 | 11 | 9.125% | 48,582.53 |
| 2(A) | 0011430151 | Aug-2008 | 01-Feb-2006 | FL | 80.00 | 288,000.00 | 301,318.05 | 01-Apr-2008 | 9 | 6.500% | 16,410.23 |
| 2(A) | 0011430251 | Jan-2009 | 01-Feb-2006 | FL | 80.00 | 147,200.00 | 143,918.23 | 01-Sep-2008 | 4 | 9.500% | 6,827.03 |
| 2(A) | 0011430651 | Jan-2009 | 01-Feb-2006 | CA | 80.00 | 676,000.00 | 671,083.90 | 01-Aug-2008 | 5 | 10.125% | 39,126.27 |
| 2(A) | 0011430731 | Jun-2008 | 01-Feb-2006 | CA | 80.00 | 344,000.00 | 344,000.00 | 01-Feb-2007 | 23 | 6.670% | 44,218.25 |
| 2(A) | 0011430845 | Dec-2007 | 01-Jan-2006 | NY | 95.00 | 88,350.00 | 87,935.49 | 01-Aug-2007 | 17 | 11.125% | 13,759.58 |
| 2(A) | 0011431533 | Aug-2008 | 01-Feb-2006 | MD | 80.00 | 307,200.00 | 306,824.57 | 01-Apr-2008 | 9 | 6.750% | 17,580.38 |
| 2(A) | 0011431749 | Aug-2008 | 01-Feb-2006 | FL | 80.00 | 196,000.00 | 195,198.49 | 01-Dec-2006 | 25 | 9.125% | 37,811.75 |
| 2(A) | 0011432075 | Aug-2008 | 01-Feb-2006 | FL | 80.00 | 205,600.00 | 222,351.28 | 01-Apr-2008 | 9 | 7.800% | 14,692.12 |
| 2(A) | 0011432662 | Aug-2008 | 01-Feb-2006 | MD | 80.00 | 201,600.00 | 201,595.14 | 01-Apr-2008 | 9 | 7.990% | 13,841.19 |
| 2(A) | 0050672070 | Oct-2007 | 01-Sep-2005 | FL | 80.00 | 167,200.00 | 163,196.85 | 20-May-2007 | 20 | 8.250% | 22,775.45 |
| 2(A) | 0050731940 | Dec-2008 | 01-Sep-2005 | OH | 80.00 | 83,360.00 | 80,628.64 | 01-Jul-2008 | 6 | 7.875% | 4,490.73 |
| 2(A) | 0050808000 | Nov-2007 | 01-Nov-2005 | NJ | 75.00 | 75,000.00 | 73,838.24 | 01-Jun-2007 | 19 | 9.750% | 11,593.45 |
| 2(A) | 0050831340 | Jan-2009 | 01-Oct-2005 | OK | 90.00 | 111,690.00 | 109,395.87 | 01-Jan-2008 | 12 | 11.090% | 12,416.43 |
| 2(A) | 0050844660 | Mar-2008 | 06-Oct-2005 | MD | 80.00 | 400,000.00 | 453,556.81 | 06-Feb-2009 | 0 | 3.000% | 3,568.25 |
| 2(A) | 0050878670 | Jan-2009 | 01-Dec-2005 | IL | 87.00 | 182,265.00 | 187,575.16 | 01-Aug-2008 | 5 | 5.000% | 4,902.52 |
| 2(A) | 0050884120 | Sep-2008 | 01-Oct-2005 | FL | 80.00 | 143,376.00 | 150,746.47 | 01-Jan-2008 | 12 | 8.000% | 13,048.59 |
| 2(A) | 0050901700 | Nov-2008 | 01-Dec-2005 | WI | 80.00 | 92,400.00 | 90,704.88 | 01-Mar-2008 | 10 | 11.500% | 9,522.41 |
| 2(A) | 0050904440 | Mar-2009 | 04-Nov-2005 | MO | 80.00 | 138,800.00 | 135,493.35 | 04-Jul-2008 | 6 | 9.625% | 8,190.71 |
| 2(A) | 0050906640 | Oct-2008 | 01-Dec-2005 | WI | 80.00 | 98,400.00 | 102,410.21 | 01-Apr-2008 | 9 | 11.125% | 8,721.82 |
| 2(A) | 0050910010 | Aug-2008 | 01-Dec-2005 | IL | 83.01 | 160,200.00 | 157,384.48 | 01-Mar-2008 | 10 | 10.500% | 16,041.84 |
| 2(A) | 0050912070 | Dec-2008 | 01-Dec-2005 | CO | 80.00 | 124,000.00 | 119,886.48 | 01-Jul-2008 | 6 | 9.340% | 5,842.46 |
| 2(A) | 0050918330 | Dec-2007 | 26-Oct-2005 | FL | 90.00 | 218,700.00 | 214,718.10 | 26-Jul-2007 | 18 | 9.500% | 31,736.24 |
| 2(A) | 0050921220 | Feb-2008 | 01-Dec-2005 | FL | 80.00 | 321,600.00 | 315,374.04 | 01-Sep-2007 | 16 | 10.590% | 44,340.19 |
| 2(A) | 0050925610 | Dec-2008 | 01-Dec-2005 | MN | 80.00 | 215,120.00 | 208,446.11 | 01-Jul-2008 | 6 | 7.750% | 10,043.12 |
| 2(A) | 0050934530 | Mar-2008 | 01-Nov-2005 | MI | 80.00 | 159,680.00 | 155,480.56 | 01-Oct-2007 | 15 | 7.875% | 16,788.27 |
| 2(A) | 0050935820 | Mar-2009 | 30-Nov-2005 | MI | 74.83 | 184,000.00 | 186,926.00 | 31-Aug-2008 | 5 | 5.000% | 4,892.52 |
| 2(A) | 0050939260 | Dec-2008 | 01-Nov-2005 | OH | 80.00 | 116,000.00 | 113,701.00 | 01-Nov-2007 | 14 | 9.625% | 14,107.30 |
| 2(A) | 0050940740 | Feb-2009 | 10-Nov-2005 | MO | 80.00 | 191,200.00 | 194,857.73 | 10-Sep-2008 | 4 | 7.740% | 7,044.14 |
| 2(A) | 0050941400 | Sep-2008 | 03-Dec-2005 | MI | 80.00 | 86,400.00 | 84,525.88 | 03-Jan-2008 | 12 | 10.490% | 9,402.29 |
| 2(A) | 0050950340 | Mar-2009 | 01-Dec-2005 | OR | 80.00 | 95,200.00 | 92,030.24 | 01-Oct-2008 | 3 | 9.750% | 3,311.12 |
| 2(A) | 0050962550 | Mar-2009 | 11-Nov-2005 | FL | 90.00 | 54,000.00 | 52,809.47 | 11-Oct-2008 | 3 | 10.500% | 2,194.33 |
| 2(A) | 0050963110 | Nov-2008 | 02-Dec-2005 | FL | 80.00 | 227,200.00 | 222,904.35 | 02-Oct-2007 | 15 | 10.250% | 28,668.25 |
| 2(A) | 0050964510 | Feb-2008 | 26-Oct-2005 | FL | 80.00 | 232,000.00 | 227,582.29 | 26-Aug-2007 | 17 | 9.375% | 32,070.38 |
| 2(A) | 0050965860 | Apr-2008 | 13-Nov-2005 | FL | 80.00 | 296,800.00 | 290,536.28 | 13-Nov-2007 | 14 | 9.250% | 34,836.50 |
| 2(A) | 0050966640 | Sep-2008 | 10-Nov-2005 | OH | 80.00 | 116,800.00 | 113,811.88 | 10-Dec-2007 | 13 | 8.500% | 11,692.09 |
| 2(A) | 0050967670 | May-2008 | 20-Nov-2005 | FL | 80.00 | 216,000.00 | 211,582.85 | 20-Jun-2007 | 19 | 8.375% | 27,976.33 |

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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) | 0050968280 | Feb-2009 | 01-Nov-2005 | FL | 84.79 | 373,000.00 | 363,372.65 | 01-Sep-2008 | 4 | 9.500% | 16,290.95 |
| 2(A) | 0050968840 | Feb-2009 | 01-Nov-2005 | FL | 80.00 | 188,792.00 | 183,172.59 | 01-Aug-2008 | 5 | 8.625% | 8,619.86 |
| 2(A) | 0050969420 | Feb-2009 | 05-Jan-2006 | CT | 90.00 | 206,910.00 | 201,471.67 | 05-Aug-2008 | 5 | 8.640% | 9,551.10 |
| 2(A) | 0050969820 | Feb-2009 | 07-Nov-2005 | FL | 80.00 | 226,400.00 | 219,436.53 | 07-Sep-2008 | 4 | 5.000% | 4,926.50 |
| 2(A) | 0050970450 | Mar-2009 | 07-Dec-2005 | FL | 71.01 | 316,000.00 | 309,144.83 | 07-Jul-2008 | 6 | 10.875% | 20,082.85 |
| 2(A) | 0050970560 | Dec-2007 | 02-Dec-2005 | FL | 80.00 | 152,000.00 | 149,529.99 | 02-Jul-2007 | 18 | 10.340% | 21,770.61 |
| 2(A) | 0050971180 | Nov-2008 | 14-Dec-2005 | FL | 77.18 | 301,000.00 | 292,429.17 | 14-Jun-2008 | 7 | 6.790% | 13,751.45 |
| 2(A) | 0050971870 | Dec-2008 | 20-Nov-2005 | MA | 80.00 | 288,000.00 | 281,635.84 | 20-Aug-2007 | 17 | 8.375% | 34,417.13 |
| 2(A) | 0050974950 | Aug-2008 | 01-Oct-2005 | SC | 80.00 | 204,304.00 | 209,687.96 | 01-Mar-2008 | 10 | 5.000% | 9,361.50 |
| 2(A) | 0050981040 | Mar-2009 | 01-Dec-2005 | CA | 80.00 | 164,000.00 | 159,352.50 | 01-Oct-2008 | 3 | 9.990% | 6,159.99 |
| 2(A) | 0050988340 | Feb-2009 | 21-Nov-2005 | TN | 80.00 | 76,000.00 | 80,434.63 | 21-Sep-2008 | 4 | 6.250% | 2,613.01 |
| 2(A) | 0050998670 | Dec-2008 | 01-Dec-2005 | IL | 90.00 | 155,371.50 | 170,460.33 | 01-Jul-2008 | 6 | 4.250% | 4,762.98 |
| 2(A) | 0050999300 | Oct-2008 | 24-Nov-2005 | FL | 88.77 | 137,600.00 | 134,019.61 | 24-Apr-2008 | 9 | 8.750% | 10,130.30 |
| 2(A) | 0051000260 | Jan-2009 | 01-Jan-2006 | AZ | 90.00 | 124,200.00 | 120,959.32 | 01-Aug-2008 | 5 | 9.125% | 6,022.39 |
| 2(A) | 0051001120 | Aug-2007 | 25-Nov-2005 | FL | 90.00 | 214,200.00 | 211,691.94 | 25-Mar-2007 | 22 | 10.250% | 38,856.04 |
| 2(A) | 0051002390 | Apr-2008 | 25-Nov-2005 | FL | 80.00 | 160,000.00 | 156,699.38 | 25-Nov-2007 | 14 | 9.375% | 19,042.87 |
| 2(A) | 0051002520 | Feb-2009 | 30-Nov-2005 | FL | 75.00 | 82,500.00 | 80,719.33 | 31-Aug-2008 | 5 | 10.250% | 4,573.48 |
| 2(A) | 0051003140 | Jun-2008 | 25-Nov-2005 | FL | 79.46 | 445,000.00 | 433,905.93 | 25-Jan-2008 | 12 | 8.625% | 41,928.34 |
| 2(A) | 0051003160 | Mar-2009 | 24-Nov-2005 | OH | 80.00 | 87,200.00 | 84,613.29 | 24-Sep-2008 | 4 | 8.875% | 3,520.12 |
| 2(A) | 0051003610 | May-2008 | 30-Nov-2005 | FL | 54.84 | 102,000.00 | 100,038.98 | 30-Dec-2007 | 13 | 9.875% | 11,977.63 |
| 2(A) | 0051003690 | Mar-2009 | 01-Dec-2005 | AZ | 77.00 | 241,000.00 | 232,852.86 | 01-Sep-2008 | 4 | 9.470% | 10,035.90 |
| 2(A) | 0051004680 | May-2008 | 30-Nov-2005 | FL | 80.00 | 124,800.00 | 122,109.94 | 30-Sep-2007 | 16 | 8.750% | 15,149.57 |
| 2(A) | 0051004920 | Jul-2008 | 07-Dec-2005 | FL | 90.00 | 169,200.00 | 165,534.04 | 07-Feb-2008 | 11 | 10.240% | 16,588.39 |
| 2(A) | 0051005550 | Dec-2008 | 01-Dec-2005 | AZ | 80.00 | 124,000.00 | 131,654.97 | 01-Jun-2008 | 7 | 4.250% | 3,645.89 |
| 2(A) | 0051005960 | Oct-2008 | 03-Dec-2005 | FL | 80.00 | 88,000.00 | 86,114.92 | 03-May-2008 | 8 | 10.750% | 6,930.19 |
| 2(A) | 0051006550 | Dec-2008 | 15-Dec-2005 | FL | 80.00 | 125,600.00 | 122,659.92 | 15-Jun-2008 | 7 | 9.890% | 8,923.94 |
| 2(A) | 0051007500 | Nov-2007 | 07-Jan-2006 | FL | 81.71 | 134,000.00 | 131,733.20 | 07-Jun-2007 | 19 | 6.540% | 17,532.93 |
| 2(A) | 0051010330 | Feb-2009 | 04-Dec-2005 | VA | 80.00 | 120,800.00 | 117,755.63 | 04-Aug-2008 | 5 | 10.490% | 6,461.12 |
| 2(A) | 0051011820 | Nov-2008 | 04-Dec-2005 | TN | 80.00 | 64,400.00 | 63,003.49 | 04-Dec-2007 | 13 | 10.000% | 7,165.85 |
| 2(A) | 0051012800 | Nov-2008 | 26-Nov-2005 | TN | 85.00 | 82,450.00 | 81,072.24 | 26-May-2008 | 8 | 11.250% | 7,185.74 |
| 2(A) | 0051014000 | Oct-2008 | 01-Dec-2005 | SC | 80.00 | 95,200.00 | 92,505.98 | 01-Jul-2008 | 6 | 9.490% | 5,221.47 |
| 2(A) | 0051014040 | Jun-2008 | 01-Jan-2006 | CO | 80.00 | 133,600.00 | 130,571.33 | 01-Jan-2008 | 12 | 8.875% | 13,093.03 |
| 2(A) | 0051014230 | Nov-2008 | 01-Dec-2005 | IL | 90.00 | 396,000.00 | 387,546.35 | 01-Jan-2008 | 12 | 10.125% | 41,626.21 |
| 2(A) | 0051015440 | Dec-2008 | 26-Nov-2005 | SC | 80.00 | 78,400.00 | 76,096.22 | 26-Jun-2008 | 7 | 8.750% | 4,662.81 |
| 2(A) | 0051016760 | Feb-2009 | 27-Nov-2005 | VA | 80.00 | 89,600.00 | 94,632.23 | 27-Aug-2008 | 5 | 5.625% | 2,823.57 |
| 2(A) | 0051016980 | Dec-2008 | 01-Dec-2005 | NJ | 80.00 | 256,000.00 | 249,482.16 | 01-Aug-2007 | 17 | 9.470% | 32,074.84 |
| 2(A) | 0051017260 | Sep-2008 | 01-Dec-2005 | NJ | 78.01 | 220,000.00 | 214,422.31 | 01-Apr-2008 | 9 | 11.240% | 19,983.71 |
| 2(A) | 0051017860 | Jul-2008 | 05-Dec-2005 | NJ | 90.00 | 405,000.00 | 399,336.50 | 05-Aug-2007 | 17 | 11.500% | 63,491.42 |
| 2(A) | 0051018010 | Feb-2009 | 01-Dec-2005 | MA | 72.94 | 275,000.00 | 275,382.60 | 01-Sep-2008 | 4 | 7.290% | 10,096.48 |
| 2(A) | 0051018480 | Jan-2009 | 01-Jan-2006 | IN | 80.00 | 136,000.00 | 131,962.70 | 01-Aug-2008 | 5 | 8.375% | 5,978.99 |

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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(A) | 0051018550 | Dec-2008 | 01-Dec-2005 | IL | 80.00 | 120,400.00 | 117,629.32 | 01-Jun-2008 | 7 | 10.375% | 8,231.94 |
| 2(A) | 0051018840 | Jul-2008 | 12-Dec-2005 | MD | 90.00 | 243,000.00 | 238,485.39 | 12-Dec-2007 | 13 | 10.750% | 29,366.50 |
| 2(A) | 0051019420 | Jul-2008 | 21-Dec-2005 | SC | 80.00 | 88,000.00 | 86,841.30 | 21-Apr-2007 | 21 | 7.540% | 14,421.58 |
| 2(A) | 0051019810 | Jun-2008 | 01-Dec-2005 | NJ | 79.90 | 190,162.00 | 186,428.69 | 01-Nov-2007 | 14 | 10.370% | 23,502.20 |
| 2(A) | 0051021220 | Dec-2008 | 01-Dec-2005 | WI | 90.00 | 99,000.00 | 97,078.18 | 01-Mar-2008 | 10 | 10.875% | 9,599.29 |
| 2(A) | 0051021730 | Jan-2009 | 01-Dec-2005 | WI | 90.00 | 98,100.00 | 98,051.85 | 01-Aug-2008 | 5 | 2.250% | 991.44 |
| 2(A) | 0051022340 | Jun-2008 | 01-Jan-2006 | NJ | 80.00 | 232,000.00 | 227,852.80 | 01-Jan-2008 | 12 | 10.990% | 26,179.92 |
| 2(A) | 0051022590 | Dec-2008 | 01-Dec-2005 | IL | 72.00 | 177,120.00 | 173,949.71 | 01-Dec-2007 | 13 | 10.500% | 21,578.61 |
| 2(A) | 0051022710 | Apr-2007 | 02-Dec-2005 | NY | 85.00 | 433,500.00 | 429,467.45 | 02-Oct-2006 | 27 | 9.990% | 80,371.36 |
| 2(A) | 0051022860 | Mar-2009 | 01-Dec-2005 | TN | 80.00 | 104,400.00 | 115,758.59 | 01-Sep-2008 | 4 | 4.250% | 2,161.41 |
| 2(A) | 0051023110 | Oct-2008 | 01-Jan-2006 | IL | 90.00 | 420,300.00 | 411,549.00 | 01-Apr-2008 | 9 | 9.125% | 35,185.80 |
| 2(A) | 0051023550 | Jan-2009 | 01-Dec-2005 | SC | 80.00 | 91,200.00 | 89,310.00 | 01-Apr-2008 | 9 | 10.750% | 7,942.29 |
| 2(A) | 0051024030 | Jun-2008 | 01-Dec-2005 | WI | 88.11 | 158,600.00 | 156,129.44 | 01-Oct-2007 | 15 | 11.340% | 22,712.81 |
| 2(A) | 0051024400 | Sep-2008 | 15-Dec-2005 | VA | 82.50 | 165,000.00 | 161,766.82 | 15-Mar-2008 | 10 | 10.875% | 15,952.82 |
| 2(A) | 0051024410 | Feb-2009 | 01-Dec-2005 | WI | 80.00 | 106,000.00 | 103,587.96 | 01-Aug-2008 | 5 | 10.750% | 5,931.59 |
| 2(A) | 0051026620 | Aug-2008 | 01-Jan-2006 | IL | 80.00 | 130,400.00 | 127,705.60 | 01-Mar-2008 | 10 | 9.625% | 11,812.14 |
| 2(A) | 0051027720 | Feb-2009 | 01-Dec-2005 | DE | 63.50 | 87,000.00 | 93,505.74 | 01-Sep-2008 | 4 | 11.500% | 4,980.46 |
| 2(A) | 0051027910 | Dec-2008 | 01-Jan-2006 | KS | 80.00 | 193,600.00 | 189,378.46 | 01-Mar-2008 | 10 | 9.750% | 17,851.38 |
| 2(A) | 0051028010 | Mar-2009 | 21-Nov-2005 | NJ | 85.00 | 158,950.00 | 178,818.76 | 21-Sep-2008 | 4 | 5.000% | 4,014.58 |
| 2(A) | 0051028530 | May-2008 | 01-Jan-2006 | WI | 80.00 | 104,000.00 | 102,256.32 | 01-Dec-2007 | 13 | 10.250% | 12,869.86 |
| 2(A) | 0051028690 | Jul-2008 | 01-Jan-2006 | IL | 80.00 | 100,000.00 | 98,395.69 | 01-Feb-2008 | 11 | 10.750% | 11,174.92 |
| 2(A) | 0051029420 | Sep-2008 | 01-Dec-2005 | IA | 80.00 | 120,000.00 | 116,883.79 | 01-May-2008 | 8 | 8.940% | 8,559.26 |
| 2(A) | 0051029750 | Dec-2008 | 08-Dec-2005 | VA | 83.33 | 260,000.00 | 252,305.89 | 08-Jun-2008 | 7 | 9.090% | 14,954.56 |
| 2(A) | 0051030170 | Jan-2009 | 01-Dec-2005 | TN | 59.44 | 110,500.00 | 107,540.88 | 01-Aug-2008 | 5 | 9.875% | 5,612.24 |
| 2(A) | 0051030290 | Sep-2008 | 09-Dec-2005 | PA | 80.00 | 140,000.00 | 138,681.37 | 09-Nov-2006 | 26 | 10.375% | 23,066.61 |
| 2(A) | 0051030350 | Sep-2008 | 06-Dec-2005 | PA | 80.00 | 128,000.00 | 124,971.13 | 06-Jan-2008 | 12 | 9.625% | 12,650.21 |
| 2(A) | 0051031670 | Nov-2008 | 01-Dec-2005 | WI | 77.46 | 122,000.00 | 120,221.46 | 01-Mar-2008 | 10 | 12.375% | 13,663.96 |
| 2(A) | 0051031800 | Aug-2008 | 21-Jan-2006 | NY | 85.00 | 297,500.00 | 292,189.13 | 21-Feb-2008 | 11 | 8.340% | 26,186.89 |
| 2(A) | 0051032380 | Feb-2008 | 04-Dec-2005 | TN | 80.00 | 75,920.00 | 74,005.78 | 04-Nov-2007 | 14 | 10.500% | 9,287.03 |
| 2(A) | 0051032520 | Feb-2009 | 07-Dec-2005 | NC | 80.00 | 143,920.00 | 147,515.75 | 07-Sep-2008 | 4 | 5.000% | 3,311.85 |
| 2(A) | 0051033030 | May-2008 | 07-Dec-2005 | DE | 80.00 | 241,600.00 | 236,375.16 | 07-Dec-2007 | 13 | 9.990% | 26,759.96 |
| 2(A) | 0051034030 | Mar-2009 | 01-Dec-2005 | FL | 79.80 | 239,400.00 | 233,554.08 | 01-Oct-2008 | 3 | 10.000% | 9,202.35 |
| 2(A) | 0051035110 | Mar-2009 | 01-Dec-2005 | IA | 84.98 | 148,500.00 | 145,956.21 | 01-Oct-2008 | 3 | 12.590% | 7,225.02 |
| 2(A) | 0051035220 | Jan-2008 | 01-Dec-2005 | MN | 90.00 | 94,500.00 | 93,019.51 | 01-Aug-2007 | 17 | 10.840% | 13,986.97 |
| 2(A) | 0051035520 | Aug-2008 | 01-Dec-2005 | IA | 80.00 | 74,000.00 | 72,373.42 | 01-Mar-2008 | 10 | 10.250% | 6,690.77 |
| 2(A) | 0051035820 | Apr-2008 | 01-Dec-2005 | TX | 80.00 | 131,600.00 | 130,012.93 | 01-Apr-2007 | 21 | 10.990% | 23,041.00 |
| 2(A) | 0051036190 | Sep-2008 | 01-Dec-2005 | MN | 80.00 | 107,200.00 | 104,836.94 | 01-Mar-2008 | 10 | 10.625% | 8,484.53 |
| 2(A) | 0051037860 | Jan-2008 | 01-Dec-2005 | IA | 80.00 | 77,520.00 | 76,088.53 | 01-Aug-2007 | 17 | 9.875% | 10,335.58 |
| 2(A) | 0051038430 | Aug-2008 | 01-Dec-2005 | NE | 90.00 | 134,100.00 | 132,049.89 | 01-May-2008 | 8 | 12.375% | 12,391.93 |
| 2(A) | 0051039310 | Jun-2008 | 01-Dec-2005 | MN | 80.00 | 187,200.00 | 180,670.65 | 01-Nov-2007 | 14 | 9.375% | 20,398.94 |

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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) | 0051039410 | Sep-2008 | 01-Jan-2006 | MN | 90.00 | 180,000.00 | 176,744.74 | 01-Dec-2007 | 13 | 9.875% | 21,387.23 |
| 2(A) | 0051041260 | Nov-2008 | 01-Jan-2006 | MN | 80.00 | 220,000.00 | 215,482.72 | 01-Nov-2007 | 14 | 9.000% | 24,759.67 |
| 2(A) | 0051041880 | Oct-2008 | 01-Dec-2005 | WI | 80.00 | 130,000.00 | 127,026.65 | 01-Dec-2007 | 13 | 9.625% | 13,866.03 |
| 2(A) | 0051044250 | Feb-2009 | 01-Jan-2006 | MN | 80.00 | 181,200.00 | 176,321.19 | 01-Aug-2008 | 5 | 6.500% | 7,557.09 |
| 2(A) | 0051044310 | Mar-2009 | 21-Nov-2005 | MI | 80.00 | 94,320.00 | 92,255.20 | 21-Mar-2008 | 10 | 9.625% | 8,465.52 |
| 2(A) | 0051044520 | Dec-2008 | 01-Dec-2005 | OH | 78.00 | 62,400.00 | 61,013.31 | 01-Jun-2008 | 7 | 10.990% | 4,536.22 |
| 2(A) | 0051046750 | Dec-2008 | 01-Dec-2005 | MO | 80.00 | 66,400.00 | 64,331.65 | 01-Jul-2008 | 6 | 8.875% | 3,381.50 |
| 2(A) | 0051047920 | Jan-2009 | 01-Dec-2005 | OK | 80.00 | 77,200.00 | 86,860.08 | 01-Aug-2008 | 5 | 10.750% | 4,998.89 |
| 2(A) | 0051049190 | Feb-2009 | 01-Dec-2005 | OK | 80.00 | 81,600.00 | 82,981.39 | 01-Sep-2008 | 4 | 7.990% | 3,100.86 |
| 2(A) | 0051050330 | Sep-2008 | 04-Dec-2005 | MI | 80.00 | 104,000.00 | 103,112.79 | 04-Oct-2006 | 27 | 10.490% | 20,550.63 |
| 2(A) | 0051051010 | Feb-2009 | 02-Dec-2005 | MI | 80.00 | 91,200.00 | 89,207.48 | 02-Sep-2008 | 4 | 11.250% | 4,576.92 |
| 2(A) | 0051051200 | Sep-2008 | 01-Dec-2005 | MI | 85.00 | 107,100.00 | 104,826.30 | 01-Aug-2008 | 5 | 11.125% | 6,228.23 |
| 2(A) | 0051051450 | Dec-2008 | 05-Dec-2005 | OK | 80.00 | 50,400.00 | 49,607.48 | 05-Jun-2008 | 7 | 12.375% | 4,168.15 |
| 2(A) | 0051052040 | Feb-2009 | 01-Dec-2005 | MI | 80.00 | 152,800.00 | 148,715.49 | 01-Sep-2008 | 4 | 10.375% | 7,087.21 |
| 2(A) | 0051052520 | Sep-2008 | 08-Dec-2005 | MI | 90.00 | 189,000.00 | 186,183.75 | 08-Jul-2007 | 18 | 10.750% | 28,491.34 |
| 2(A) | 0051053870 | Dec-2008 | 01-Dec-2005 | MI | 90.00 | 126,000.00 | 128,900.88 | 01-Jul-2008 | 6 | 5.000% | 3,847.47 |
| 2(A) | 0051057810 | Dec-2008 | 01-Dec-2005 | OH | 89.70 | 270,000.00 | 262,679.69 | 01-Jul-2008 | 6 | 9.875% | 15,506.50 |
| 2(A) | 0051057960 | Aug-2007 | 02-Dec-2005 | OH | 80.00 | 103,920.00 | 102,855.26 | 02-Mar-2007 | 22 | 11.490% | 19,646.91 |
| 2(A) | 0051059120 | Feb-2008 | 01-Dec-2005 | OH | 80.00 | 144,000.00 | 141,653.83 | 01-May-2007 | 20 | 9.740% | 20,974.23 |
| 2(A) | 0051060020 | Aug-2008 | 01-Dec-2005 | MT | 80.00 | 98,880.00 | 95,260.72 | 01-Apr-2008 | 9 | 10.740% | 8,439.56 |
| 2(A) | 0051060410 | Feb-2009 | 02-Dec-2005 | OH | 90.00 | 82,800.00 | 81,019.24 | 02-Jul-2008 | 6 | 11.500% | 4,932.10 |
| 2(A) | 0051061190 | Feb-2009 | 01-Dec-2005 | GA | 80.00 | 135,920.00 | 131,903.88 | 01-Sep-2008 | 4 | 9.590% | 5,764.33 |
| 2(A) | 0051061230 | Jul-2008 | 04-Dec-2005 | WI | 80.00 | 98,800.00 | 96,422.99 | 04-Feb-2008 | 11 | 9.625% | 9,071.31 |
| 2(A) | 0051061310 | Apr-2008 | 01-Dec-2005 | GA | 90.00 | 441,000.00 | 434,422.76 | 01-Nov-2007 | 14 | 11.750% | 62,962.65 |
| 2(A) | 0051061420 | Feb-2009 | 01-Dec-2005 | OH | 80.00 | 87,600.00 | 94,978.01 | 01-Aug-2008 | 5 | 2.250% | 1,432.74 |
| 2(A) | 0051061480 | Oct-2008 | 01-Dec-2005 | GA | 80.00 | 139,200.00 | 137,638.43 | 01-Aug-2007 | 17 | 12.490% | 24,309.91 |
| 2(A) | 0051061540 | Sep-2008 | 01-Dec-2005 | GA | 90.00 | 114,300.00 | 112,092.36 | 01-Apr-2008 | 9 | 11.500% | 9,323.65 |
| 2(A) | 0051061970 | Oct-2008 | 01-Dec-2005 | OH | 80.00 | 78,400.00 | 77,013.58 | 01-Apr-2008 | 9 | 11.500% | 7,379.59 |
| 2(A) | 0051062950 | Sep-2008 | 01-Dec-2005 | GA | 80.00 | 203,920.00 | 199,049.68 | 01-Jan-2008 | 12 | 9.590% | 20,025.40 |
| 2(A) | 0051062980 | Dec-2008 | 01-Dec-2005 | OH | 67.23 | 138,500.00 | 134,907.38 | 01-Jun-2008 | 7 | 10.500% | 9,553.71 |
| 2(A) | 0051063590 | Nov-2008 | 01-Jan-2006 | OH | 90.00 | 94,500.00 | 93,056.36 | 01-Mar-2008 | 10 | 12.040% | 10,021.62 |
| 2(A) | 0051064650 | Mar-2009 | 01-Feb-2006 | OH | 90.00 | 68,400.00 | 67,146.81 | 01-Mar-2008 | 10 | 10.990% | 6,581.05 |
| 2(A) | 0051064860 | Nov-2008 | 01-Dec-2005 | MD | 80.00 | 204,000.00 | 197,548.76 | 01-Sep-2008 | 4 | 9.250% | 8,310.11 |
| 2(A) | 0051067700 | Sep-2008 | 01-Dec-2005 | MD | 90.00 | 335,700.00 | 329,791.87 | 01-Jul-2007 | 18 | 9.875% | 46,436.51 |
| 2(A) | 0051069680 | Aug-2008 | 08-Dec-2005 | MD | 90.00 | 288,360.00 | 282,142.89 | 08-Apr-2008 | 9 | 10.750% | 25,115.17 |
| 2(A) | 0051071590 | Aug-2008 | 12-Nov-2005 | FL | 81.61 | 197,500.00 | 193,459.99 | 12-Mar-2008 | 10 | 9.875% | 18,301.68 |
| 2(A) | 0051071960 | Sep-2007 | 14-Nov-2005 | FL | 85.00 | 110,500.00 | 109,315.48 | 14-Apr-2007 | 21 | 11.000% | 20,962.75 |
| 2(A) | 0051074140 | Jul-2008 | 01-Dec-2005 | FL | 90.00 | 171,000.00 | 168,031.88 | 01-Sep-2007 | 16 | 10.500% | 23,476.46 |
| 2(A) | 0051074240 | Mar-2009 | 27-Nov-2005 | IN | 90.00 | 360,000.00 | 407,589.27 | 27-Aug-2008 | 5 | 4.250% | 8,886.70 |
| 2(A) | 0051074710 | Jan-2009 | 14-Jan-2006 | FL | 80.00 | 145,600.00 | 142,299.48 | 14-Jul-2008 | 6 | 9.625% | 8,582.21 |

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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) | 0051075340 | Sep-2008 | 24-Nov-2005 | IN | 80.00 | 92,000.00 | 90,283.15 | 24-Jan-2008 | 12 | 10.125% | 10,345.41 |
| 2(A) | 0051075740 | Feb-2009 | 19-Nov-2005 | OH | 80.00 | 170,000.00 | 165,595.60 | 19-Sep-2008 | 4 | 9.500% | 7,408.39 |
| 2(A) | 0051075870 | Feb-2009 | 27-Nov-2005 | IN | 80.00 | 128,000.00 | 124,744.70 | 27-Sep-2007 | 16 | 9.500% | 16,840.48 |
| 2(A) | 0051076250 | Jul-2008 | 09-Dec-2005 | FL | 67.31 | 175,000.00 | 171,699.54 | 09-Jan-2008 | 12 | 10.840% | 19,796.43 |
| 2(A) | 0051076740 | Feb-2009 | 09-Dec-2005 | FL | 80.00 | 168,000.00 | 174,122.62 | 09-Sep-2008 | 4 | 2.250% | 1,518.47 |
| 2(A) | 0051077890 | Mar-2009 | 01-Jan-2006 | FL | 70.40 | 220,000.00 | 227,363.36 | 01-Sep-2008 | 4 | 5.000% | 9,428.62 |
| 2(A) | 0051078060 | Jan-2009 | 30-Nov-2005 | OH | 80.00 | 56,000.00 | 54,695.10 | 30-Jul-2008 | 6 | 9.875% | 3,388.49 |
| 2(A) | 0051078870 | Nov-2008 | 26-Nov-2005 | OH | 90.00 | 56,700.00 | 55,772.42 | 26-Feb-2008 | 11 | 11.000% | 6,401.89 |
| 2(A) | 0051078950 | Sep-2008 | 01-Dec-2005 | RI | 90.00 | 207,000.00 | 204,026.87 | 01-Nov-2007 | 14 | 11.980% | 30,116.30 |
| 2(A) | 0051079010 | Dec-2008 | 01-Jan-2006 | MA | 66.67 | 210,000.00 | 205,323.56 | 01-Jul-2008 | 6 | 9.750% | 12,762.16 |
| 2(A) | 0051080700 | Jun-2008 | 30-Nov-2005 | IN | 80.00 | 78,400.00 | 76,895.53 | 31-Oct-2007 | 15 | 9.625% | 10,045.28 |
| 2(A) | 0051081390 | Mar-2009 | 04-Dec-2005 | IN | 80.00 | 116,000.00 | 113,181.43 | 04-Nov-2008 | 2 | 10.840% | 3,805.70 |
| 2(A) | 0051082320 | Feb-2009 | 10-Dec-2005 | IN | 90.00 | 189,000.00 | 184,959.19 | 10-Sep-2008 | 4 | 12.000% | 10,183.81 |
| 2(A) | 0051082520 | Jul-2008 | 10-Dec-2005 | OH | 80.00 | 63,200.00 | 61,737.31 | 10-Feb-2008 | 11 | 9.875% | 5,949.87 |
| 2(A) | 0051083010 | Sep-2008 | 04-Dec-2005 | OH | 81.51 | 176,350.00 | 173,213.19 | 04-Nov-2007 | 14 | 10.875% | 22,614.64 |
| 2(A) | 0051083490 | Dec-2008 | 01-Dec-2005 | CA | 80.00 | 288,000.00 | 277,762.81 | 01-Jul-2008 | 6 | 5.000% | 8,290.79 |
| 2(A) | 0051084270 | Sep-2008 | 09-Dec-2005 | OH | 80.00 | 84,000.00 | 83,059.06 | 09-Mar-2007 | 22 | 11.000% | 15,105.31 |
| 2(A) | 0051108760 | Jan-2008 | 01-Jan-2006 | FL | 80.00 | 168,000.00 | 165,290.24 | 01-Sep-2007 | 16 | 7.650% | 22,602.80 |
| 2(A) | 0051111090 | Jan-2009 | 18-Jan-2006 | FL | 74.24 | 245,000.00 | 240,334.65 | 18-Nov-2007 | 14 | 7.290% | 28,486.77 |
| 2(A) | 0051111200 | Jan-2009 | 01-Jan-2006 | LA | 80.00 | 114,400.00 | 111,642.66 | 01-Aug-2008 | 5 | 9.340% | 5,789.96 |
| 2(A) | 0051111470 | Oct-2008 | 01-Jan-2006 | LA | 80.00 | 98,000.00 | 95,598.33 | 01-Jun-2008 | 7 | 9.590% | 6,538.96 |
| 2(A) | 0051111480 | Feb-2009 | 30-Dec-2005 | AL | 80.00 | 152,400.00 | 147,793.28 | 27-Sep-2008 | 4 | 8.840% | 6,525.15 |
| 2(A) | 0051111890 | Oct-2008 | 07-Jan-2006 | FL | 80.00 | 84,000.00 | 81,996.55 | 07-Jun-2008 | 7 | 8.340% | 4,811.14 |
| 2(A) | 0051112100 | Jan-2009 | 04-Jan-2006 | FL | 75.00 | 56,250.00 | 55,421.91 | 04-Jan-2008 | 12 | 12.390% | 7,313.53 |
| 2(A) | 0051112130 | Mar-2009 | 05-Jan-2006 | FL | 55.67 | 83,500.00 | 82,118.70 | 05-Sep-2007 | 16 | 8.990% | 12,757.36 |
| 2(A) | 0051112150 | Feb-2009 | 01-Jan-2006 | NV | 73.13 | 234,000.00 | 228,115.16 | 01-Jun-2008 | 7 | 6.500% | 13,264.18 |
| 2(A) | 0051113000 | Mar-2009 | 06-Jan-2006 | FL | 80.00 | 264,000.00 | 255,723.30 | 06-Oct-2008 | 3 | 6.890% | 6,801.44 |
| 2(A) | 0051113330 | Feb-2008 | 01-Jan-2006 | FL | 90.00 | 211,500.00 | 208,771.12 | 01-Sep-2007 | 16 | 8.790% | 32,126.97 |
| 2(A) | 0051114440 | Mar-2009 | 05-Jan-2006 | LA | 80.00 | 135,200.00 | 131,207.63 | 05-Oct-2008 | 3 | 7.490% | 3,817.74 |
| 2(A) | 0051119830 | Mar-2009 | 01-Jan-2006 | AZ | 80.00 | 153,600.00 | 153,275.76 | 01-Nov-2008 | 2 | 8.000% | 3,776.75 |
| 2(A) | 0051120630 | Mar-2009 | 01-Feb-2006 | AZ | 90.00 | 207,000.00 | 202,950.28 | 01-Feb-2008 | 11 | 7.620% | 15,571.36 |
| 2(A) | 0051123560 | Aug-2008 | 01-Jan-2006 | NJ | 42.31 | 110,000.00 | 107,013.26 | 01-Feb-2008 | 11 | 8.890% | 8,912.81 |
| 2(A) | 0051125740 | Mar-2009 | 01-Feb-2006 | NJ | 85.00 | 276,250.00 | 284,692.05 | 01-Oct-2008 | 3 | 6.250% | 6,816.31 |
| 2(A) | 0051126140 | Mar-2009 | 01-Jan-2006 | NJ | 80.00 | 212,000.00 | 206,745.32 | 01-Sep-2008 | 4 | 7.990% | 7,725.84 |
| 2(A) | 0051126500 | Dec-2008 | 01-Feb-2006 | NJ | 80.00 | 228,000.00 | 226,290.75 | 01-Dec-2006 | 25 | 8.090% | 44,464.99 |
| 2(A) | 0051127250 | Mar-2008 | 01-Feb-2006 | NJ | 90.00 | 132,300.00 | 129,925.42 | 01-Oct-2007 | 15 | 7.090% | 12,364.43 |
| 2(A) | 0051134110 | Jun-2008 | 12-Jan-2006 | FL | 80.00 | 177,600.00 | 173,645.71 | 12-Sep-2007 | 16 | 5.940% | 18,976.18 |
| 2(A) | 0051134210 | Jan-2009 | 01-Jan-2006 | IL | 80.00 | 143,732.00 | 140,548.27 | 01-Oct-2007 | 15 | 6.440% | 15,965.47 |
| 2(A) | 0051135970 | Nov-2008 | 26-Jan-2006 | PA | 80.00 | 188,800.00 | 185,146.39 | 26-Sep-2007 | 16 | 6.690% | 22,607.79 |
| 2(A) | 0051136140 | Dec-2008 | 10-Dec-2005 | TN | 80.00 | 111,920.00 | 108,845.43 | 10-Jul-2008 | 6 | 9.625% | 6,162.68 |

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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) | 0051136440 | Dec-2008 | 01-Jan-2006 | WI | 55.00 | 77,000.00 | 74,987.17 | 01-Jun-2008 | 7 | 10.750% | 5,730.30 |
| 2(A) | 0051136630 | Jun-2008 | 10-Jan-2006 | PA | 80.00 | 182,320.00 | 179,202.19 | 10-Dec-2007 | 13 | 11.090% | 22,063.38 |
| 2(A) | 0051136650 | Dec-2008 | 01-Feb-2006 | OR | 90.00 | 423,000.00 | 411,091.66 | 01-Aug-2008 | 5 | 7.190% | 15,994.92 |
| 2(A) | 0051138500 | Aug-2008 | 04-Jan-2006 | PA | 85.00 | 79,900.00 | 78,822.94 | 04-Feb-2008 | 11 | 12.570% | 9,787.18 |
| 2(A) | 0051139170 | Mar-2009 | 01-Jan-2006 | KS | 80.00 | 112,000.00 | 109,487.47 | 01-Oct-2008 | 3 | 10.340% | 4,527.70 |
| 2(A) | 0051139890 | Feb-2009 | 01-Jan-2006 | IL | 85.00 | 233,750.00 | 225,513.36 | 01-Oct-2008 | 3 | 8.890% | 7,933.86 |
| 2(A) | 0051141410 | Jun-2008 | 12-Jan-2006 | PA | 88.11 | 163,000.00 | 160,846.19 | 12-Aug-2007 | 17 | 8.590% | 25,088.41 |
| 2(A) | 0051142670 | Dec-2008 | 06-Jan-2006 | KS | 80.00 | 244,000.00 | 237,120.81 | 06-Jul-2008 | 6 | 6.990% | 11,072.70 |
| 2(A) | 0051142830 | Jan-2009 | 01-Jan-2006 | WI | 90.00 | 153,000.00 | 149,124.46 | 01-Jul-2008 | 6 | 9.540% | 8,998.57 |
| 2(A) | 0051144330 | Sep-2008 | 01-Feb-2006 | IL | 89.00 | 169,100.00 | 165,047.66 | 01-Apr-2008 | 9 | 9.790% | 12,799.58 |
| 2(A) | 0051144360 | Dec-2008 | 01-Feb-2006 | IL | 80.00 | 316,000.00 | 306,434.81 | 01-Aug-2008 | 5 | 7.230% | 11,993.81 |
| 2(A) | 0051146110 | Jan-2009 | 01-Jan-2006 | MS | 80.00 | 107,972.00 | 107,363.73 | 01-Sep-2008 | 4 | 7.000% | 3,480.33 |
| 2(A) | 0051148200 | Aug-2008 | 01-Jan-2006 | WI | 75.00 | 180,000.00 | 177,121.76 | 01-Mar-2008 | 10 | 11.810% | 18,686.80 |
| 2(A) | 0051150320 | Jan-2009 | 01-Jan-2006 | CA | 80.00 | 216,400.00 | 210,110.16 | 01-Aug-2008 | 5 | 6.940% | 7,868.57 |
| 2(A) | 0051151570 | Mar-2009 | 01-Feb-2006 | MN | 72.34 | 136,000.00 | 132,778.64 | 01-Oct-2008 | 3 | 9.570% | 4,913.13 |
| 2(A) | 0051151920 | Feb-2009 | 12-Jan-2006 | SC | 78.57 | 275,000.00 | 266,688.26 | 12-Oct-2008 | 3 | 7.090% | 8,273.61 |
| 2(A) | 0051152320 | Jun-2008 | 01-Jan-2006 | IA | 80.00 | 85,600.00 | 84,421.34 | 01-Feb-2007 | 23 | 6.240% | 11,859.77 |
| 2(A) | 0051152360 | Feb-2009 | 01-Feb-2006 | ND | 80.00 | 121,952.00 | 118,385.24 | 01-Oct-2008 | 3 | 7.090% | 3,244.06 |
| 2(A) | 0051153930 | Jan-2009 | 12-Jan-2006 | NC | 80.00 | 106,800.00 | 104,343.43 | 12-Aug-2008 | 5 | 8.190% | 4,672.90 |
| 2(A) | 0051154800 | Feb-2009 | 09-Jan-2006 | NC | 80.00 | 106,000.00 | 101,993.30 | 09-Feb-2009 | 0 | 6.990% | 1,105.01 |
| 2(A) | 0051154940 | Feb-2009 | 06-Jan-2006 | NC | 87.35 | 214,000.00 | 210,311.71 | 06-Sep-2008 | 4 | 9.890% | 9,865.10 |
| 2(A) | 0051155150 | Dec-2008 | 05-Dec-2005 | MO | 80.00 | 102,400.00 | 110,657.12 | 05-Jun-2008 | 7 | 5.000% | 3,718.58 |
| 2(A) | 0051156070 | Aug-2008 | 01-Feb-2006 | WI | 85.00 | 119,000.00 | 116,743.16 | 01-Apr-2008 | 9 | 10.940% | 10,281.81 |
| 2(A) | 0051158050 | Nov-2008 | 21-Dec-2005 | OH | 80.00 | 134,400.00 | 130,638.34 | 21-Jul-2008 | 6 | 8.540% | 7,301.24 |
| 2(A) | 0051169350 | Feb-2009 | 01-Feb-2006 | OR | 80.00 | 324,000.00 | 316,343.98 | 01-May-2008 | 8 | 10.240% | 23,314.06 |
| 2(A) | 0051169880 | Jun-2008 | 01-Jan-2006 | OH | 90.00 | 112,500.00 | 110,437.51 | 01-Feb-2008 | 11 | 11.040% | 11,754.53 |
| 2(A) | 0051171400 | Sep-2008 | 01-Feb-2006 | GA | 80.00 | 150,800.00 | 147,464.34 | 01-Mar-2008 | 10 | 10.090% | 13,002.16 |
| 2(A) | 0051171600 | Jan-2009 | 01-Feb-2006 | PA | 90.00 | 73,800.00 | 72,091.42 | 01-Jul-2008 | 6 | 10.490% | 4,748.62 |
| 2(A) | 0051172000 | Jul-2008 | 01-Feb-2006 | OH | 75.00 | 76,500.00 | 76,077.17 | 01-Dec-2006 | 25 | 9.590% | 17,862.57 |
| 2(A) | 0051172060 | Nov-2008 | 16-Dec-2005 | MD | 83.04 | 235,000.00 | 229,267.27 | 16-May-2008 | 8 | 9.990% | 16,942.26 |
| 2(A) | 0051172340 | Jan-2009 | 12-Jan-2006 | GA | 80.00 | 96,960.00 | 95,482.61 | 12-Oct-2007 | 15 | 8.340% | 13,284.72 |
| 2(A) | 0051172730 | Jul-2007 | 09-Jan-2006 | NY | 80.00 | 136,000.00 | 134,662.81 | 09-Feb-2007 | 23 | 7.990% | 24,668.98 |
| 2(A) | 0051173090 | Jan-2009 | 12-Jan-2006 | PA | 86.67 | 143,000.00 | 141,312.04 | 12-Mar-2007 | 22 | 9.040% | 27,983.38 |
| 2(A) | 0051173190 | Feb-2009 | 01-Feb-2006 | OH | 85.00 | 226,950.00 | 222,347.80 | 01-Sep-2008 | 4 | 6.500% | 8,738.82 |
| 2(A) | 0051174100 | Oct-2008 | 23-Dec-2005 | MD | 80.00 | 122,960.00 | 122,300.90 | 23-May-2008 | 8 | 7.750% | 7,351.06 |
| 2(A) | 0051178020 | Oct-2008 | 15-Dec-2005 | FL | 80.00 | 216,000.00 | 210,659.90 | 15-Apr-2008 | 9 | 9.750% | 16,817.35 |
| 2(A) | 0051178960 | Jun-2008 | 07-Dec-2005 | FL | 90.00 | 304,200.00 | 299,549.18 | 07-Dec-2007 | 13 | 11.750% | 40,640.92 |
| 2(A) | 0051180190 | Jun-2008 | 06-Jan-2006 | FL | 67.75 | 172,750.00 | 170,340.09 | 06-Feb-2008 | 11 | 12.740% | 21,459.63 |
| 2(A) | 0051180670 | Jul-2008 | 07-Jan-2006 | FL | 60.00 | 105,000.00 | 103,386.93 | 07-Feb-2008 | 11 | 11.890% | 12,060.99 |
| 2(A) | 0051180690 | Apr-2008 | 07-Jan-2006 | FL | 80.00 | 121,600.00 | 119,784.96 | 07-Oct-2007 | 15 | 8.340% | 16,665.98 |

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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) | 0051181010 | Mar-2009 | 28-Dec-2005 | FL | 85.00 | 225,250.00 | 222,999.85 | 27-May-2007 | 20 | 9.240% | 42,763.89 |
| 2(A) | 0051182940 | Mar-2009 | 21-Dec-2005 | CT | 80.00 | 148,000.00 | 144,705.41 | 21-May-2008 | 8 | 9.590% | 11,418.18 |
| 2(A) | 0051183560 | Oct-2008 | 02-Jan-2006 | FL | 80.00 | 256,000.00 | 250,354.77 | 02-May-2008 | 8 | 7.840% | 15,266.76 |
| 2(A) | 0051184240 | Sep-2008 | 05-Jan-2006 | FL | 80.00 | 184,000.00 | 180,414.68 | 05-Apr-2008 | 9 | 10.920% | 16,019.45 |
| 2(A) | 0051184350 | Mar-2009 | 16-Jan-2006 | NH | 73.68 | 140,000.00 | 136,178.50 | 16-Oct-2008 | 3 | 7.640% | 4,047.55 |
| 2(A) | 0051184770 | Jun-2008 | 02-Jan-2006 | FL | 80.00 | 308,000.00 | 302,421.39 | 02-Oct-2007 | 15 | 7.340% | 37,778.95 |
| 2(A) | 0051185030 | Feb-2008 | 09-Dec-2005 | OH | 80.00 | 152,000.00 | 149,418.52 | 09-Sep-2007 | 16 | 10.625% | 20,755.09 |
| 2(A) | 0051187040 | Feb-2009 | 06-Jan-2006 | RI | 90.00 | 315,000.00 | 307,064.00 | 06-Sep-2008 | 4 | 6.500% | 10,264.19 |
| 2(A) | 0051187400 | Dec-2008 | 01-Jan-2006 | OH | 80.00 | 123,200.00 | 119,895.56 | 01-Aug-2008 | 5 | 8.790% | 5,810.40 |
| 2(A) | 0051189450 | Jun-2008 | 06-Jan-2006 | OH | 83.18 | 116,450.00 | 113,906.79 | 06-Jan-2008 | 12 | 9.990% | 11,822.29 |
| 2(A) | 0051190680 | Mar-2009 | 01-Jan-2006 | OH | 80.00 | 110,400.00 | 115,879.51 | 01-Nov-2008 | 2 | 3.000% | 945.15 |
| 2(A) | 0051195490 | Oct-2008 | 20-Jan-2006 | FL | 85.00 | 233,750.00 | 229,581.93 | 20-May-2008 | 8 | 8.940% | 16,986.72 |
| 2(A) | 0051196160 | Oct-2008 | 04-Jan-2006 | IN | 80.00 | 164,000.00 | 160,517.79 | 04-Jul-2008 | 6 | 9.875% | 10,050.57 |
| 2(A) | 0051214710 | Oct-2008 | 08-Jan-2006 | LA | 80.00 | 66,400.00 | 64,151.54 | 08-Jun-2008 | 7 | 10.940% | 5,075.56 |
| 2(A) | 0051214720 | Dec-2007 | 11-Jan-2006 | MS | 90.00 | 61,110.00 | 60,515.30 | 11-Jul-2007 | 18 | 9.990% | 11,404.44 |
| 2(A) | 0051217120 | Aug-2008 | 15-Jan-2006 | FL | 80.00 | 136,000.00 | 132,847.34 | 15-Mar-2008 | 10 | 7.540% | 9,771.14 |
| 2(A) | 0051222960 | Mar-2009 | 01-Feb-2006 | AZ | 80.00 | 172,000.00 | 170,695.08 | 01-Oct-2008 | 3 | 5.750% | 3,724.43 |
| 2(A) | 0051223030 | Mar-2009 | 01-Feb-2006 | AZ | 80.00 | 104,000.00 | 101,848.00 | 01-Oct-2008 | 3 | 8.920% | 3,567.95 |
| 2(A) | 0051223100 | Jan-2009 | 01-Feb-2006 | AZ | 84.39 | 146,000.00 | 141,854.34 | 01-Sep-2008 | 4 | 6.990% | 4,591.35 |
| 2(A) | 0051240740 | Feb-2009 | 01-Feb-2006 | CA | 78.41 | 305,000.00 | 298,907.62 | 01-Mar-2008 | 10 | 10.540% | 27,727.34 |
| 2(A) | 0051241190 | Feb-2009 | 01-Feb-2006 | CA | 85.00 | 204,000.00 | 199,069.24 | 01-Sep-2008 | 4 | 8.440% | 7,887.03 |
| 2(A) | 0051250210 | Mar-2009 | 01-Feb-2006 | TX | 80.00 | 204,000.00 | 198,923.49 | 01-Oct-2008 | 3 | 9.340% | 7,163.25 |
| 2(A) | 0051258440 | Jan-2008 | 08-Jan-2006 | TN | 80.00 | 91,200.00 | 89,880.37 | 08-Aug-2007 | 17 | 8.090% | 13,304.35 |
| 2(A) | 0051268320 | Jul-2008 | 01-Feb-2006 | IL | 80.00 | 147,920.00 | 145,300.06 | 01-Sep-2007 | 16 | 9.000% | 18,923.91 |
| 2(A) | 0051270930 | Mar-2009 | 01-Feb-2006 | NC | 90.00 | 103,500.00 | 102,089.69 | 01-Feb-2008 | 11 | 12.940% | 12,977.25 |
| 2(A) | 0051284900 | Aug-2008 | 13-Jan-2006 | FL | 90.00 | 169,200.00 | 166,104.44 | 13-Dec-2007 | 13 | 7.740% | 15,370.67 |
| 2(A) | 0051285900 | Feb-2008 | 23-Jan-2006 | FL | 74.12 | 252,000.00 | 248,780.71 | 23-Sep-2007 | 16 | 8.840% | 38,088.82 |
| 2(A) | 0051286200 | Dec-2008 | 12-Jan-2006 | FL | 80.00 | 164,000.00 | 160,427.63 | 12-Jul-2008 | 6 | 8.290% | 8,314.67 |
| 2(A) | 0051289810 | Feb-2009 | 23-Jan-2006 | CT | 55.00 | 150,700.00 | 146,244.82 | 23-May-2008 | 8 | 11.090% | 11,947.43 |
| 2(A) | 0511573700 | Dec-2008 | 22-Dec-2005 | OH | 89.43 | 110,000.00 | 108,160.49 | 22-Feb-2008 | 11 | 11.590% | 12,160.41 |
| 2(B) | 0005104059 | Aug-2008 | 01-Dec-2005 | TX | 80.00 | 74,400.00 | 72,700.44 | 01-May-2008 | 8 | 8.590% | 4,883.76 |
| 2(B) | 0005107537 | Feb-2009 | 01-Jan-2006 | FL | 80.00 | 230,400.00 | 223,625.84 | 01-Oct-2008 | 3 | 7.240% | 6,267.67 |
| 2(B) | 0011293306 | Sep-2008 | 01-Oct-2005 | MS | 85.00 | 57,800.00 | 56,722.81 | 01-Oct-2008 | 3 | 10.175% | 2,283.89 |
| 2(B) | 0011388879 | Jan-2009 | 01-Jan-2006 | FL | 64.94 | 350,000.00 | 339,234.00 | 01-Aug-2008 | 5 | 6.700% | 12,229.05 |
| 2(B) | 0011405231 | Jun-2007 | 01-Jan-2006 | MD | 80.00 | 312,000.00 | 309,657.44 | 01-Jan-2007 | 24 | 8.950% | 56,231.98 |
| 2(B) | 0011411359 | Nov-2008 | 01-Feb-2006 | CA | 83.44 | 680,000.00 | 673,550.23 | 01-Apr-2008 | 9 | 7.775% | 44,832.51 |
| 2(B) | 0011416709 | Aug-2008 | 01-Feb-2006 | NY | 70.00 | 84,000.00 | 82,390.20 | 01-Mar-2008 | 10 | 7.950% | 6,109.76 |
| 2(B) | 0011418205 | Dec-2006 | 01-Feb-2006 | NY | 85.00 | 340,000.00 | 339,485.85 | 01-Jul-2006 | 30 | 8.500% | 72,111.56 |
| 2(B) | 0011423065 | Feb-2009 | 01-Feb-2006 | ID | 20.00 | 29,000.00 | 27,530.58 | 01-Oct-2008 | 3 | 12.400% | 1,362.78 |
| 2(B) | 0011424869 | Jan-2009 | 01-Feb-2006 | MA | 85.00 | 427,550.00 | 422,212.47 | 01-Jul-2008 | 6 | 6.990% | 18,237.94 |

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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) | 0050802240 | Feb-2009 | 10-Nov-2005 | CT | 83.33 | 200,000.00 | 194,608.48 | 10-Sep-2008 | 4 | 7.990% | 7,278.43 |
| 2(B) | 0050927100 | Jan-2009 | 01-Nov-2005 | CA | 83.24 | 308,000.00 | 298,000.93 | 01-Aug-2008 | 5 | 6.840% | 10,985.51 |
| 2(B) | 0050965920 | Aug-2008 | 11-Nov-2005 | FL | 72.69 | 189,000.00 | 184,795.75 | 11-Apr-2008 | 9 | 7.990% | 12,644.39 |
| 2(B) | 0050994130 | Mar-2009 | 13-Nov-2005 | FL | 85.00 | 230,350.00 | 222,348.59 | 13-Sep-2008 | 4 | 6.500% | 6,659.06 |
| 2(B) | 0050999570 | Nov-2008 | 25-Nov-2005 | NC | 80.00 | 75,200.00 | 73,278.44 | 25-May-2008 | 8 | 8.240% | 4,712.39 |
| 2(B) | 0051023840 | Jun-2008 | 05-Dec-2005 | PA | 64.52 | 271,000.00 | 265,541.80 | 05-Sep-2007 | 16 | 6.740% | 24,663.79 |
| 2(B) | 0051039140 | Sep-2008 | 07-Dec-2005 | TX | 80.00 | 52,000.00 | 50,560.22 | 07-Aug-2008 | 5 | 9.040% | 2,514.81 |
| 2(B) | 0051053880 | Feb-2009 | 28-Dec-2005 | OH | 90.00 | 56,700.00 | 55,973.02 | 27-Jul-2008 | 6 | 6.500% | 3,315.91 |
| 2(B) | 0051054410 | Oct-2008 | 16-Dec-2005 | MI | 85.00 | 79,900.00 | 77,412.01 | 16-Dec-2007 | 13 | 8.990% | 3,795.40 |
| 2(B) | 0051057660 | Nov-2008 | 01-Dec-2005 | PA | 80.00 | 100,000.00 | 98,270.94 | 01-Mar-2008 | 10 | 8.890% | 8,212.42 |
| 2(B) | 0051059820 | Oct-2008 | 14-Dec-2005 | OH | 90.00 | 108,000.00 | 105,771.44 | 14-Jun-2008 | 7 | 8.590% | 6,402.88 |
| 2(B) | 0051065100 | Mar-2009 | 03-Dec-2005 | OH | 80.00 | 53,600.00 | 52,798.95 | 03-Jan-2008 | 12 | 9.240% | 5,364.09 |
| 2(B) | 0051078980 | Sep-2008 | 30-Nov-2005 | IN | 85.00 | 73,100.00 | 71,841.20 | 30-Nov-2007 | 14 | 8.290% | 7,423.68 |
| 2(B) | 0051081400 | Nov-2008 | 04-Dec-2005 | KY | 85.00 | 103,700.00 | 101,644.35 | 04-May-2008 | 8 | 8.590% | 6,834.18 |
| 2(B) | 0051082370 | Dec-2008 | 04-Dec-2005 | FL | 80.00 | 272,000.00 | 263,179.02 | 04-Jul-2008 | 6 | 6.690% | 10,830.23 |
| 2(B) | 0051084380 | Mar-2009 | 01-Dec-2005 | CA | 90.00 | 351,000.00 | 339,843.63 | 01-Oct-2008 | 3 | 6.990% | 9,170.73 |
| 2(B) | 0051133770 | Mar-2009 | 18-Dec-2005 | PA | 80.00 | 109,600.00 | 109,007.04 | 18-Jun-2006 | 31 | 7.390% | 20,395.08 |
| 2(B) | 0051135010 | Feb-2009 | 02-Jan-2006 | PA | 90.00 | 76,500.00 | 75,244.67 | 02-Aug-2008 | 5 | 9.920% | 4,129.70 |
| 2(B) | 0051137090 | Feb-2009 | 12-Jan-2006 | PA | 70.32 | 109,000.00 | 105,860.81 | 12-Aug-2008 | 5 | 6.990% | 3,999.48 |
| 2(B) | 0051137450 | Feb-2009 | 18-Jan-2006 | PA | 90.00 | 171,000.00 | 167,123.18 | 18-Jun-2008 | 7 | 6.500% | 8,658.39 |
| 2(B) | 0051147280 | Jan-2009 | 01-Feb-2006 | FL | 79.13 | 455,000.00 | 441,406.75 | 01-Sep-2008 | 4 | 6.790% | 13,845.35 |
| 2(B) | 0051162370 | Nov-2008 | 20-Jan-2006 | OK | 80.00 | 76,000.00 | 74,563.82 | 20-Jun-2008 | 7 | 8.840% | 4,653.78 |
| 2(B) | 0051177970 | Mar-2009 | 17-Dec-2005 | FL | 80.00 | 280,000.00 | 273,310.58 | 17-Jul-2008 | 6 | 6.500% | 12,600.31 |
| 2(B) | 0051182710 | Feb-2009 | 13-Jan-2006 | FL | 83.33 | 135,000.00 | 129,549.63 | 13-Sep-2008 | 4 | 8.590% | 5,232.99 |
| 2(B) | 0051242350 | Feb-2009 | 17-Jan-2006 | PA | 83.30 | 83,300.00 | 81,289.08 | 17-Jul-2008 | 6 | 7.750% | 3,920.18 |
| 2(B) | 0051242510 | Aug-2008 | 18-Jan-2006 | PA | 80.00 | 185,600.00 | 182,730.05 | 18-Jan-2008 | 12 | 8.840% | 17,710.14 |
| 2(B) | 0051297210 | Jan-2009 | 24-Jan-2006 | OH | 80.00 | 220,800.00 | 214,129.03 | 24-Aug-2008 | 5 | 7.190% | 8,339.51 |

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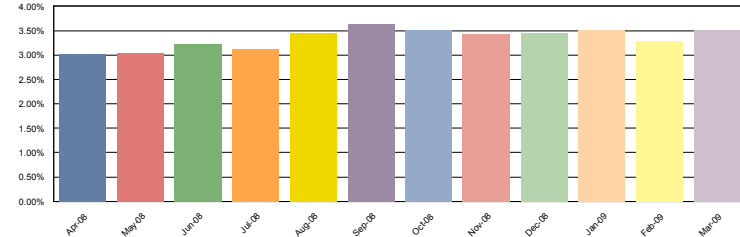
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

Summary

| | |
|----------------------------|---------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 30 |
| Original Principal Balance | 5,458,322.00 |
| Current Actual Balance | 5,421,857.48 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 209 |
| Original Principal Balance | 31,976,302.00 |
| Current Actual Balance | 31,529,816.38 |

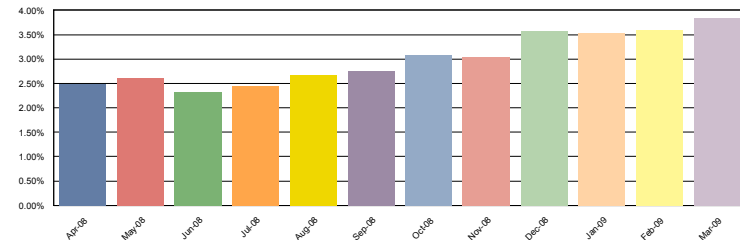
12 Month Bankruptcy History



1(A)

| | |
|----------------------------|--------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 6 |
| Original Principal Balance | 1,105,400.00 |
| Current Actual Balance | 1,100,285.14 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 34 |
| Original Principal Balance | 6,949,757.00 |
| Current Actual Balance | 6,878,181.83 |

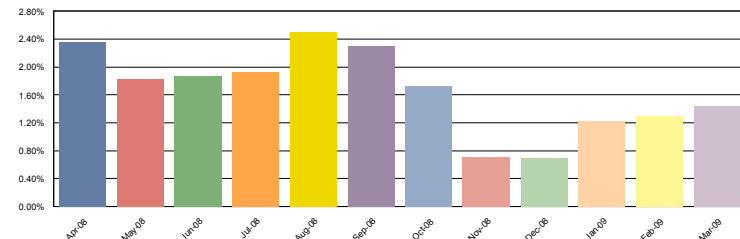
12 Month Bankruptcy History



1(B)

| | |
|----------------------------|------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 2 |
| Original Principal Balance | 103,500.00 |
| Current Actual Balance | 101,789.60 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 8 |
| Original Principal Balance | 436,275.00 |
| Current Actual Balance | 423,776.99 |

12 Month Bankruptcy History



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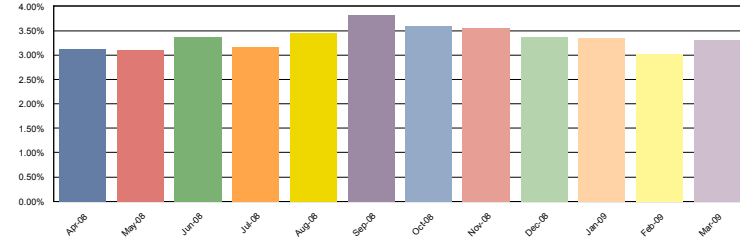
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Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period

2(A)

| | |
|----------------------------|---------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 16 |
| Original Principal Balance | 3,804,342.00 |
| Current Actual Balance | 3,781,465.65 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 105 |
| Original Principal Balance | 19,063,361.00 |
| Current Actual Balance | 18,811,855.68 |

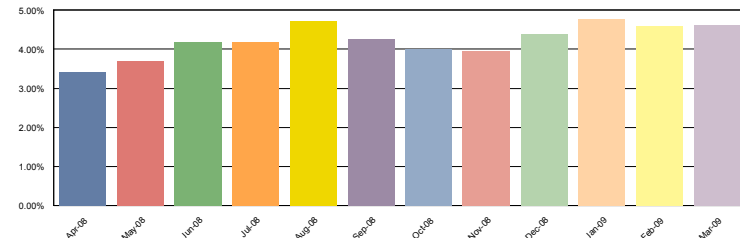
12 Month Bankruptcy History



2(B)

| | |
|----------------------------|--------------|
| New Bankruptcy Loans | |
| Loans in Bankruptcy | 6 |
| Original Principal Balance | 445,080.00 |
| Current Actual Balance | 438,317.09 |
| Current Bankruptcy Total | |
| Loans in Bankruptcy | 62 |
| Original Principal Balance | 5,526,909.00 |
| Current Actual Balance | 5,416,001.88 |

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 | 5 | 7.250% | 5,492.67 |
| 1(A) | 0011332165 | Dec-2006 | 01-Dec-2005 | TN | 72.73 | 40,000.00 | 39,113.91 | 01-Nov-2008 | 2 | 10.875% | 1,351.64 |
| 1(A) | 0011349141 | Jul-2007 | 01-Dec-2005 | NJ | 77.94 | 265,000.00 | 260,743.16 | 01-Oct-2007 | 15 | 10.750% | 36,952.31 |
| 1(A) | 0011357024 | Feb-2009 | 01-Feb-2006 | MD | 76.89 | 49,900.00 | 48,569.33 | 01-Oct-2008 | 3 | 9.625% | 1,874.72 |
| 1(A) | 0011361539 | Jul-2008 | 01-Dec-2005 | NJ | 87.16 | 185,650.00 | 181,085.74 | 01-Feb-2008 | 11 | 8.025% | 13,321.67 |
| 1(A) | 0011363290 | Mar-2009 | 01-Jan-2006 | MA | 80.00 | 158,400.00 | 152,792.46 | 01-Dec-2008 | 1 | 8.625% | 3,101.16 |
| 1(A) | 0011370573 | Jul-2008 | 01-Dec-2005 | CA | 80.00 | 396,000.00 | 388,388.91 | 01-Dec-2008 | 1 | 5.000% | 4,362.95 |
| 1(A) | 0011372428 | Oct-2008 | 01-Jan-2006 | CA | 72.46 | 250,000.00 | 247,260.07 | 01-Jun-2008 | 7 | 9.250% | 16,054.87 |
| 1(A) | 0011374690 | Mar-2009 | 01-Jan-2006 | MA | 82.35 | 350,000.00 | 356,426.52 | 01-Aug-2008 | 5 | 6.975% | 13,420.87 |
| 1(A) | 0011384971 | Aug-2008 | 01-Jan-2006 | TX | 95.00 | 73,150.00 | 74,768.62 | 01-Sep-2008 | 4 | 9.990% | 3,542.45 |

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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 |
|-------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 1(A) | 0011387228 | Dec-2008 | 01-Jan-2006 | WI | 80.00 | 126,400.00 | 123,226.87 | 01-May-2008 | 8 | 10.250% | 9,855.38 |
| 1(A) | 0011388075 | May-2007 | 01-Jan-2006 | MA | 95.00 | 380,000.00 | 370,837.04 | 01-Jul-2008 | 6 | 10.125% | 23,553.36 |
| 1(A) | 0011389472 | Apr-2008 | 01-Feb-2006 | RI | 86.40 | 216,000.00 | 209,929.40 | 01-Feb-2009 | 0 | 7.990% | 2,621.77 |
| 1(A) | 0011393992 | Feb-2009 | 01-Feb-2006 | KS | 80.00 | 139,200.00 | 134,971.32 | 01-Feb-2009 | 0 | 8.250% | 1,744.11 |
| 1(A) | 0011395908 | Feb-2008 | 01-Jan-2006 | IL | 94.24 | 254,457.00 | 249,322.07 | 01-Jun-2008 | 7 | 8.500% | 14,912.85 |
| 1(A) | 0011396163 | Feb-2009 | 01-Jan-2006 | AZ | 90.00 | 288,000.00 | 287,706.49 | 01-Jun-2008 | 7 | 9.000% | 20,738.86 |
| 1(A) | 0011397561 | Oct-2008 | 01-Feb-2006 | CA | 80.00 | 384,000.00 | 384,000.00 | 01-Apr-2008 | 9 | 9.000% | 31,240.00 |
| 1(A) | 0011398092 | Nov-2008 | 01-Feb-2006 | TX | 80.00 | 122,400.00 | 126,504.65 | 01-Feb-2008 | 11 | 7.950% | 10,096.17 |
| 1(A) | 0011400605 | Jan-2008 | 01-Jan-2006 | FL | 86.96 | 180,000.00 | 176,393.90 | 01-Mar-2008 | 10 | 10.375% | 14,141.87 |
| 1(A) | 0011402034 | Sep-2007 | 01-Feb-2006 | WA | 79.72 | 231,200.00 | 227,218.05 | 01-Feb-2008 | 11 | 9.125% | 24,191.48 |
| 1(A) | 0011402839 | Mar-2009 | 01-Feb-2006 | PA | 84.62 | 55,000.00 | 53,710.78 | 01-Oct-2008 | 3 | 9.250% | 2,006.01 |
| 1(A) | 0011404608 | Dec-2008 | 01-Feb-2006 | CA | 80.00 | 356,000.00 | 355,567.23 | 01-Jul-2008 | 6 | 6.990% | 15,384.24 |
| 1(A) | 0011404931 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 340,800.00 | 337,905.14 | 01-Feb-2008 | 11 | 9.875% | 34,969.02 |
| 1(A) | 0011405542 | Mar-2009 | 01-Jan-2006 | TX | 80.00 | 87,200.00 | 85,143.32 | 01-Sep-2008 | 4 | 9.375% | 3,880.83 |
| 1(A) | 0011408358 | Jan-2009 | 01-Feb-2006 | AZ | 80.00 | 256,000.00 | 254,835.23 | 01-Dec-2008 | 1 | 5.500% | 3,181.16 |
| 1(A) | 0011411104 | May-2008 | 01-Jan-2006 | VA | 92.00 | 253,000.00 | 245,601.77 | 01-Sep-2008 | 4 | 9.250% | 10,649.54 |
| 1(A) | 0011411621 | Mar-2009 | 01-Feb-2006 | GA | 80.00 | 114,000.00 | 114,306.92 | 01-Aug-2008 | 5 | 6.045% | 3,684.00 |
| 1(A) | 0011413253 | Dec-2007 | 01-Feb-2006 | TN | 80.00 | 95,200.00 | 94,387.14 | 01-Aug-2008 | 5 | 9.750% | 5,188.06 |
| 1(A) | 0011414055 | Dec-2006 | 01-Feb-2006 | MI | 80.00 | 132,000.00 | 128,523.57 | 01-Nov-2008 | 2 | 8.225% | 3,520.05 |
| 1(A) | 0011414604 | Oct-2008 | 01-Feb-2006 | IN | 85.00 | 114,750.00 | 115,935.68 | 01-Feb-2009 | 0 | 5.700% | 1,005.44 |
| 1(A) | 0011421844 | Nov-2008 | 01-Feb-2006 | TN | 80.00 | 81,600.00 | 80,854.60 | 01-Feb-2007 | 23 | 8.970% | 14,612.04 |
| 1(A) | 0011425631 | Dec-2008 | 01-Feb-2006 | MN | 89.66 | 390,000.00 | 380,058.24 | 01-Jul-2008 | 6 | 9.125% | 22,277.15 |
| 1(A) | 0011427826 | Nov-2008 | 01-Feb-2006 | TX | 85.00 | 140,250.00 | 139,299.48 | 01-May-2008 | 8 | 8.750% | 10,728.35 |
| 1(A) | 0011431170 | Oct-2007 | 01-Feb-2006 | ME | 95.00 | 300,200.00 | 312,882.47 | 01-Dec-2008 | 1 | 7.850% | 5,744.07 |
| 1(B) | 0011357025 | Feb-2009 | 01-Feb-2006 | MD | 23.11 | 15,000.00 | 14,324.03 | 01-Nov-2008 | 2 | 10.250% | 348.85 |
| 1(B) | 0011363291 | Mar-2009 | 01-Jan-2006 | MA | 20.00 | 39,600.00 | 38,644.07 | 01-Nov-2008 | 2 | 9.990% | 916.22 |
| 1(B) | 0011374484 | Dec-2008 | 01-Jan-2006 | FL | 20.00 | 81,000.00 | 80,450.38 | 01-Jun-2007 | 19 | 11.250% | 2,881.05 |
| 1(B) | 0011404932 | Mar-2009 | 01-Jan-2006 | CA | 15.00 | 63,900.00 | 63,145.53 | 01-May-2008 | 8 | 10.990% | 1,103.74 |
| 1(B) | 0011409013 | Jan-2009 | 01-Feb-2006 | AZ | 20.00 | 64,000.00 | 62,807.18 | 01-Sep-2008 | 4 | 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 | 4 | 9.990% | 596.89 |
| 1(B) | 0011419413 | Jun-2007 | 01-Jan-2006 | AR | 85.00 | 47,175.00 | 42,171.96 | 01-Jan-2009 | 0 | 9.750% | 648.94 |
| 1(B) | 0011424179 | Jan-2009 | 01-Feb-2006 | FL | 60.61 | 100,000.00 | 97,060.05 | 01-Feb-2009 | 0 | 8.050% | 1,221.88 |
| 2(A) | 0005101870 | Aug-2008 | 01-Dec-2005 | NC | 80.00 | 87,200.00 | 85,133.25 | 01-Mar-2008 | 10 | 9.875% | 7,536.04 |
| 2(A) | 0005102096 | Dec-2008 | 01-Dec-2005 | NY | 80.00 | 216,000.00 | 209,262.96 | 01-Sep-2008 | 4 | 5.000% | 4,691.28 |
| 2(A) | 0005102394 | Jan-2008 | 01-Dec-2005 | MO | 80.00 | 103,200.00 | 100,810.77 | 01-Aug-2008 | 5 | 10.625% | 5,707.82 |
| 2(A) | 0005103252 | Mar-2008 | 09-Dec-2005 | TN | 80.00 | 103,600.00 | 99,538.94 | 09-Jan-2009 | 0 | 5.000% | 747.09 |
| 2(A) | 0005114272 | Nov-2008 | 01-Feb-2006 | WI | 80.00 | 256,000.00 | 252,218.18 | 01-Jun-2007 | 19 | 6.940% | 35,090.07 |
| 2(A) | 0011280421 | Feb-2009 | 01-Oct-2005 | MS | 95.00 | 57,000.00 | 56,031.00 | 01-Mar-2008 | 10 | 9.375% | 4,954.54 |
| 2(A) | 0011320684 | Mar-2009 | 01-Dec-2005 | TX | 80.00 | 93,520.00 | 91,034.78 | 01-Aug-2008 | 5 | 11.375% | 5,538.36 |
| 2(A) | 0011338614 | Sep-2008 | 01-Jan-2006 | DC | 95.00 | 686,850.00 | 682,117.84 | 01-Mar-2008 | 10 | 9.375% | 65,377.06 |

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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) | 0011346411 | Mar-2009 | 01-Dec-2005 | CA | 95.00 | 356,250.00 | 366,336.61 | 01-Jun-2008 | 7 | 8.100% | 20,810.87 |
| 2(A) | 0011365858 | Apr-2007 | 01-Dec-2005 | VA | 80.00 | 64,000.00 | 62,742.20 | 01-Mar-2008 | 10 | 10.875% | 6,176.72 |
| 2(A) | 0011366096 | Mar-2009 | 01-Dec-2005 | IL | 80.00 | 151,920.00 | 147,224.45 | 01-Aug-2008 | 5 | 7.500% | 6,087.05 |
| 2(A) | 0011371422 | May-2008 | 01-Feb-2006 | TX | 80.00 | 113,520.00 | 111,244.18 | 01-Apr-2008 | 9 | 8.250% | 8,989.20 |
| 2(A) | 0011374617 | Nov-2007 | 01-Jan-2006 | VA | 95.00 | 65,835.00 | 65,835.00 | 01-Sep-2008 | 4 | 10.375% | 3,230.04 |
| 2(A) | 0011374934 | Nov-2008 | 01-Jan-2006 | CA | 80.00 | 207,200.00 | 205,045.90 | 01-Dec-2007 | 13 | 8.625% | 22,122.10 |
| 2(A) | 0011381093 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 236,000.00 | 236,000.00 | 01-Mar-2008 | 10 | 6.950% | 15,222.00 |
| 2(A) | 0011384713 | Sep-2008 | 01-Feb-2006 | CA | 80.00 | 500,000.00 | 493,783.10 | 01-Mar-2008 | 10 | 8.500% | 41,295.03 |
| 2(A) | 0011388180 | Jan-2009 | 01-Jan-2006 | CA | 89.79 | 637,500.00 | 651,543.14 | 01-Mar-2008 | 10 | 7.500% | 45,378.10 |
| 2(A) | 0011391468 | Aug-2008 | 01-Feb-2006 | CA | 80.00 | 236,000.00 | 232,888.11 | 01-Apr-2008 | 9 | 8.500% | 17,694.82 |
| 2(A) | 0011392485 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 583,200.00 | 578,442.59 | 01-Nov-2007 | 14 | 8.875% | 68,464.32 |
| 2(A) | 0011395670 | Mar-2008 | 01-Feb-2006 | NH | 80.00 | 162,800.00 | 159,022.01 | 01-Jul-2008 | 6 | 8.750% | 9,122.38 |
| 2(A) | 0011396305 | Mar-2009 | 01-Jan-2006 | CA | 80.00 | 313,600.00 | 310,665.65 | 01-May-2008 | 8 | 10.250% | 25,096.59 |
| 2(A) | 0011397165 | Oct-2006 | 01-Jan-2006 | TN | 80.00 | 151,200.00 | 148,160.36 | 01-Jun-2008 | 7 | 9.375% | 10,300.84 |
| 2(A) | 0011401784 | Mar-2009 | 01-Jan-2006 | MD | 80.00 | 536,800.00 | 528,942.51 | 01-Aug-2008 | 5 | 6.750% | 19,255.28 |
| 2(A) | 0011405852 | Jan-2009 | 01-Feb-2006 | NY | 70.83 | 425,000.00 | 420,782.56 | 01-May-2007 | 20 | 10.000% | 73,862.74 |
| 2(A) | 0011405960 | Dec-2007 | 01-Jan-2006 | MD | 80.00 | 200,000.00 | 198,445.61 | 01-Feb-2008 | 11 | 9.000% | 19,945.84 |
| 2(A) | 0011407199 | Apr-2008 | 01-Feb-2006 | TX | 80.00 | 163,570.00 | 163,570.00 | 01-May-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 | 15 | 9.375% | 75,409.49 |
| 2(A) | 0011412617 | Jun-2008 | 01-Feb-2006 | GA | 80.00 | 85,040.00 | 85,040.00 | 01-Apr-2008 | 9 | 9.625% | 7,963.67 |
| 2(A) | 0011413995 | Sep-2007 | 01-Feb-2006 | VA | 80.00 | 184,800.00 | 181,135.64 | 01-Oct-2008 | 3 | 11.125% | 7,954.56 |
| 2(A) | 0011414625 | Nov-2007 | 01-Feb-2006 | DC | 90.00 | 720,000.00 | 712,068.50 | 01-May-2007 | 20 | 8.875% | 116,562.92 |
| 2(A) | 0011414838 | Sep-2008 | 01-Feb-2006 | OR | 90.00 | 396,000.00 | 391,847.09 | 01-Apr-2008 | 9 | 10.500% | 36,859.39 |
| 2(A) | 0011415913 | Nov-2008 | 01-Feb-2006 | CA | 80.00 | 444,000.00 | 438,377.57 | 01-Sep-2008 | 4 | 7.200% | 14,669.31 |
| 2(A) | 0011416256 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 240,000.00 | 241,970.52 | 01-Feb-2009 | 0 | 8.278% | 3,138.05 |
| 2(A) | 0011417244 | Apr-2008 | 01-Feb-2006 | TX | 80.00 | 249,600.00 | 247,618.90 | 01-Jun-2008 | 7 | 9.125% | 17,619.49 |
| 2(A) | 0011417417 | Dec-2008 | 01-Feb-2006 | CA | 68.75 | 110,000.00 | 109,927.31 | 01-Dec-2008 | 1 | 8.500% | 2,232.90 |
| 2(A) | 0011419085 | Mar-2009 | 01-Feb-2006 | CA | 80.00 | 476,000.00 | 470,308.59 | 01-Mar-2008 | 10 | 7.750% | 38,550.70 |
| 2(A) | 0011423161 | Oct-2007 | 01-Feb-2006 | NJ | 80.00 | 248,000.00 | 244,455.19 | 01-Mar-2008 | 10 | 10.625% | 27,129.12 |
| 2(A) | 0011424436 | Mar-2009 | 01-Feb-2006 | FL | 80.00 | 188,000.00 | 186,541.91 | 01-Aug-2007 | 17 | 9.625% | 25,401.36 |
| 2(A) | 0011425575 | Feb-2009 | 01-Feb-2006 | AZ | 80.00 | 236,800.00 | 235,121.53 | 01-Jun-2008 | 7 | 10.500% | 18,112.49 |
| 2(A) | 0011425983 | Sep-2008 | 01-Feb-2006 | FL | 85.00 | 297,500.00 | 297,499.97 | 01-Jun-2008 | 7 | 7.120% | 14,770.89 |
| 2(A) | 0011426714 | Feb-2009 | 01-Feb-2006 | CA | 80.00 | 236,000.00 | 231,451.96 | 01-Aug-2008 | 5 | 10.500% | 13,721.48 |
| 2(A) | 0011429706 | Feb-2009 | 01-Feb-2006 | FL | 80.00 | 180,000.00 | 177,937.64 | 01-Jun-2007 | 19 | 10.000% | 28,911.07 |
| 2(A) | 0011430133 | Feb-2009 | 01-Feb-2006 | ID | 80.00 | 204,955.00 | 203,960.98 | 01-May-2008 | 8 | 10.750% | 19,111.89 |
| 2(A) | 0050561870 | Aug-2008 | 10-Jul-2005 | LA | 80.00 | 88,000.00 | 84,919.92 | 10-Aug-2008 | 5 | 9.250% | 4,222.37 |
| 2(A) | 0050815740 | Dec-2006 | 01-Oct-2005 | MI | 80.00 | 89,600.00 | 86,770.28 | 01-May-2008 | 8 | 9.625% | 6,579.49 |
| 2(A) | 0050853690 | Jan-2009 | 25-Sep-2005 | VA | 80.00 | 115,960.00 | 112,130.36 | 25-Dec-2007 | 13 | 9.390% | 12,537.42 |
| 2(A) | 0050871810 | Feb-2009 | 01-Oct-2005 | VA | 80.00 | 148,000.00 | 144,179.86 | 01-Aug-2008 | 5 | 9.390% | 7,540.94 |
| 2(A) | 0050901520 | Jun-2006 | 24-Nov-2005 | TN | 80.00 | 55,920.00 | 54,813.40 | 24-Aug-2008 | 5 | 10.750% | 3,258.83 |

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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) | 0050930310 | Jan-2008 | 01-Dec-2005 | CA | 80.00 | 423,920.00 | 409,586.17 | 01-Sep-2008 | 4 | 8.750% | 16,204.64 |
| 2(A) | 0050951840 | Nov-2007 | 01-Dec-2005 | NY | 80.00 | 54,400.00 | 53,237.07 | 01-Sep-2008 | 4 | 11.240% | 2,766.30 |
| 2(A) | 0050954910 | Jul-2007 | 01-Dec-2005 | OH | 80.00 | 240,000.00 | 235,115.35 | 01-Jul-2008 | 6 | 11.220% | 15,987.49 |
| 2(A) | 0050957040 | Dec-2008 | 07-Dec-2005 | GA | 90.00 | 81,000.00 | 81,344.47 | 07-Jan-2009 | 0 | 2.250% | 237.53 |
| 2(A) | 0050965230 | Mar-2008 | 30-Oct-2005 | IN | 80.00 | 88,000.00 | 85,065.47 | 30-Dec-2008 | 1 | 9.125% | 1,834.22 |
| 2(A) | 0050994790 | Mar-2009 | 28-Nov-2005 | MI | 80.00 | 75,120.00 | 78,437.39 | 28-Sep-2008 | 4 | 4.250% | 1,467.05 |
| 2(A) | 0051008370 | Nov-2008 | 21-Nov-2005 | TN | 80.00 | 63,920.00 | 62,430.04 | 21-Jan-2009 | 0 | 10.625% | 1,053.79 |
| 2(A) | 0051010320 | Apr-2007 | 24-Nov-2005 | NC | 80.00 | 135,760.00 | 132,856.45 | 24-Aug-2008 | 5 | 10.375% | 7,599.50 |
| 2(A) | 0051014810 | Sep-2008 | 01-Dec-2005 | SC | 90.00 | 94,500.00 | 91,903.58 | 01-Jun-2008 | 7 | 9.875% | 6,067.02 |
| 2(A) | 0051015570 | Dec-2007 | 07-Dec-2005 | TN | 80.00 | 80,000.00 | 77,586.27 | 07-Nov-2008 | 2 | 9.625% | 2,298.71 |
| 2(A) | 0051017140 | Jun-2008 | 01-Dec-2005 | PA | 80.00 | 142,400.00 | 138,873.29 | 01-Nov-2008 | 2 | 10.740% | 4,736.43 |
| 2(A) | 0051019130 | Dec-2007 | 01-Dec-2005 | KS | 80.00 | 77,200.00 | 75,421.47 | 01-Nov-2008 | 2 | 11.125% | 2,669.20 |
| 2(A) | 0051020840 | Feb-2008 | 01-Dec-2005 | NC | 80.00 | 67,120.00 | 65,580.56 | 01-Nov-2008 | 2 | 11.125% | 2,320.93 |
| 2(A) | 0051026080 | Jan-2007 | 22-Dec-2005 | TN | 80.00 | 112,000.00 | 108,738.07 | 22-Dec-2008 | 1 | 9.990% | 2,579.81 |
| 2(A) | 0051027380 | Aug-2007 | 08-Dec-2005 | TN | 80.00 | 64,000.00 | 62,376.02 | 08-Sep-2008 | 4 | 10.375% | 2,923.26 |
| 2(A) | 0051028830 | Aug-2008 | 01-Jan-2006 | GA | 80.00 | 128,000.00 | 125,229.09 | 01-Feb-2009 | 0 | 10.750% | 2,139.89 |
| 2(A) | 0051039910 | Jun-2008 | 01-Dec-2005 | TX | 80.00 | 65,600.00 | 64,242.38 | 01-Jun-2008 | 7 | 10.990% | 4,775.26 |
| 2(A) | 0051045220 | Mar-2009 | 05-Jan-2006 | MI | 88.03 | 103,000.00 | 113,285.49 | 05-Oct-2008 | 3 | 7.125% | 4,292.00 |
| 2(A) | 0051045860 | Oct-2007 | 24-Nov-2005 | MI | 80.00 | 72,000.00 | 70,478.47 | 24-Apr-2008 | 9 | 9.875% | 6,045.06 |
| 2(A) | 0051047190 | Jan-2007 | 09-Dec-2005 | MI | 78.43 | 280,000.00 | 274,115.02 | 09-Jun-2008 | 7 | 9.990% | 20,159.05 |
| 2(A) | 0051047590 | Mar-2009 | 14-Dec-2005 | OH | 80.00 | 188,800.00 | 185,556.29 | 14-Aug-2007 | 17 | 10.250% | 25,888.90 |
| 2(A) | 0051058380 | Apr-2007 | 01-Dec-2005 | OH | 80.00 | 112,000.00 | 109,192.91 | 01-Mar-2008 | 10 | 9.590% | 9,342.89 |
| 2(A) | 0051059710 | Jun-2008 | 01-Jan-2006 | NY | 80.00 | 56,960.00 | 55,709.78 | 01-Mar-2008 | 10 | 10.190% | 4,972.12 |
| 2(A) | 0051061050 | Dec-2007 | 01-Jan-2006 | WA | 80.00 | 230,720.00 | 224,687.21 | 01-May-2008 | 8 | 9.750% | 16,074.11 |
| 2(A) | 0051073240 | Mar-2009 | 08-Dec-2005 | FL | 80.00 | 104,000.00 | 100,254.04 | 08-Dec-2008 | 1 | 9.240% | 2,190.54 |
| 2(A) | 0051074650 | Feb-2008 | 28-Nov-2005 | NH | 80.00 | 117,600.00 | 113,995.90 | 28-Jul-2008 | 6 | 8.250% | 5,854.69 |
| 2(A) | 0051078990 | Jul-2006 | 04-Dec-2005 | OH | 80.00 | 128,000.00 | 124,102.45 | 04-Nov-2008 | 2 | 9.625% | 3,671.72 |
| 2(A) | 0051079140 | Jun-2008 | 01-Jan-2006 | MA | 80.00 | 139,920.00 | 137,075.63 | 01-Dec-2007 | 13 | 10.190% | 15,533.49 |
| 2(A) | 0051080770 | Feb-2008 | 02-Dec-2005 | OH | 80.00 | 106,400.00 | 103,317.47 | 02-Sep-2008 | 4 | 10.250% | 4,276.14 |
| 2(A) | 0051114650 | Mar-2009 | 18-Jan-2006 | FL | 65.73 | 117,000.00 | 115,391.09 | 18-Nov-2007 | 14 | 9.140% | 16,537.28 |
| 2(A) | 0051128340 | Nov-2006 | 01-Feb-2006 | VA | 70.00 | 115,500.00 | 113,730.68 | 01-Sep-2008 | 4 | 10.750% | 5,658.50 |
| 2(A) | 0051135400 | Jul-2008 | 01-Jan-2006 | TN | 80.00 | 128,000.00 | 127,028.95 | 01-Mar-2007 | 22 | 9.640% | 26,909.52 |
| 2(A) | 0051140420 | Aug-2006 | 01-Jan-2006 | TN | 80.00 | 147,628.00 | 143,511.46 | 01-Mar-2009 | (1) | 9.625% | 1,092.01 |
| 2(A) | 0051140960 | Aug-2008 | 17-Dec-2005 | TN | 80.00 | 92,800.00 | 90,930.64 | 17-May-2008 | 8 | 9.990% | 7,478.66 |
| 2(A) | 0051141100 | Mar-2009 | 01-Jan-2006 | IL | 90.00 | 150,300.00 | 145,699.72 | 01-Jan-2009 | 0 | 9.250% | 2,124.03 |
| 2(A) | 0051141800 | Aug-2008 | 07-Jan-2006 | MO | 80.00 | 106,800.00 | 103,718.80 | 07-Feb-2009 | 0 | 9.250% | 1,514.15 |
| 2(A) | 0051143700 | Sep-2007 | 16-Jan-2006 | TN | 80.00 | 72,000.00 | 70,813.66 | 16-Nov-2008 | 2 | 11.690% | 2,618.35 |
| 2(A) | 0051144780 | Aug-2007 | 01-Feb-2006 | MO | 80.00 | 56,000.00 | 54,787.52 | 01-Jan-2009 | 0 | 10.375% | 945.38 |
| 2(A) | 0051148320 | Oct-2008 | 07-Jan-2006 | TX | 80.00 | 105,184.00 | 102,921.20 | 07-Nov-2008 | 2 | 10.340% | 3,402.28 |
| 2(A) | 0051152000 | Sep-2006 | 05-Jan-2006 | NC | 80.00 | 156,156.00 | 152,855.19 | 05-Jun-2008 | 7 | 9.750% | 10,742.58 |

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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) | 0051152980 | May-2007 | 05-Jan-2006 | SC | 80.00 | 113,600.00 | 111,339.27 | 05-Feb-2008 | 11 | 10.560% | 11,373.19 |
| 2(A) | 0051156570 | Oct-2008 | 20-Dec-2005 | MO | 90.00 | 106,650.00 | 104,554.33 | 20-Aug-2008 | 5 | 10.640% | 6,434.99 |
| 2(A) | 0051156630 | Jul-2008 | 07-Jan-2006 | NC | 84.91 | 95,100.00 | 93,208.20 | 07-May-2008 | 8 | 11.040% | 7,564.10 |
| 2(A) | 0051157610 | Oct-2008 | 10-Jan-2006 | MO | 80.00 | 73,600.00 | 71,850.12 | 10-Oct-2008 | 3 | 9.690% | 2,756.67 |
| 2(A) | 0051158810 | Jan-2009 | 02-Jan-2006 | MI | 90.00 | 137,700.00 | 134,447.50 | 02-Jul-2008 | 6 | 8.390% | 7,057.61 |
| 2(A) | 0051160840 | Oct-2008 | 01-Jan-2006 | MI | 80.00 | 99,920.00 | 98,401.45 | 01-Jan-2008 | 12 | 11.820% | 12,239.56 |
| 2(A) | 0051163540 | Apr-2007 | 14-Jan-2006 | MI | 80.00 | 64,000.00 | 63,108.67 | 14-Oct-2008 | 3 | 12.390% | 3,136.87 |
| 2(A) | 0051165470 | Jan-2008 | 01-Jan-2006 | MI | 80.00 | 84,800.00 | 83,200.97 | 01-Aug-2008 | 5 | 10.640% | 5,069.32 |
| 2(A) | 0051167520 | Jun-2008 | 01-Jan-2006 | GA | 80.00 | 159,200.00 | 155,024.18 | 01-Aug-2008 | 5 | 8.890% | 7,613.02 |
| 2(A) | 0051169080 | Mar-2009 | 01-Jan-2006 | GA | 80.00 | 130,832.00 | 127,344.54 | 01-Sep-2008 | 4 | 7.590% | 4,503.86 |
| 2(A) | 0051248030 | Aug-2007 | 12-Jan-2006 | MO | 80.00 | 134,800.00 | 131,919.21 | 12-Oct-2008 | 3 | 10.250% | 5,383.60 |
| 2(A) | 0051248730 | Aug-2008 | 01-Feb-2006 | WI | 90.00 | 149,400.00 | 146,205.67 | 01-Feb-2009 | 0 | 10.250% | 2,376.53 |
| 2(A) | 0051249640 | Oct-2008 | 01-Feb-2006 | TX | 80.00 | 148,800.00 | 145,314.40 | 01-Jun-2008 | 7 | 10.490% | 9,806.70 |
| 2(A) | 0051253450 | Jun-2008 | 01-Feb-2006 | KS | 80.00 | 52,400.00 | 51,865.27 | 01-Jun-2007 | 19 | 8.840% | 8,988.25 |
| 2(A) | 0051256940 | Feb-2008 | 01-Feb-2006 | MN | 80.00 | 160,000.00 | 156,189.71 | 01-Jun-2008 | 7 | 9.990% | 9,954.02 |
| 2(A) | 0051257670 | Dec-2008 | 07-Jan-2006 | TN | 80.00 | 86,400.00 | 84,322.44 | 07-Sep-2008 | 4 | 9.500% | 3,808.31 |
| 2(A) | 0051265000 | Sep-2008 | 01-Feb-2006 | MO | 80.00 | 88,000.00 | 85,734.89 | 01-Sep-2008 | 4 | 8.990% | 3,580.91 |
| 2(B) | 0005114605 | Dec-2007 | 05-Jan-2006 | TX | 74.79 | 104,700.00 | 101,853.83 | 05-Aug-2008 | 5 | 7.790% | 4,323.45 |
| 2(B) | 0011322969 | Feb-2008 | 01-Dec-2005 | GA | 20.00 | 36,000.00 | 35,495.25 | 01-Aug-2008 | 5 | 10.875% | 1,838.98 |
| 2(B) | 0011366101 | Mar-2009 | 01-Dec-2005 | IL | 20.00 | 37,980.00 | 37,450.02 | 01-Aug-2008 | 5 | 10.900% | 1,297.29 |
| 2(B) | 0011367208 | May-2007 | 01-Jan-2006 | IN | 95.00 | 61,750.00 | 61,007.22 | 01-May-2008 | 8 | 10.900% | 5,275.61 |
| 2(B) | 0011367272 | Feb-2009 | 01-Feb-2006 | CA | 20.00 | 67,687.00 | 67,133.63 | 01-Aug-2007 | 17 | 10.500% | 2,794.57 |
| 2(B) | 0011371425 | May-2008 | 01-Feb-2006 | TX | 20.00 | 28,380.00 | 27,873.73 | 01-Jun-2008 | 7 | 9.990% | 0.00 |
| 2(B) | 0011374313 | Feb-2009 | 01-Jan-2006 | CT | 20.00 | 57,800.00 | 56,656.42 | 01-Nov-2008 | 2 | 9.490% | 1,272.51 |
| 2(B) | 0011384720 | Sep-2008 | 01-Feb-2006 | CA | 20.00 | 125,000.00 | 123,673.94 | 01-Dec-2007 | 13 | 10.250% | 4,016.27 |
| 2(B) | 0011391469 | Aug-2008 | 01-Feb-2006 | CA | 20.00 | 59,000.00 | 58,375.84 | 01-Nov-2007 | 14 | 10.250% | 2,369.26 |
| 2(B) | 0011395730 | Mar-2008 | 01-Feb-2006 | NH | 20.00 | 40,700.00 | 40,140.27 | 01-Nov-2008 | 2 | 11.250% | 0.00 |
| 2(B) | 0011396306 | Mar-2009 | 01-Jan-2006 | CA | 20.00 | 78,400.00 | 77,216.01 | 01-Aug-2008 | 5 | 10.500% | 1,929.36 |
| 2(B) | 0011396843 | Jan-2009 | 01-Jan-2006 | MA | 20.00 | 37,000.00 | 36,510.96 | 01-Aug-2008 | 5 | 10.990% | 957.04 |
| 2(B) | 0011397167 | Oct-2006 | 01-Jan-2006 | TN | 20.00 | 37,800.00 | 37,009.24 | 01-Jul-2008 | 6 | 8.500% | 493.27 |
| 2(B) | 0011397567 | Oct-2008 | 01-Feb-2006 | CA | 20.00 | 96,000.00 | 94,573.26 | 01-Mar-2008 | 10 | 9.250% | 2,755.72 |
| 2(B) | 0011401785 | Mar-2009 | 01-Jan-2006 | MD | 20.00 | 134,200.00 | 131,713.73 | 01-Aug-2008 | 5 | 9.750% | 3,043.95 |
| 2(B) | 0011404607 | Dec-2008 | 01-Feb-2006 | CA | 20.00 | 89,000.00 | 87,285.64 | 01-Jul-2008 | 6 | 8.750% | 1,798.95 |
| 2(B) | 0011405481 | Jan-2009 | 01-Feb-2006 | NV | 20.00 | 88,910.00 | 87,771.16 | 01-Mar-2008 | 10 | 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 | 27 | 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 | 11 | 11.500% | 0.00 |
| 2(B) | 0011407200 | Apr-2008 | 01-Feb-2006 | TX | 20.00 | 40,893.00 | 40,364.40 | 01-Nov-2007 | 14 | 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 | 10 | 9.250% | 889.87 |
| 2(B) | 0011410069 | Jan-2008 | 01-Jan-2006 | MD | 20.00 | 67,000.00 | 66,734.75 | 01-Jan-2007 | 24 | 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 | 11 | 10.750% | 3,776.25 |

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|-------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| 2(B) | 0011411185 | Sep-2008 | 01-Feb-2006 | IL | 15.63 | 50,000.00 | 46,745.17 | 01-Mar-2008 | 10 | 9.990% | 1,107.86 |
| 2(B) | 0011411623 | Mar-2009 | 01-Feb-2006 | GA | 20.00 | 28,500.00 | 28,166.21 | 01-Oct-2008 | 3 | 11.750% | 264.06 |
| 2(B) | 0011411825 | May-2008 | 01-Feb-2006 | ME | 80.00 | 190,400.00 | 187,957.82 | 01-Jun-2007 | 19 | 8.990% | 27,734.87 |
| 2(B) | 0011412604 | Mar-2008 | 01-Feb-2006 | TN | 20.00 | 26,300.00 | 25,848.11 | 01-Feb-2008 | 11 | 8.500% | 0.00 |
| 2(B) | 0011412623 | Jun-2008 | 01-Feb-2006 | GA | 20.00 | 21,260.00 | 21,062.40 | 01-Apr-2008 | 9 | 11.750% | 0.00 |
| 2(B) | 0011413256 | Dec-2007 | 01-Feb-2006 | TN | 20.00 | 23,800.00 | 23,229.64 | 01-Dec-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 | 8 | 10.250% | 1,376.30 |
| 2(B) | 0011413500 | Feb-2008 | 01-Jan-2006 | FL | 95.00 | 427,500.00 | 423,123.30 | 01-Feb-2008 | 11 | 7.150% | 30,402.00 |
| 2(B) | 0011413894 | Jan-2009 | 01-Feb-2006 | VA | 20.00 | 89,600.00 | 88,201.82 | 01-Aug-2008 | 5 | 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 | 18 | 10.750% | 0.00 |
| 2(B) | 0011414056 | Dec-2006 | 01-Feb-2006 | MI | 20.00 | 33,000.00 | 32,610.45 | 01-Oct-2008 | 3 | 12.000% | 0.00 |
| 2(B) | 0011415769 | Aug-2008 | 01-Feb-2006 | TN | 20.00 | 50,980.00 | 50,527.16 | 01-Mar-2007 | 22 | 8.500% | (21.07) |
| 2(B) | 0011415910 | Nov-2008 | 01-Feb-2006 | CA | 20.00 | 111,000.00 | 109,689.83 | 01-Jun-2008 | 7 | 11.250% | 3,927.86 |
| 2(B) | 0011416259 | Feb-2009 | 01-Feb-2006 | CA | 20.00 | 60,000.00 | 59,022.26 | 01-Feb-2009 | 0 | 10.790% | 1,012.50 |
| 2(B) | 0011417246 | Aug-2008 | 01-Feb-2006 | TX | 20.00 | 62,400.00 | 61,702.04 | 01-Dec-2007 | 13 | 9.990% | 0.00 |
| 2(B) | 0011419086 | Mar-2009 | 01-Feb-2006 | CA | 20.00 | 119,000.00 | 117,146.95 | 01-Jul-2008 | 6 | 9.990% | 926.44 |
| 2(B) | 0011423165 | Oct-2007 | 01-Feb-2006 | NJ | 20.00 | 62,000.00 | 60,861.70 | 01-Nov-2008 | 2 | 12.500% | 0.00 |
| 2(B) | 0011424437 | Mar-2009 | 01-Feb-2006 | FL | 20.00 | 47,000.00 | 46,624.17 | 01-Aug-2007 | 17 | 10.750% | 1,591.91 |
| 2(B) | 0011425996 | Dec-2008 | 01-Feb-2006 | NV | 20.00 | 46,400.00 | 46,020.31 | 01-Jan-2008 | 12 | 11.740% | 862.28 |
| 2(B) | 0011426970 | May-2008 | 01-Feb-2006 | NJ | 20.00 | 85,600.00 | 84,865.74 | 01-Jan-2008 | 12 | 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 | 7 | 9.750% | 955.92 |
| 2(B) | 0011429707 | Feb-2009 | 01-Feb-2006 | FL | 15.00 | 33,750.00 | 33,590.26 | 01-Jun-2007 | 19 | 12.500% | 1,678.47 |
| 2(B) | 0011430137 | Feb-2009 | 01-Feb-2006 | ID | 20.00 | 51,235.00 | 50,740.02 | 01-Sep-2008 | 4 | 12.500% | 2,535.16 |
| 2(B) | 0011434674 | Jul-2008 | 01-Feb-2006 | IL | 20.00 | 27,498.00 | 27,074.05 | 01-Oct-2007 | 15 | 10.750% | 693.41 |
| 2(B) | 0050834470 | Mar-2007 | 14-Sep-2005 | IN | 80.00 | 89,600.00 | 86,828.18 | 14-Mar-2008 | 10 | 6.540% | 5,218.27 |
| 2(B) | 0050983620 | Nov-2006 | 25-Nov-2005 | SC | 80.00 | 188,000.00 | 182,184.63 | 25-Jan-2009 | 0 | 7.950% | 2,263.15 |
| 2(B) | 0051060620 | Nov-2007 | 03-Dec-2005 | GA | 80.00 | 132,000.00 | 128,514.06 | 03-Aug-2008 | 5 | 7.640% | 5,342.74 |
| 2(B) | 0051069410 | Apr-2008 | 15-Dec-2005 | DC | 80.00 | 164,000.00 | 159,814.62 | 15-Sep-2008 | 4 | 8.000% | 5,985.22 |
| 2(B) | 0051076380 | Jan-2009 | 28-Nov-2005 | MD | 89.47 | 170,000.00 | 166,995.67 | 28-Oct-2007 | 15 | 7.920% | 17,450.95 |
| 2(B) | 0051080820 | Jul-2008 | 04-Dec-2005 | OH | 80.00 | 76,800.00 | 74,154.86 | 04-Feb-2009 | 0 | 7.640% | 883.72 |
| 2(B) | 0051109670 | Jan-2007 | 01-Jan-2006 | AL | 85.00 | 68,000.00 | 61,651.22 | 01-Oct-2008 | 3 | 10.140% | 2,458.84 |
| 2(B) | 0051134550 | Nov-2008 | 26-Dec-2005 | MA | 80.00 | 213,600.00 | 209,990.14 | 26-Jul-2007 | 18 | 7.240% | 23,402.47 |
| 2(B) | 0051151140 | Feb-2009 | 01-Jan-2006 | TN | 80.00 | 102,400.00 | 100,185.44 | 01-May-2008 | 8 | 8.040% | 6,271.11 |
| 2(B) | 0051155940 | Nov-2007 | 12-Jan-2006 | SC | 80.00 | 71,200.00 | 70,027.59 | 12-Mar-2008 | 10 | 9.370% | 6,192.85 |
| 2(B) | 0051164990 | Jul-2008 | 01-Jan-2006 | WA | 78.75 | 315,000.00 | 304,066.20 | 01-Apr-2008 | 9 | 6.790% | 17,434.90 |
| 2(B) | 0051165420 | Dec-2008 | 06-Jan-2006 | OH | 80.00 | 188,000.00 | 177,610.59 | 06-Feb-2009 | 0 | 6.890% | 1,895.00 |
| 2(B) | 0051166350 | Sep-2008 | 07-Jan-2006 | FL | 80.00 | 208,000.00 | 204,364.36 | 07-Oct-2007 | 15 | 7.490% | 20,110.45 |
| 2(B) | 0051261380 | Jun-2008 | 15-Jan-2006 | TN | 80.00 | 105,200.00 | 102,924.14 | 15-Aug-2008 | 5 | 8.510% | 4,801.61 |
| 2(B) | 0051275370 | Jun-2008 | 01-Feb-2006 | MO | 80.00 | 88,000.00 | 85,704.59 | 01-Nov-2008 | 2 | 7.990% | 2,142.52 |

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Securities Administration Services
8480 Stagecoach Circle
Frederick, MD 21701-4747
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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) | 37 | 8,907,634.40 | 1,741,031.29 | 0.973 % | 2 | 563,756.32 | 300.00 | 0.000 % | 39 | 9,471,390.72 | 1,741,331.29 | 0.973 % |
| 1(B) | 2 | 350,009.76 | 194,433.17 | 0.662 % | 1 | 126,885.33 | 150.00 | 0.001 % | 3 | 476,895.09 | 194,583.17 | 0.663 % |
| 2(A) | 213 | 50,134,763.45 | 11,412,767.14 | 2.009 % | 3 | 1,315,541.77 | 450.00 | 0.000 % | 216 | 51,450,305.22 | 11,413,217.14 | 2.009 % |
| 2(B) | 44 | 4,007,072.43 | 2,107,110.14 | 1.799 % | 0 | 0.00 | 0.00 | 0.000 % | 44 | 4,007,072.43 | 2,107,110.14 | 1.799 % |
| Total | 296 | 63,399,480.04 | 15,455,341.74 | 1.730 % | 6 | 2,006,183.42 | 900.00 | 0.000 % | 302 | 65,405,663.46 | 15,456,241.74 | 1.730 % |

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) | 0011248574 | 152,800.00 | 9.750% | MA | 80.00 | 360 | 150,435.51 | 09/04/2008 | (32.63) | 65,951.09 |
| 1(A) | 0011329075 | 100,000.00 | 9.625% | CA | 80.00 | 360 | 98,896.01 | 10/24/2008 | 182.00 | 76,521.52 |
| 1(A) | 0011329635 | 107,100.00 | 8.625% | PA | 85.00 | 360 | 105,721.60 | 09/04/2008 | (1,245.63) | 62,369.65 |
| 1(A) | 0011358290 | 412,500.00 | 9.625% | CA | 75.00 | 360 | 405,674.39 | 02/19/2009 | 231,645.56 | 231,645.56 |
| 1(A) | 0011363743 | 390,600.00 | 9.625% | CA | 90.00 | 360 | 390,385.14 | 02/24/2009 | 319,824.63 | 319,824.63 |
| 1(A) | 0011364780 | 207,000.00 | 10.000% | AZ | 90.00 | 360 | 205,022.55 | 10/02/2008 | 50.00 | 160,711.57 |
| 1(A) | 0011369858 | 136,000.00 | 9.000% | PA | 84.47 | 360 | 134,078.50 | 02/06/2009 | 61,271.75 | 61,271.75 |
| 1(A) | 0011377699 | 336,300.00 | 9.125% | MI | 100.00 | 360 | 331,127.01 | 12/29/2008 | (153.34) | 258,027.44 |
| 1(A) | 0011380279 | 261,600.00 | 5.000% | TX | 80.00 | 360 | 262,190.27 | Active** | 150.00 | 150.00 |
| 1(A) | 0011384841 | 138,320.00 | 9.875% | CA | 80.00 | 360 | 136,816.31 | 02/05/2009 | 126,809.88 | 126,809.88 |
| 1(A) | 0011389702 | 191,250.00 | 9.875% | WI | 85.00 | 360 | 187,353.15 | 02/16/2009 | 131,127.34 | 131,127.34 |
| 1(A) | 0011391445 | 233,700.00 | 10.625% | AZ | 95.00 | 360 | 231,166.99 | 12/08/2008 | (1,573.73) | 82,844.91 |
| 1(A) | 0011391570 | 144,000.00 | 9.375% | NV | 80.00 | 360 | 142,485.18 | 01/15/2009 | (513.66) | 135,396.76 |
| 1(A) | 0011392510 | 307,500.00 | 8.625% | MA | 72.35 | 360 | 298,426.55 | 02/05/2009 | 209,220.10 | 209,220.10 |
| 1(A) | 0011394397 | 332,500.00 | 9.500% | CA | 95.00 | 360 | 330,331.39 | 01/07/2009 | 32.71 | 190,339.01 |
| 1(A) | 0011395862 | 92,000.00 | 8.625% | TX | 80.00 | 360 | 89,375.01 | 12/30/2008 | (1,791.37) | 46,981.75 |
| 1(A) | 0011397782 | 116,720.00 | 10.375% | AZ | 80.00 | 360 | 116,480.24 | 12/03/2008 | (170.00) | 79,900.02 |
| 1(A) | 0011398239 | 175,500.00 | 7.600% | CA | 90.00 | 360 | 173,297.88 | 12/23/2008 | 276.83 | 162,805.98 |
| 1(A) | 0011399578 | 276,000.00 | 10.500% | CA | 80.00 | 360 | 273,491.06 | 07/30/2008 | (290.16) | 204,998.12 |
| 1(A) | 0011399871 | 307,500.00 | 9.220% | CT | 75.00 | 360 | 304,657.68 | 02/19/2009 | 134,433.26 | 134,433.26 |
| 1(A) | 0011402961 | 344,000.00 | 10.250% | CA | 80.00 | 360 | 340,670.39 | 12/04/2008 | (775.71) | 223,603.43 |
| 1(A) | 0011403012 | 340,000.00 | 10.625% | NY | 80.00 | 360 | 336,618.05 | 12/04/2008 | (696.00) | 214,336.29 |
| 1(A) | 0011403049 | 174,250.00 | 10.500% | CT | 85.00 | 360 | 172,927.55 | 01/16/2009 | (119.68) | 110,902.62 |
| 1(A) | 0011403173 | 197,600.00 | 9.250% | CA | 80.00 | 360 | 197,539.99 | 06/11/2008 | (20.65) | 89,365.72 |
| 1(A) | 0011403946 | 286,000.00 | 7.575% | CA | 89.94 | 360 | 282,037.75 | 02/18/2009 | 189,106.49 | 189,106.49 |
| 1(A) | 0011404571 | 284,000.00 | 10.600% | CA | 80.00 | 360 | 282,079.17 | 12/29/2008 | (61.75) | 335,631.55 |

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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) | 0011404764 | 400,000.00 | 9.875% | CA | 80.00 | 360 | 395,804.43 | 12/30/2008 | (1,403.86) | 217,410.61 |
| 1(A) | 0011405004 | 232,000.00 | 8.375% | MA | 80.00 | 360 | 228,220.50 | 11/21/2008 | 100.00 | 212,958.99 |
| 1(A) | 0011407613 | 310,000.00 | 8.000% | NJ | 78.48 | 360 | 301,566.05 | Active | 150.00 | 150.00 |
| 1(A) | 0011411017 | 132,000.00 | 10.250% | CT | 80.00 | 360 | 130,821.39 | 12/30/2008 | 2,095.48 | 11,132.38 |
| 1(A) | 0011411085 | 105,000.00 | 8.250% | WI | 79.55 | 360 | 103,362.80 | 02/26/2009 | 67,832.15 | 67,832.15 |
| 1(A) | 0011414570 | 106,320.00 | 10.450% | TX | 80.00 | 360 | 104,212.08 | 02/08/2008 | (840.00) | 60,200.97 |
| 1(A) | 0011414599 | 280,000.00 | 10.375% | CA | 80.00 | 360 | 276,844.10 | 01/30/2009 | 983.58 | 0.00 |
| 1(A) | 0011414691 | 322,500.00 | 9.000% | CA | 75.00 | 360 | 319,460.75 | 10/17/2008 | 665.00 | 148,892.44 |
| 1(A) | 0011414754 | 495,000.00 | 9.500% | CA | 90.00 | 360 | 488,784.28 | 02/20/2009 | 272,649.07 | 272,649.07 |
| 1(A) | 0011416949 | 352,000.00 | 9.250% | CA | 80.00 | 360 | 352,000.00 | 12/18/2008 | (929.00) | 337,320.20 |
| 1(A) | 0011419410 | 264,000.00 | 9.500% | CA | 80.00 | 360 | 260,947.78 | 01/16/2009 | 26.23 | 144,597.15 |
| 1(A) | 0011427310 | 216,800.00 | 9.990% | NJ | 80.00 | 360 | 212,946.87 | 01/26/2009 | 3,999.20 | 93,049.78 |
| 1(A) | 0011428873 | 321,000.00 | 8.950% | CA | 83.38 | 360 | 317,134.37 | 10/03/2008 | (682.80) | 252,451.19 |
| 1(B) | 0011381272 | 130,000.00 | 7.975% | FL | 86.67 | 360 | 126,885.33 | Active | 150.00 | 150.00 |
| 1(B) | 0011408493 | 73,800.00 | 9.990% | MD | 20.00 | 180 | 72,974.44 | 02/23/2009 | 76,247.19 | 76,247.19 |
| 1(B) | 0011412936 | 281,600.00 | 6.875% | CA | 80.00 | 360 | 277,035.32 | 02/12/2009 | 118,185.98 | 118,185.98 |
| 2(A) | 0005099998 | 217,500.00 | 10.625% | AZ | 75.00 | 360 | 211,646.92 | 01/09/2009 | 50.00 | 133,891.00 |
| 2(A) | 0005102248 | 102,400.00 | 10.220% | MO | 80.00 | 360 | 98,912.78 | 01/29/2009 | 2,649.62 | 96,192.30 |
| 2(A) | 0005102811 | 228,000.00 | 8.640% | CA | 80.00 | 360 | 221,735.56 | 07/28/2008 | 134.00 | 183,365.29 |
| 2(A) | 0005103492 | 148,000.00 | 9.625% | MN | 80.00 | 360 | 143,251.12 | 01/28/2009 | 2,047.84 | 117,724.80 |
| 2(A) | 0005105586 | 111,600.00 | 8.290% | MI | 90.00 | 360 | 109,332.39 | 11/01/2008 | (75.00) | 88,910.08 |
| 2(A) | 0005107422 | 146,700.00 | 12.000% | FL | 90.00 | 360 | 142,705.44 | 02/06/2009 | 146,923.74 | 146,923.74 |
| 2(A) | 0005114641 | 77,200.00 | 7.240% | IL | 80.00 | 360 | 75,041.83 | 01/01/2009 | 464.80 | 37,121.87 |
| 2(A) | 0011277654 | 178,110.00 | 8.500% | FL | 90.00 | 360 | 184,136.24 | Active | 150.00 | 150.00 |
| 2(A) | 0011323708 | 217,550.00 | 11.125% | OR | 95.00 | 360 | 212,152.53 | 01/28/2009 | 4,451.00 | 143,790.45 |
| 2(A) | 0011348997 | 378,400.00 | 9.375% | NJ | 80.00 | 360 | 373,486.37 | 02/17/2009 | 282,756.02 | 282,756.02 |
| 2(A) | 0011353036 | 445,500.00 | 11.000% | CA | 90.00 | 360 | 434,885.14 | 12/15/2008 | 95.49 | 290,234.87 |
| 2(A) | 0011354050 | 421,600.00 | 9.600% | VA | 80.00 | 360 | 417,098.48 | 10/02/2008 | 54.00 | 190,867.26 |
| 2(A) | 0011359802 | 388,000.00 | 9.990% | CA | 80.00 | 360 | 383,813.83 | 05/14/2008 | (214.73) | 89,127.66 |
| 2(A) | 0011360480 | 406,400.00 | 8.800% | CA | 80.00 | 360 | 394,675.64 | 09/04/2008 | 59.00 | 249,547.35 |
| 2(A) | 0011360637 | 116,000.00 | 9.500% | MA | 80.00 | 360 | 112,577.87 | 11/19/2008 | 100.00 | 83,870.31 |
| 2(A) | 0011363703 | 200,000.00 | 9.500% | AZ | 80.00 | 360 | 194,286.18 | 10/02/2008 | 59.00 | 96,734.51 |
| 2(A) | 0011364304 | 324,000.00 | 8.625% | NV | 80.00 | 360 | 324,000.00 | 12/08/2008 | (781.33) | 208,273.89 |
| 2(A) | 0011367018 | 240,000.00 | 9.990% | VA | 80.00 | 360 | 237,802.05 | 08/14/2008 | 43.00 | 157,431.23 |
| 2(A) | 0011367298 | 432,000.00 | 10.625% | NJ | 80.00 | 360 | 426,659.85 | 01/07/2009 | 5,780.08 | 260,959.66 |
| 2(A) | 0011376239 | 648,000.00 | 10.250% | CA | 80.00 | 360 | 636,801.19 | 02/06/2009 | 239,697.09 | 239,697.09 |
| 2(A) | 0011376393 | 595,650.00 | 8.000% | CA | 95.00 | 360 | 606,141.98 | Active | 150.00 | 150.00 |
| 2(A) | 0011377999 | 288,000.00 | 10.250% | CA | 80.00 | 360 | 284,503.46 | 02/12/2009 | 237,621.61 | 237,621.61 |
| 2(A) | 0011381297 | 237,600.00 | 8.875% | CA | 80.00 | 360 | 237,600.00 | 02/13/2009 | 248,648.29 | 248,648.29 |
| 2(A) | 0011381870 | 301,750.00 | 11.125% | CA | 85.00 | 360 | 298,855.05 | 02/05/2009 | 238,562.21 | 238,562.21 |

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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) | 0011384935 | 426,400.00 | 10.625% | CA | 80.00 | 360 | 421,103.52 | 02/25/2009 | 215,299.87 | 215,299.87 |
| 2(A) | 0011385956 | 260,000.00 | 8.575% | CA | 80.00 | 360 | 256,499.43 | 09/28/2007 | (400.00) | 60,033.80 |
| 2(A) | 0011386682 | 212,800.00 | 8.875% | IL | 80.00 | 360 | 210,716.88 | 02/03/2009 | 72,744.93 | 72,744.93 |
| 2(A) | 0011386858 | 100,000.00 | 9.375% | TX | 80.00 | 360 | 97,502.34 | 12/11/2008 | (754.41) | 43,893.31 |
| 2(A) | 0011386864 | 690,000.00 | 9.625% | CA | 75.00 | 360 | 682,286.21 | 01/26/2009 | 143.21 | 417,001.92 |
| 2(A) | 0011386959 | 412,000.00 | 10.250% | CA | 80.00 | 360 | 411,779.76 | 02/05/2009 | 280,424.95 | 280,424.95 |
| 2(A) | 0011387627 | 558,000.00 | 10.350% | CA | 80.00 | 360 | 552,340.54 | 05/22/2008 | (747.60) | 292,184.07 |
| 2(A) | 0011387749 | 220,000.00 | 9.500% | NV | 80.00 | 360 | 217,246.37 | 12/12/2008 | (4,484.62) | 136,346.47 |
| 2(A) | 0011388311 | 372,800.00 | 10.125% | CA | 80.00 | 360 | 372,800.00 | 01/28/2009 | 192.89 | 235,369.34 |
| 2(A) | 0011388600 | 340,000.00 | 10.250% | CA | 80.00 | 360 | 336,277.58 | 01/28/2009 | 306.37 | 189,725.77 |
| 2(A) | 0011390652 | 304,000.00 | 8.750% | CA | 80.00 | 360 | 299,458.11 | 12/02/2008 | (200.25) | 240,677.79 |
| 2(A) | 0011390717 | 238,400.00 | 9.625% | CA | 80.00 | 360 | 238,400.00 | 12/30/2008 | 25.46 | 185,303.79 |
| 2(A) | 0011391371 | 306,000.00 | 9.500% | CA | 80.00 | 360 | 302,973.43 | 06/17/2008 | (951.88) | 219,247.39 |
| 2(A) | 0011391461 | 223,200.00 | 9.375% | CA | 80.00 | 360 | 220,295.16 | 02/19/2009 | 185,963.93 | 185,963.93 |
| 2(A) | 0011391648 | 356,000.00 | 6.875% | CA | 80.00 | 360 | 350,573.24 | 12/30/2008 | (664.36) | 238,610.27 |
| 2(A) | 0011392353 | 291,200.00 | 9.375% | CA | 80.00 | 360 | 287,074.56 | 02/19/2009 | 220,113.09 | 220,113.09 |
| 2(A) | 0011392712 | 532,000.00 | 9.500% | CA | 68.47 | 360 | 525,263.55 | Active | 150.00 | 150.00 |
| 2(A) | 0011392718 | 186,400.00 | 10.625% | FL | 80.00 | 360 | 181,416.50 | 02/16/2009 | 146,776.54 | 146,776.54 |
| 2(A) | 0011396266 | 351,000.00 | 11.625% | CA | 90.00 | 360 | 348,550.92 | 12/02/2008 | (828.26) | 269,294.87 |
| 2(A) | 0011396276 | 459,000.00 | 7.000% | CA | 90.00 | 360 | 463,368.06 | 02/24/2009 | 263,432.96 | 263,432.96 |
| 2(A) | 0011396330 | 252,720.00 | 10.500% | CA | 80.00 | 360 | 252,720.00 | 05/07/2008 | (69.58) | 107,436.84 |
| 2(A) | 0011398513 | 107,200.00 | 11.125% | FL | 80.00 | 360 | 107,200.00 | 02/23/2009 | 98,700.45 | 98,700.45 |
| 2(A) | 0011398562 | 660,000.00 | 10.125% | CA | 80.00 | 360 | 653,309.86 | 09/22/2008 | 910.00 | 319,072.98 |
| 2(A) | 0011398590 | 207,000.00 | 9.375% | CA | 90.00 | 360 | 206,609.78 | 12/11/2008 | (290.59) | 157,633.56 |
| 2(A) | 0011399442 | 375,200.00 | 9.000% | CA | 80.00 | 360 | 375,200.00 | 10/30/2008 | 54.60 | 230,205.20 |
| 2(A) | 0011399653 | 142,400.00 | 9.250% | NH | 80.00 | 360 | 137,978.08 | 02/13/2009 | 73,087.03 | 73,087.03 |
| 2(A) | 0011400179 | 284,000.00 | 9.000% | NY | 80.00 | 360 | 277,221.29 | 02/19/2009 | 211,162.81 | 211,162.81 |
| 2(A) | 0011400404 | 78,850.00 | 11.125% | TN | 95.00 | 360 | 77,632.59 | 02/23/2009 | 104,296.69 | 104,296.69 |
| 2(A) | 0011400470 | 298,400.00 | 9.875% | CA | 80.00 | 360 | 298,400.00 | 07/07/2008 | (64.22) | 138,934.25 |
| 2(A) | 0011401088 | 312,000.00 | 9.500% | CA | 80.00 | 360 | 309,573.05 | 01/20/2009 | (158.00) | 379,243.74 |
| 2(A) | 0011401612 | 148,000.00 | 10.000% | CA | 80.00 | 360 | 146,593.80 | 11/18/2008 | (949.03) | 133,683.30 |
| 2(A) | 0011402680 | 477,600.00 | 10.000% | CA | 80.00 | 360 | 473,716.16 | 01/30/2008 | (172.98) | 162,587.20 |
| 2(A) | 0011403330 | 196,000.00 | 7.990% | RI | 80.00 | 360 | 190,491.80 | 02/11/2009 | 173,081.02 | 173,081.02 |
| 2(A) | 0011403439 | 203,200.00 | 9.375% | CA | 80.00 | 360 | 203,199.62 | 08/28/2008 | (253.74) | 148,700.54 |
| 2(A) | 0011404844 | 379,600.00 | 9.625% | CA | 80.00 | 360 | 374,083.74 | 02/06/2009 | 285,183.55 | 285,183.55 |
| 2(A) | 0011404935 | 126,350.00 | 11.850% | NJ | 95.00 | 360 | 124,438.06 | 10/10/2008 | (550.70) | 113,824.58 |
| 2(A) | 0011405102 | 456,000.00 | 10.000% | CA | 80.00 | 360 | 450,463.29 | 01/22/2009 | 129.81 | 177,602.87 |
| 2(A) | 0011405243 | 246,838.00 | 10.775% | NV | 80.00 | 360 | 242,331.54 | 09/22/2008 | (52.00) | 156,739.14 |
| 2(A) | 0011405304 | 480,000.00 | 8.250% | CA | 80.00 | 360 | 472,842.55 | 02/05/2009 | 173,853.15 | 173,853.15 |
| 2(A) | 0011405317 | 316,000.00 | 9.750% | CA | 80.00 | 360 | 312,653.55 | 12/26/2008 | 3,934.00 | 196,988.49 |

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| 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) | 0011405381 | 216,800.00 | 10.750% | CA | 80.00 | 360 | 214,705.37 | 12/16/2008 | 21.50 | 120,149.71 |
| 2(A) | 0011406705 | 190,400.00 | 7.625% | WA | 80.00 | 360 | 190,339.57 | 02/06/2009 | 46,111.36 | 46,111.36 |
| 2(A) | 0011407552 | 272,000.00 | 9.625% | VA | 80.00 | 360 | 269,085.41 | 02/17/2009 | 182,653.68 | 182,653.68 |
| 2(A) | 0011408131 | 444,000.00 | 10.125% | CA | 80.00 | 360 | 439,382.76 | 06/11/2008 | (78.50) | 249,150.51 |
| 2(A) | 0011408640 | 436,000.00 | 8.990% | CA | 80.00 | 360 | 431,067.99 | 07/03/2008 | (251.07) | 124,307.80 |
| 2(A) | 0011408839 | 316,000.00 | 9.375% | CA | 80.00 | 360 | 316,000.00 | 02/17/2009 | 168,634.35 | 168,634.35 |
| 2(A) | 0011408907 | 494,400.00 | 9.000% | CA | 80.00 | 360 | 484,725.03 | 02/16/2009 | 359,110.42 | 359,110.42 |
| 2(A) | 0011410824 | 232,000.00 | 9.550% | CA | 80.00 | 360 | 229,456.40 | 12/02/2008 | (1,751.96) | 163,237.58 |
| 2(A) | 0011411186 | 513,000.00 | 7.315% | FL | 90.00 | 360 | 513,000.00 | 01/19/2009 | 179.71 | 334,802.52 |
| 2(A) | 0011412043 | 495,000.00 | 9.500% | CA | 90.00 | 360 | 489,463.22 | 07/03/2008 | (210.00) | 168,690.92 |
| 2(A) | 0011412558 | 295,920.00 | 9.000% | CA | 80.00 | 360 | 295,401.62 | 02/05/2009 | 155,222.00 | 155,222.00 |
| 2(A) | 0011413199 | 495,000.00 | 10.000% | CA | 90.00 | 360 | 489,909.51 | 02/20/2009 | 222,984.38 | 222,984.38 |
| 2(A) | 0011413216 | 550,832.00 | 10.625% | NV | 80.00 | 360 | 545,607.82 | 02/18/2009 | 266,866.61 | 266,866.61 |
| 2(A) | 0011413451 | 266,400.00 | 9.500% | CA | 80.00 | 360 | 266,399.97 | 02/06/2009 | 248,221.23 | 248,221.23 |
| 2(A) | 0011413571 | 608,000.00 | 10.985% | CA | 95.00 | 360 | 596,576.85 | 04/28/2008 | (1,305.00) | 487,320.04 |
| 2(A) | 0011413906 | 328,000.00 | 8.375% | CA | 80.00 | 360 | 328,000.00 | 02/05/2009 | 250,488.63 | 250,488.63 |
| 2(A) | 0011414377 | 128,383.00 | 10.725% | TX | 95.00 | 360 | 126,161.42 | 02/10/2009 | 76,573.61 | 76,573.61 |
| 2(A) | 0011414888 | 319,600.00 | 8.925% | CA | 80.00 | 360 | 315,938.30 | 08/15/2008 | (826.00) | 242,811.28 |
| 2(A) | 0011415174 | 287,920.00 | 10.000% | MD | 80.00 | 360 | 287,920.00 | 12/03/2008 | (150.00) | 106,350.50 |
| 2(A) | 0011415304 | 180,000.00 | 9.750% | VA | 80.00 | 360 | 175,623.71 | 02/23/2009 | 102,199.13 | 102,199.13 |
| 2(A) | 0011415525 | 492,000.00 | 9.500% | NY | 80.00 | 360 | 486,897.95 | 02/16/2009 | 139,514.16 | 139,514.16 |
| 2(A) | 0011415667 | 94,905.00 | 10.990% | MO | 95.00 | 360 | 93,107.63 | 12/11/2008 | 828.69 | 32,974.92 |
| 2(A) | 0011416830 | 312,000.00 | 10.250% | CA | 80.00 | 360 | 309,291.33 | 07/21/2008 | (1,280.80) | 211,825.90 |
| 2(A) | 0011417025 | 320,000.00 | 8.875% | FL | 80.00 | 360 | 309,985.47 | 01/07/2009 | 38.95 | 302,555.03 |
| 2(A) | 0011417501 | 508,250.00 | 10.990% | CA | 95.00 | 360 | 508,250.00 | 06/17/2008 | (224.26) | 307,871.03 |
| 2(A) | 0011417768 | 284,000.00 | 9.020% | FL | 80.00 | 360 | 284,000.00 | 07/09/2008 | (1,106.65) | 151,917.10 |
| 2(A) | 0011417790 | 560,000.00 | 9.125% | CA | 80.00 | 360 | 559,589.71 | 02/10/2009 | 352,749.77 | 352,749.77 |
| 2(A) | 0011418612 | 373,600.00 | 9.095% | CA | 80.00 | 360 | 369,218.01 | 11/17/2008 | (146.33) | 202,846.16 |
| 2(A) | 0011418641 | 137,750.00 | 10.500% | TX | 95.00 | 360 | 134,342.97 | 12/18/2008 | 1,051.92 | 14,713.01 |
| 2(A) | 0011418917 | 300,000.00 | 9.595% | CA | 80.00 | 360 | 299,535.98 | 12/29/2008 | (5,414.94) | 257,522.71 |
| 2(A) | 0011419284 | 196,512.00 | 9.250% | AZ | 80.00 | 360 | 194,225.43 | 02/19/2009 | 113,356.36 | 113,356.36 |
| 2(A) | 0011419377 | 312,000.00 | 8.500% | CA | 80.00 | 360 | 308,062.04 | 01/07/2009 | (999.34) | 283,154.00 |
| 2(A) | 0011419419 | 727,200.00 | 9.270% | CA | 80.00 | 360 | 727,195.62 | 12/12/2008 | (1,259.09) | 178,762.19 |
| 2(A) | 0011419550 | 559,200.00 | 8.375% | CA | 80.00 | 360 | 551,181.46 | 02/06/2009 | 140,091.27 | 140,091.27 |
| 2(A) | 0011419691 | 527,200.00 | 6.920% | CA | 80.00 | 360 | 523,037.60 | 02/05/2009 | 201,132.00 | 201,132.00 |
| 2(A) | 0011419960 | 350,100.00 | 7.810% | CA | 90.00 | 360 | 350,099.99 | 02/03/2009 | 185,349.34 | 185,349.34 |
| 2(A) | 0011421096 | 336,000.00 | 8.115% | CA | 80.00 | 360 | 332,326.28 | 12/05/2008 | (874.58) | 228,610.51 |
| 2(A) | 0011421259 | 354,000.00 | 8.750% | CA | 80.00 | 360 | 350,435.60 | 02/05/2009 | 241,727.41 | 241,727.41 |
| 2(A) | 0011421956 | 212,000.00 | 10.195% | FL | 80.00 | 360 | 207,309.30 | 12/04/2008 | (3,547.52) | 132,661.10 |
| 2(A) | 0011422389 | 525,300.00 | 9.250% | CA | 80.00 | 360 | 518,321.83 | 09/09/2008 | (442.60) | 222,803.21 |

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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) | 0011422567 | 288,000.00 | 8.445% | VA | 80.00 | 360 | 285,152.69 | 02/09/2009 | 253,977.04 | 253,977.04 |
| 2(A) | 0011422832 | 576,725.00 | 8.770% | NV | 80.00 | 360 | 576,725.00 | 12/02/2008 | (2,917.57) | 239,689.06 |
| 2(A) | 0011427075 | 333,600.00 | 7.125% | CA | 80.00 | 360 | 328,538.32 | 02/12/2009 | 149,436.48 | 149,436.48 |
| 2(A) | 0011427435 | 367,200.00 | 10.625% | CA | 80.00 | 360 | 364,604.79 | 02/05/2009 | 252,859.02 | 252,859.02 |
| 2(A) | 0011429095 | 388,000.00 | 8.890% | CA | 80.00 | 360 | 388,000.00 | 12/26/2008 | (2,200.00) | 234,846.59 |
| 2(A) | 0011429593 | 349,380.00 | 7.570% | CA | 80.00 | 360 | 344,672.47 | 02/05/2009 | 227,227.47 | 227,227.47 |
| 2(A) | 0011433681 | 448,000.00 | 9.400% | CA | 80.00 | 360 | 443,056.41 | 12/11/2008 | (65.00) | 291,019.91 |
| 2(A) | 0050695220 | 157,500.00 | 8.390% | MI | 90.00 | 360 | 154,332.06 | 10/01/2008 | (56.18) | 170,944.97 |
| 2(A) | 0050699810 | 61,600.00 | 7.740% | MI | 80.00 | 360 | 56,834.92 | 02/01/2009 | 75,466.94 | 75,466.94 |
| 2(A) | 0050707740 | 122,400.00 | 8.875% | MI | 80.00 | 360 | 118,982.01 | 04/08/2008 | 425.65 | 55,230.22 |
| 2(A) | 0050710240 | 151,200.00 | 7.250% | MI | 79.58 | 360 | 144,352.97 | 01/20/2009 | 459.09 | 118,085.71 |
| 2(A) | 0050882620 | 56,000.00 | 8.190% | WI | 80.00 | 360 | 52,400.09 | 01/01/2009 | 25,773.62 | 86,879.84 |
| 2(A) | 0050907270 | 221,000.00 | 8.625% | AZ | 80.36 | 360 | 213,292.72 | 02/06/2009 | 178,714.32 | 178,714.32 |
| 2(A) | 0050908860 | 164,000.00 | 8.090% | NE | 80.00 | 360 | 159,134.32 | 05/09/2008 | 370.61 | 24,671.54 |
| 2(A) | 0050910910 | 144,000.00 | 8.520% | MO | 80.00 | 360 | 139,670.84 | 06/26/2008 | 80.00 | 37,310.35 |
| 2(A) | 0050917470 | 264,290.00 | 8.990% | CA | 80.00 | 360 | 254,851.66 | 12/11/2008 | 125.00 | 155,341.22 |
| 2(A) | 0050922990 | 281,632.00 | 8.125% | CA | 80.00 | 360 | 271,273.22 | 02/03/2009 | 117,665.87 | 117,665.87 |
| 2(A) | 0050929240 | 220,000.00 | 10.440% | CA | 84.62 | 360 | 214,937.27 | 10/15/2008 | 63.00 | 158,780.95 |
| 2(A) | 0050930150 | 83,061.00 | 11.790% | MI | 90.00 | 360 | 81,629.98 | 05/28/2008 | 635.00 | 86,129.09 |
| 2(A) | 0050931100 | 303,200.00 | 8.250% | CA | 80.00 | 360 | 298,251.23 | 12/29/2008 | 50.00 | 261,009.25 |
| 2(A) | 0050934070 | 88,000.00 | 9.750% | TX | 80.00 | 360 | 85,227.61 | 01/15/2009 | 41.15 | 56,374.60 |
| 2(A) | 0050940830 | 108,750.00 | 12.090% | MI | 75.00 | 360 | 106,591.04 | 12/12/2008 | 865.00 | 107,008.42 |
| 2(A) | 0050943500 | 116,000.00 | 8.920% | MI | 79.73 | 360 | 112,724.66 | 09/10/2008 | 75.00 | 125,561.94 |
| 2(A) | 0050949250 | 63,920.00 | 10.140% | OH | 80.00 | 360 | 62,568.97 | 06/27/2008 | 37.00 | 79,430.15 |
| 2(A) | 0050968070 | 243,000.00 | 10.500% | FL | 90.00 | 360 | 237,157.37 | 01/12/2009 | 50.00 | 245,269.54 |
| 2(A) | 0050992010 | 84,000.00 | 6.040% | LA | 80.00 | 360 | 80,788.30 | 02/01/2009 | 64,927.03 | 64,927.03 |
| 2(A) | 0050992220 | 87,200.00 | 9.125% | TN | 80.00 | 360 | 84,389.96 | 02/19/2009 | 50,546.11 | 50,546.11 |
| 2(A) | 0050992660 | 368,000.00 | 7.890% | CA | 80.00 | 360 | 355,611.77 | 08/13/2008 | 50.00 | 232,392.65 |
| 2(A) | 0051000080 | 117,520.00 | 9.250% | OH | 80.00 | 360 | 113,936.50 | 02/19/2009 | 17,677.51 | 17,677.51 |
| 2(A) | 0051009460 | 60,000.00 | 9.850% | TN | 80.00 | 360 | 58,651.69 | 09/25/2008 | (870.62) | 62,900.36 |
| 2(A) | 0051010390 | 135,000.00 | 8.375% | AZ | 72.97 | 360 | 130,352.95 | 01/26/2009 | 15.00 | 111,724.51 |
| 2(A) | 0051011290 | 196,000.00 | 10.690% | NV | 80.00 | 360 | 190,854.86 | 01/01/2009 | 642.76 | 129,952.85 |
| 2(A) | 0051012910 | 59,600.00 | 11.875% | GA | 80.00 | 360 | 58,369.07 | 12/02/2008 | 85.00 | 37,513.27 |
| 2(A) | 0051013300 | 256,000.00 | 5.840% | IL | 80.00 | 360 | 245,606.62 | 12/01/2008 | 64.41 | 238,012.54 |
| 2(A) | 0051014580 | 73,280.00 | 9.790% | WI | 80.00 | 360 | 71,615.62 | 07/22/2008 | 63.00 | 30,045.51 |
| 2(A) | 0051017650 | 131,200.00 | 9.875% | WI | 80.00 | 360 | 127,146.24 | 01/27/2009 | 2,264.94 | 69,281.21 |
| 2(A) | 0051020910 | 100,000.00 | 8.250% | SC | 80.00 | 360 | 96,731.97 | 02/19/2009 | 20,642.70 | 20,642.70 |
| 2(A) | 0051028930 | 71,200.00 | 10.390% | MI | 80.00 | 360 | 69,874.36 | 08/27/2008 | 635.00 | 79,079.95 |
| 2(A) | 0051030870 | 458,400.00 | 7.990% | AZ | 80.00 | 360 | 446,880.51 | 02/01/2009 | 321,568.77 | 321,568.77 |
| 2(A) | 0051031110 | 126,400.00 | 9.640% | TN | 80.00 | 360 | 123,399.48 | 01/31/2008 | 125.00 | 26,983.61 |

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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) | 0051031640 | 87,500.00 | 12.625% | MN | 70.00 | 360 | 85,933.01 | 12/18/2008 | 74.87 | 57,995.58 |
| 2(A) | 0051032630 | 144,680.00 | 7.390% | DE | 80.00 | 360 | 140,850.65 | 12/01/2008 | 718.21 | 64,189.20 |
| 2(A) | 0051036350 | 216,000.00 | 11.375% | CA | 90.00 | 360 | 210,694.22 | 12/17/2008 | 68.75 | 223,334.79 |
| 2(A) | 0051037780 | 144,000.00 | 9.740% | CA | 80.00 | 360 | 140,870.90 | 05/31/2008 | (50.71) | 105,572.56 |
| 2(A) | 0051037790 | 305,000.00 | 10.740% | CA | 89.97 | 360 | 298,553.26 | 04/29/2008 | (134.52) | 202,283.71 |
| 2(A) | 0051038600 | 98,400.00 | 11.375% | TX | 80.00 | 360 | 95,879.01 | 01/28/2009 | 2,956.94 | 57,957.16 |
| 2(A) | 0051039610 | 120,000.00 | 10.250% | TX | 80.00 | 360 | 116,616.70 | 02/03/2009 | 55,264.25 | 55,264.25 |
| 2(A) | 0051040030 | 75,200.00 | 9.750% | TX | 80.00 | 360 | 73,169.44 | 01/27/2009 | 4,468.63 | 59,033.77 |
| 2(A) | 0051040770 | 220,800.00 | 7.390% | CA | 80.00 | 360 | 214,219.43 | 02/01/2009 | 229,454.33 | 229,454.33 |
| 2(A) | 0051048240 | 90,320.00 | 9.240% | MI | 80.00 | 360 | 87,237.58 | 12/02/2008 | (54.71) | 63,249.96 |
| 2(A) | 0051050410 | 103,200.00 | 9.875% | MI | 80.00 | 360 | 100,137.56 | 12/04/2008 | (125.00) | 67,602.11 |
| 2(A) | 0051053440 | 80,800.00 | 10.590% | MO | 80.00 | 360 | 78,654.72 | 01/26/2009 | 468.00 | 42,665.83 |
| 2(A) | 0051058140 | 72,400.00 | 7.690% | NY | 80.00 | 360 | 70,589.58 | 02/01/2009 | 37,605.49 | 37,605.49 |
| 2(A) | 0051059880 | 89,600.00 | 7.870% | WV | 80.00 | 360 | 87,406.16 | 06/24/2008 | 2,226.34 | 56,419.22 |
| 2(A) | 0051060150 | 63,200.00 | 9.875% | PA | 80.00 | 360 | 61,285.92 | 12/24/2008 | 50.00 | 55,950.85 |
| 2(A) | 0051063940 | 68,000.00 | 10.125% | OH | 80.00 | 360 | 66,465.81 | 01/05/2009 | (2,734.50) | 79,521.10 |
| 2(A) | 0051074550 | 246,400.00 | 8.990% | MA | 80.00 | 360 | 240,164.25 | 05/27/2008 | (488.63) | 107,911.22 |
| 2(A) | 0051075230 | 88,000.00 | 8.125% | OH | 80.00 | 360 | 85,008.18 | 11/24/2008 | 625.00 | 99,952.70 |
| 2(A) | 0051075450 | 304,000.00 | 8.090% | RI | 80.00 | 360 | 294,758.81 | 06/17/2008 | 174.00 | 219,414.72 |
| 2(A) | 0051076190 | 191,700.00 | 10.220% | MA | 90.00 | 360 | 187,489.92 | 10/27/2008 | 350.00 | 162,538.53 |
| 2(A) | 0051076510 | 115,200.00 | 8.240% | MA | 80.00 | 360 | 111,424.96 | 10/30/2008 | 425.00 | 47,611.62 |
| 2(A) | 0051076530 | 198,400.00 | 9.740% | FL | 80.00 | 360 | 193,332.99 | 05/30/2008 | 70.50 | 149,779.56 |
| 2(A) | 0051078100 | 50,050.00 | 11.250% | IN | 77.00 | 360 | 48,972.49 | 02/24/2009 | 54,663.45 | 54,663.45 |
| 2(A) | 0051078410 | 92,720.00 | 9.875% | IN | 80.00 | 360 | 90,144.74 | 02/26/2009 | 50,024.58 | 50,024.58 |
| 2(A) | 0051079190 | 98,800.00 | 9.625% | IN | 80.00 | 360 | 96,049.15 | 01/05/2009 | 14.00 | 117,245.46 |
| 2(A) | 0051080340 | 214,282.00 | 11.390% | CA | 69.46 | 360 | 210,402.67 | 10/24/2008 | 59.00 | 168,140.53 |
| 2(A) | 0051080560 | 287,200.00 | 6.290% | MA | 80.00 | 360 | 277,287.51 | 02/01/2009 | 147,080.22 | 147,080.22 |
| 2(A) | 0051082410 | 297,000.00 | 9.625% | CA | 90.00 | 360 | 287,228.79 | 02/24/2009 | 217,422.24 | 217,422.24 |
| 2(A) | 0051083200 | 105,600.00 | 9.990% | IN | 80.00 | 360 | 102,524.21 | 11/07/2008 | 63.00 | 29,484.09 |
| 2(A) | 0051083240 | 252,000.00 | 9.240% | CA | 80.00 | 360 | 245,976.95 | 05/12/2008 | 1,127.89 | 131,975.39 |
| 2(A) | 0051083970 | 104,000.00 | 6.625% | IN | 80.00 | 360 | 103,111.80 | 01/31/2009 | 2,414.29 | 2,414.29 |
| 2(A) | 0051084570 | 266,000.00 | 8.990% | CA | 70.00 | 360 | 259,126.56 | 06/04/2008 | 3.02 | 146,359.25 |
| 2(A) | 0051117630 | 171,064.00 | 10.640% | AZ | 80.00 | 360 | 166,737.57 | 11/01/2008 | 54.94 | 61,658.56 |
| 2(A) | 0051118760 | 198,272.00 | 7.530% | AZ | 80.00 | 360 | 193,160.68 | 12/01/2008 | 313.93 | 121,410.97 |
| 2(A) | 0051123700 | 110,000.00 | 9.670% | NE | 87.30 | 360 | 107,102.12 | 01/01/2009 | (533.27) | 23,515.80 |
| 2(A) | 0051124760 | 209,500.00 | 8.840% | FL | 86.57 | 360 | 205,307.30 | 12/01/2008 | 263.53 | 149,864.95 |
| 2(A) | 0051132190 | 100,000.00 | 8.690% | IL | 83.33 | 360 | 97,958.79 | 02/01/2009 | 103,149.87 | 103,149.87 |
| 2(A) | 0051138720 | 105,600.00 | 7.240% | NC | 80.00 | 360 | 102,584.67 | 02/01/2009 | 53,135.81 | 53,135.81 |
| 2(A) | 0051141160 | 165,600.00 | 7.990% | PA | 90.00 | 360 | 162,115.26 | 07/01/2008 | (5,717.90) | 52,600.74 |
| 2(A) | 0051142870 | 104,320.00 | 6.540% | TX | 80.00 | 360 | 100,842.09 | 02/01/2009 | 38,722.15 | 38,722.15 |

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|-------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| 2(A) | 0051147380 | 72,000.00 | 10.790% | TX | 80.00 | 360 | 70,073.49 | 02/01/2009 | 10,504.51 | 10,504.51 |
| 2(A) | 0051148210 | 135,920.00 | 7.990% | MN | 80.00 | 360 | 131,865.76 | 11/01/2008 | (1,080.64) | 140,066.96 |
| 2(A) | 0051148330 | 272,000.00 | 9.790% | CA | 80.00 | 360 | 263,597.38 | 12/01/2008 | 232.85 | 130,281.40 |
| 2(A) | 0051149100 | 122,400.00 | 10.290% | TN | 80.00 | 360 | 118,935.37 | 01/01/2009 | 133.41 | 45,557.62 |
| 2(A) | 0051150760 | 92,720.00 | 9.890% | ND | 80.00 | 360 | 90,367.44 | 02/01/2009 | 1,722.47 | 1,722.47 |
| 2(A) | 0051152180 | 140,000.00 | 7.790% | MN | 80.00 | 360 | 136,307.86 | 02/01/2009 | 90,516.97 | 90,516.97 |
| 2(A) | 0051153180 | 144,000.00 | 10.340% | VA | 80.00 | 360 | 140,059.04 | 01/01/2009 | 165.28 | 20,159.27 |
| 2(A) | 0051155540 | 105,520.00 | 10.740% | NC | 80.00 | 360 | 102,745.63 | 02/01/2009 | 2,806.26 | 2,806.26 |
| 2(A) | 0051157030 | 60,000.00 | 7.890% | SC | 80.00 | 360 | 58,580.96 | 01/01/2009 | 148.96 | 55,754.36 |
| 2(A) | 0051159160 | 130,400.00 | 7.140% | MI | 80.00 | 360 | 126,960.97 | 09/01/2008 | (135.21) | 101,864.91 |
| 2(A) | 0051160670 | 175,500.00 | 9.990% | MO | 90.00 | 360 | 172,198.82 | 12/01/2008 | 146.88 | 85,696.01 |
| 2(A) | 0051160910 | 85,600.00 | 9.790% | OK | 80.00 | 360 | 82,819.82 | 02/01/2009 | 23,534.96 | 23,534.96 |
| 2(A) | 0051161230 | 166,000.00 | 7.940% | MI | 80.00 | 360 | 162,172.91 | 02/01/2009 | 161,742.19 | 161,742.19 |
| 2(A) | 0051162600 | 76,800.00 | 9.440% | MI | 80.00 | 360 | 75,352.62 | 01/01/2009 | 44.69 | 70,934.25 |
| 2(A) | 0051165760 | 80,400.00 | 7.540% | MI | 80.00 | 360 | 78,286.56 | 02/01/2009 | 78,368.12 | 78,368.12 |
| 2(A) | 0051168740 | 69,300.00 | 9.230% | OH | 90.00 | 360 | 68,120.77 | 01/01/2009 | 172.31 | 77,128.00 |
| 2(A) | 0051181270 | 129,600.00 | 10.380% | CT | 80.00 | 360 | 126,762.30 | 11/13/2008 | 96.00 | 81,847.73 |
| 2(A) | 0051181530 | 183,200.00 | 10.240% | CT | 80.00 | 360 | 177,810.60 | 02/01/2009 | 61,537.19 | 61,537.19 |
| 2(A) | 0051181630 | 240,000.00 | 7.490% | FL | 75.00 | 360 | 232,582.14 | 01/01/2009 | 337.15 | 180,396.82 |
| 2(A) | 0051182960 | 495,000.00 | 7.640% | ME | 90.00 | 360 | 481,888.22 | 02/01/2009 | 300,293.79 | 300,293.79 |
| 2(A) | 0051187120 | 244,000.00 | 7.720% | MA | 79.48 | 360 | 237,420.43 | 02/01/2009 | 163,302.56 | 163,302.56 |
| 2(A) | 0051188410 | 68,000.00 | 11.390% | IN | 80.00 | 360 | 66,641.78 | 01/01/2009 | 52.68 | 59,151.56 |
| 2(A) | 0051189670 | 212,800.00 | 6.990% | CA | 80.00 | 360 | 207,967.02 | 02/01/2008 | (0.09) | 80,358.82 |
| 2(A) | 0051192770 | 64,350.00 | 9.240% | IN | 90.00 | 360 | 63,377.30 | 02/01/2009 | 65,727.46 | 65,727.46 |
| 2(A) | 0051258380 | 145,360.00 | 8.300% | MN | 80.00 | 360 | 141,956.11 | 02/01/2009 | 96,328.90 | 96,328.90 |
| 2(A) | 0051263140 | 99,992.00 | 9.990% | NC | 80.00 | 360 | 96,689.58 | 01/01/2009 | 82.15 | 41,873.11 |
| 2(A) | 0051269300 | 72,000.00 | 10.390% | MI | 80.00 | 360 | 71,129.30 | 12/01/2008 | (817.00) | 75,627.40 |
| 2(A) | 0051269730 | 56,000.00 | 13.040% | MI | 80.00 | 360 | 55,095.95 | 02/01/2009 | 66,782.92 | 66,782.92 |
| 2(A) | 0051271440 | 110,500.00 | 6.890% | MI | 85.00 | 360 | 106,101.21 | 02/01/2009 | 109,009.29 | 109,009.29 |
| 2(A) | 0051274370 | 71,920.00 | 7.740% | OH | 80.00 | 360 | 70,455.82 | 02/01/2009 | 78,724.31 | 78,724.31 |
| 2(A) | 0051274470 | 84,600.00 | 9.690% | OH | 90.00 | 360 | 83,459.17 | 01/01/2009 | 8,539.05 | 109,127.55 |
| 2(A) | 0051297770 | 61,600.00 | 7.590% | OH | 80.00 | 360 | 60,107.99 | 10/01/2008 | (110.00) | 10,985.51 |
| 2(B) | 0011332330 | 15,000.00 | 8.250% | TN | 27.27 | 180 | 14,682.55 | 04/29/2008 | (67.61) | 14,587.80 |
| 2(B) | 0011357936 | 71,980.00 | 11.375% | MD | 20.00 | 180 | 71,132.78 | 01/28/2009 | 162.00 | 73,737.99 |
| 2(B) | 0011363033 | 40,000.00 | 10.250% | OR | 20.00 | 180 | 39,363.73 | 07/24/2008 | 71.00 | 42,524.82 |
| 2(B) | 0011363708 | 50,000.00 | 10.500% | AZ | 20.00 | 180 | 49,269.90 | 06/26/2008 | 15.50 | 51,116.49 |
| 2(B) | 0011371591 | 71,000.00 | 12.875% | VA | 20.00 | 180 | 70,457.98 | 02/27/2008 | (300.00) | 71,954.19 |
| 2(B) | 0011373660 | 148,000.00 | 10.500% | CA | 20.00 | 180 | 146,068.14 | 02/23/2009 | 152,356.90 | 152,356.90 |
| 2(B) | 0011379511 | 84,000.00 | 10.750% | CA | 20.00 | 180 | 82,834.06 | 02/23/2009 | 86,433.07 | 86,433.07 |
| 2(B) | 0011379645 | 68,000.00 | 7.450% | PA | 85.00 | 360 | 65,950.85 | 02/06/2009 | 72,295.19 | 72,295.19 |

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Fax: 240-586-8675

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

| Group | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|-------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| 2(B) | 0011384902 | 137,400.00 | 10.990% | CA | 20.00 | 180 | 135,903.89 | 02/23/2009 | 142,027.76 | 142,027.76 |
| 2(B) | 0011386709 | 52,000.00 | 10.250% | IL | 20.00 | 180 | 51,500.81 | 01/21/2009 | 20.00 | 54,201.71 |
| 2(B) | 0011387152 | 49,000.00 | 10.990% | IL | 20.00 | 180 | 48,437.61 | 02/23/2009 | 50,875.53 | 50,875.53 |
| 2(B) | 0011387294 | 33,750.00 | 11.990% | FL | 15.00 | 180 | 33,438.99 | 01/21/2009 | 21.25 | 35,708.84 |
| 2(B) | 0011393516 | 119,980.00 | 12.500% | MA | 20.00 | 180 | 119,108.21 | 01/21/2009 | (722.00) | 124,305.59 |
| 2(B) | 0011393529 | 100,312.00 | 10.250% | CA | 20.00 | 180 | 98,880.40 | 01/21/2009 | 95.00 | 103,078.99 |
| 2(B) | 0011394569 | 88,000.00 | 9.500% | CA | 20.00 | 180 | 86,450.28 | 10/10/2008 | 179.94 | 88,810.02 |
| 2(B) | 0011394632 | 97,000.00 | 10.990% | CA | 20.00 | 180 | 95,624.72 | 02/23/2009 | 99,642.12 | 99,642.12 |
| 2(B) | 0011394795 | 119,000.00 | 10.500% | CA | 20.00 | 180 | 117,324.31 | 02/23/2009 | 122,333.90 | 122,333.90 |
| 2(B) | 0011394869 | 23,300.00 | 10.990% | FL | 10.00 | 180 | 22,988.86 | 02/17/2009 | 23,182.25 | 23,182.25 |
| 2(B) | 0011397837 | 72,750.00 | 10.250% | NY | 15.00 | 180 | 72,194.46 | 08/13/2007 | (621.97) | 68,753.23 |
| 2(B) | 0011400646 | 54,750.00 | 8.750% | OR | 15.00 | 180 | 53,570.76 | 02/23/2009 | 55,013.06 | 55,013.06 |
| 2(B) | 0011401368 | 79,500.00 | 10.250% | NY | 20.00 | 180 | 78,968.90 | 06/29/2007 | (1,000.00) | 80,855.90 |
| 2(B) | 0011403261 | 60,000.00 | 9.000% | CA | 20.00 | 180 | 59,141.82 | 01/21/2009 | 95.00 | 61,821.42 |
| 2(B) | 0011403341 | 87,000.00 | 11.250% | CA | 20.00 | 180 | 85,877.51 | 02/23/2009 | 88,753.25 | 88,753.25 |
| 2(B) | 0011406773 | 74,800.00 | 10.500% | MD | 20.00 | 180 | 73,629.02 | 02/06/2009 | 71,743.80 | 71,743.80 |
| 2(B) | 0011407460 | 66,760.00 | 11.990% | VA | 20.00 | 180 | 66,119.41 | 02/23/2009 | 69,564.22 | 69,564.22 |
| 2(B) | 0011407924 | 86,000.00 | 9.990% | CA | 20.00 | 180 | 84,608.46 | 02/18/2009 | 85,199.92 | 85,199.92 |
| 2(B) | 0011409533 | 58,200.00 | 9.990% | MD | 20.00 | 180 | 57,425.00 | 02/23/2009 | 60,581.60 | 60,581.60 |
| 2(B) | 0011409604 | 72,000.00 | 10.500% | CA | 20.00 | 180 | 70,986.22 | 02/23/2009 | 74,706.03 | 74,706.03 |
| 2(B) | 0011411347 | 29,600.00 | 8.750% | CO | 20.00 | 180 | 29,010.11 | 02/23/2009 | 30,164.00 | 30,164.00 |
| 2(B) | 0011411943 | 70,400.00 | 10.750% | CA | 20.00 | 180 | 69,370.66 | 02/23/2009 | 72,634.03 | 72,634.03 |
| 2(B) | 0011413220 | 137,708.00 | 11.950% | NV | 20.00 | 180 | 136,160.62 | 02/18/2009 | 141,198.84 | 141,198.84 |
| 2(B) | 0011415175 | 71,980.00 | 11.420% | MD | 20.00 | 180 | 71,522.73 | 03/18/2008 | (1,000.00) | 70,179.54 |
| 2(B) | 0011415521 | 92,250.00 | 10.500% | NY | 15.00 | 180 | 91,292.68 | 02/16/2009 | 93,739.04 | 93,739.04 |
| 2(B) | 0011417954 | 129,800.00 | 8.990% | CA | 20.00 | 180 | 127,330.99 | 02/23/2009 | 132,045.57 | 132,045.57 |
| 2(B) | 0011419713 | 130,000.00 | 9.990% | CA | 20.00 | 180 | 128,263.34 | 01/21/2009 | 20.00 | 133,656.00 |
| 2(B) | 0011420949 | 52,000.00 | 10.990% | FL | 20.00 | 180 | 51,378.44 | 02/23/2009 | 53,942.63 | 53,942.63 |
| 2(B) | 0011426128 | 136,000.00 | 8.750% | CA | 20.00 | 180 | 133,386.79 | 02/23/2009 | 138,251.28 | 138,251.28 |
| 2(B) | 0011427079 | 41,700.00 | 10.990% | CA | 10.00 | 180 | 41,088.13 | 02/12/2009 | 41,413.26 | 41,413.26 |
| 2(B) | 0011429193 | 62,000.00 | 9.990% | TX | 20.00 | 180 | 61,067.56 | 02/23/2009 | 63,665.32 | 63,665.32 |
| 2(B) | 0051026210 | 95,920.00 | 8.590% | SC | 80.00 | 360 | 93,660.30 | 09/04/2008 | 59.62 | 22,222.36 |
| 2(B) | 0051027960 | 58,500.00 | 8.790% | NC | 90.00 | 360 | 56,295.44 | 12/24/2008 | 50.83 | 44,023.68 |
| 2(B) | 0051036120 | 176,000.00 | 7.490% | PA | 80.00 | 360 | 169,149.79 | 02/01/2009 | 94,171.63 | 94,171.63 |
| 2(B) | 0051112650 | 532,152.00 | 8.790% | FL | 90.00 | 180 | 519,300.85 | 01/01/2009 | (5,900.16) | 366,861.37 |
| 2(B) | 0051184580 | 181,000.00 | 8.890% | CA | 65.82 | 360 | 176,854.37 | 10/01/2008 | (2.46) | 131,139.97 |

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

* This data is currently not provided for reporting.

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

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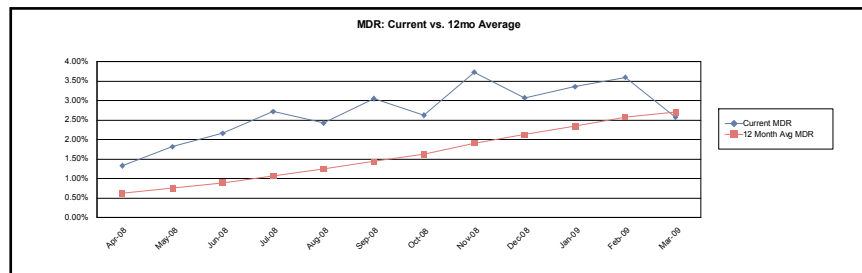
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Realized Loss Report - Collateral

Summary

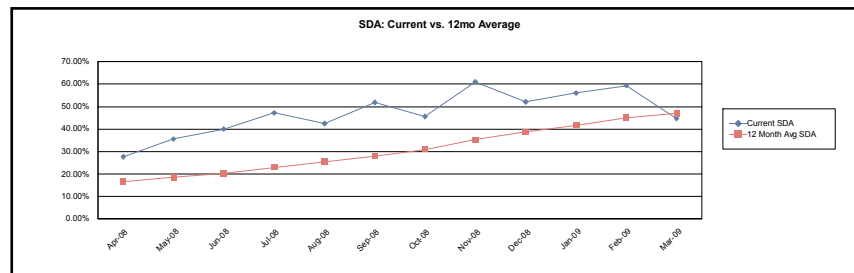
MDR

Current Month 2.575%
3 Month Average 3.179%
12 Month Average 2.707%



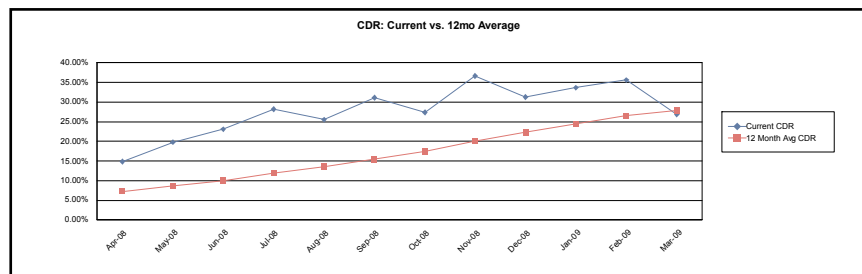
SDA

Current Month 44.801%
3 Month Average 53.404%
12 Month Average 46.999%



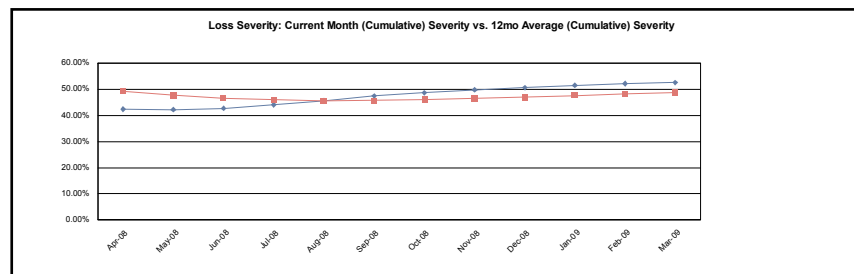
CDR

Current Month 26.881%
3 Month Average 32.043%
12 Month Average 27.824%



Loss Severity

Current Month (Cumulative) 52.507%
3 Month Average (Cumulative) 52.039%
12 Month Average (Cumulative) 47.449%



Morgan Stanley Capital I Inc.
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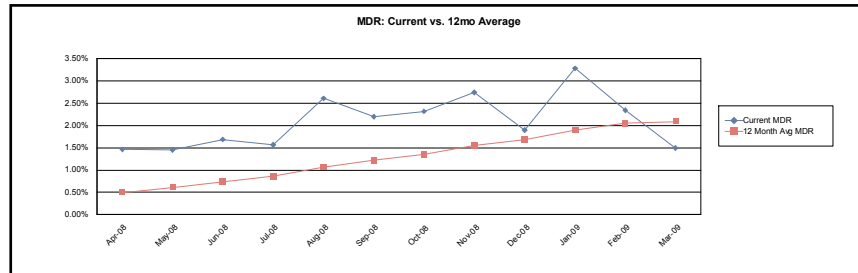
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Realized Loss Report - Collateral

1(A)

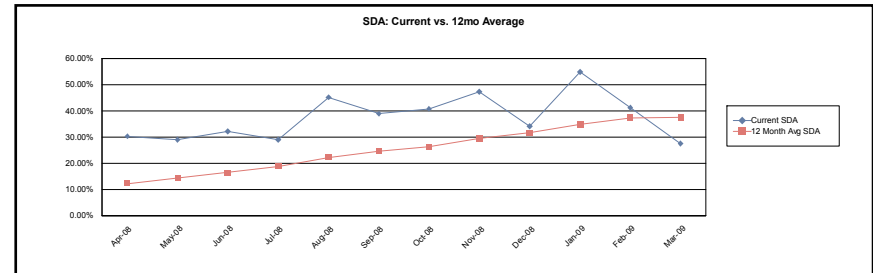
MDR

Current Month 1.499%
3 Month Average 2.375%
12 Month Average 2.089%



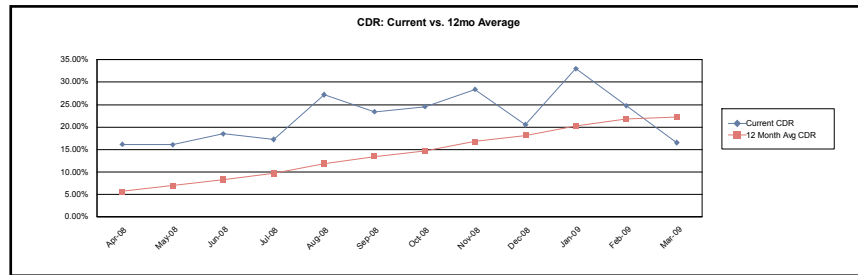
SDA

Current Month 27.629%
3 Month Average 41.297%
12 Month Average 37.645%



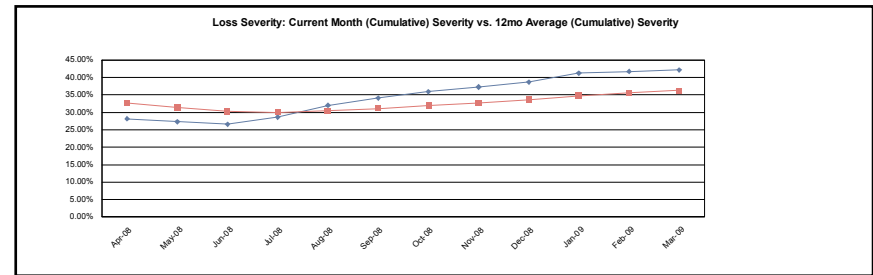
CDR

Current Month 16.577%
3 Month Average 24.778%
12 Month Average 22.205%



Loss Severity

Current Month (Cumulative) 42.133%
3 Month Average (Cumulative) 41.687%
12 Month Average (Cumulative) 34.475%



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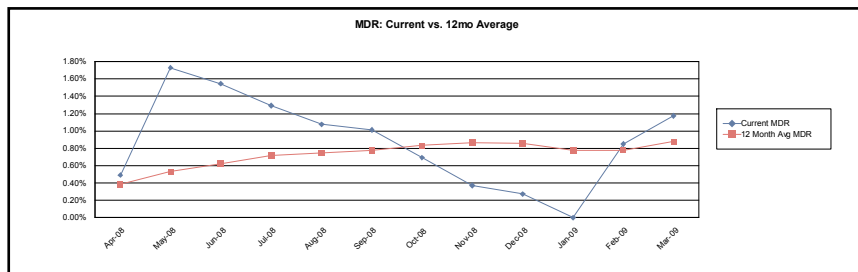
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Realized Loss Report - Collateral

1(B)

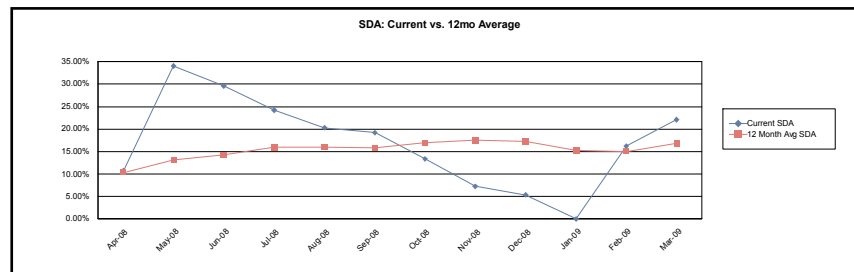
MDR

Current Month 1.176%
3 Month Average 0.676%
12 Month Average 0.877%



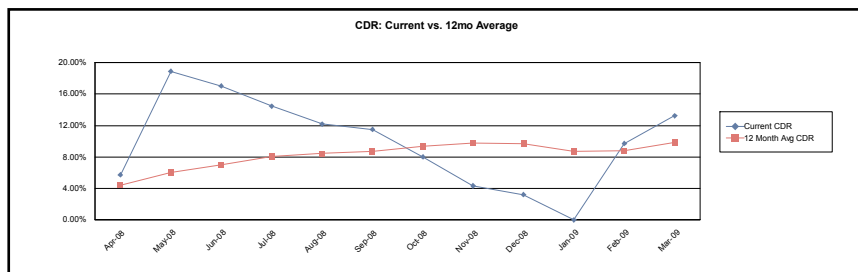
SDA

Current Month 22.065%
3 Month Average 12.767%
12 Month Average 16.868%



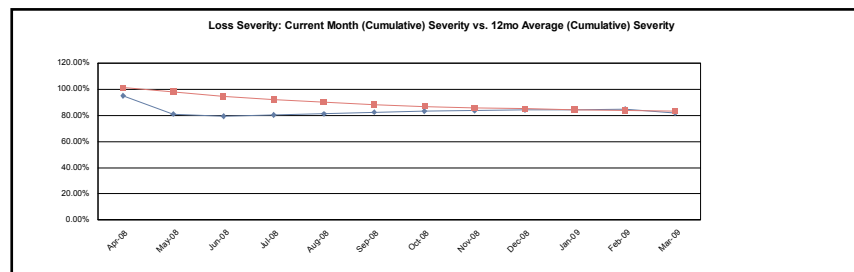
CDR

Current Month 13.239%
3 Month Average 7.660%
12 Month Average 9.872%



Loss Severity

Current Month (Cumulative) 81.654%
3 Month Average (Cumulative) 83.528%
12 Month Average (Cumulative) 83.434%



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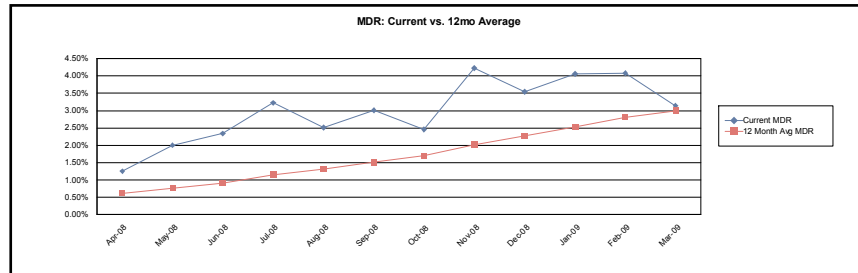
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Realized Loss Report - Collateral

2(A)

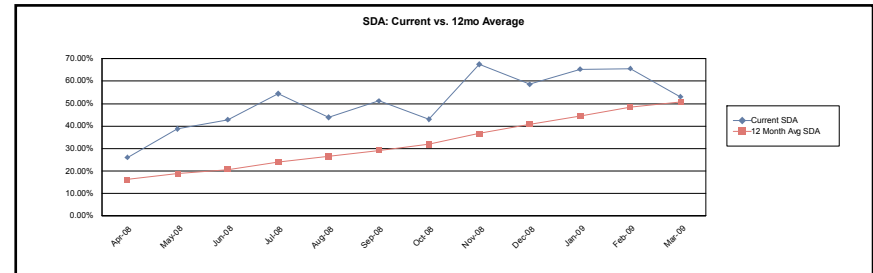
MDR

Current Month 3.145%
3 Month Average 3.763%
12 Month Average 2.990%



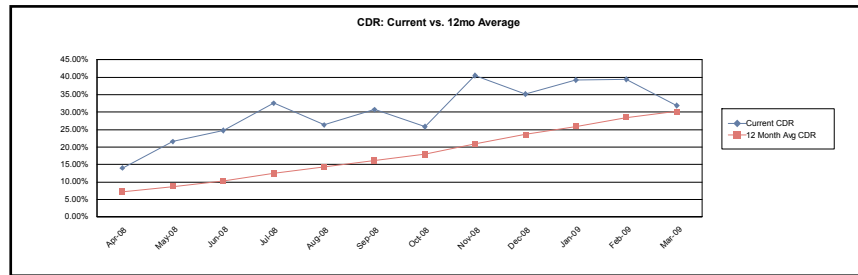
SDA

Current Month 53.079%
3 Month Average 61.342%
12 Month Average 50.878%



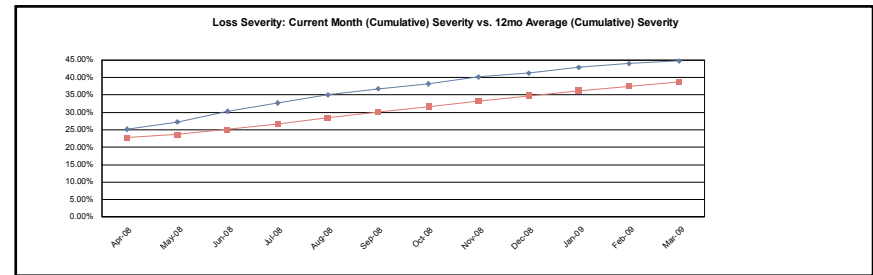
CDR

Current Month 31.848%
3 Month Average 36.805%
12 Month Average 30.152%



Loss Severity

Current Month (Cumulative) 44.709%
3 Month Average (Cumulative) 43.854%
12 Month Average (Cumulative) 36.529%



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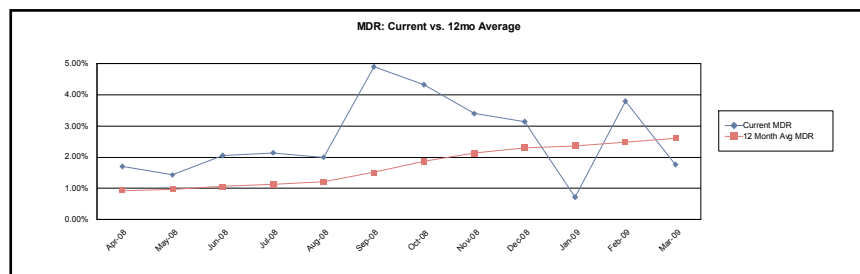
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Realized Loss Report - Collateral

2(B)

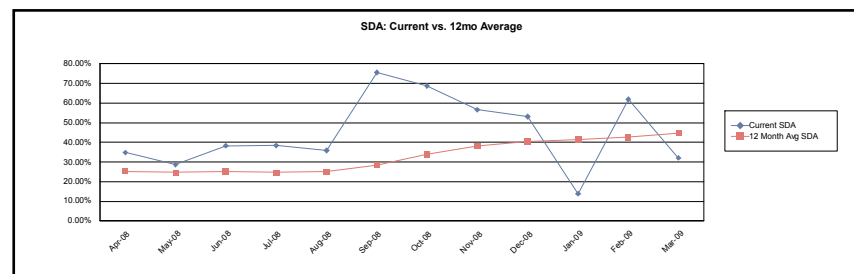
MDR

Current Month 1.768%
3 Month Average 2.096%
12 Month Average 2.617%



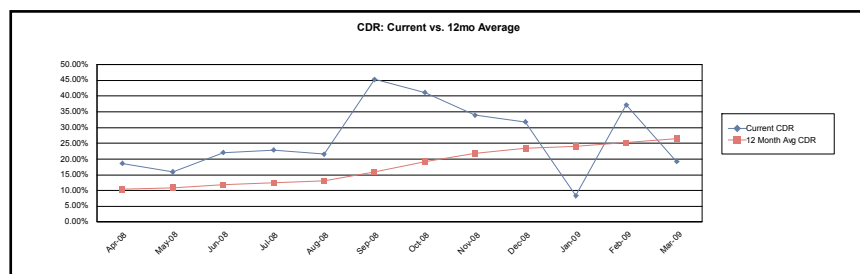
SDA

Current Month 32.120%
3 Month Average 35.980%
12 Month Average 44.808%



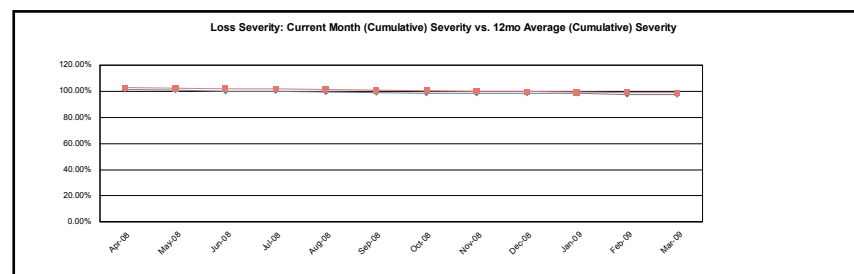
CDR

Current Month 19.272%
3 Month Average 21.588%
12 Month Average 26.516%



Loss Severity

Current Month (Cumulative) 97.417%
3 Month Average (Cumulative) 97.739%
12 Month Average (Cumulative) 99.076%



Calculation Methodology:

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

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

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

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

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Prepayment Detail - Prepayments during Current Period

| Summary | | | | | | | | | | | | | |
|---------|--------------------|----------------------------|---------------------------|-------------------|----------------------------|---------------------------|--------------------|----------------------------|---------------------------|------------------|----------------------------|---------------------------|--------------------|
| | Loans Paid in Full | | | Repurchased Loans | | | Substitution Loans | | | Liquidated Loans | | | Curtailments |
| | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Count | Original Principal Balance | Current Scheduled Balance | Curtailment Amount |
| 1(A) | 2 | 483,375.00 | 473,778.43 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 10 | 2,769,670.00 | 2,731,675.51 | (71,123.60) |
| 1(B) | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 2 | 355,400.00 | 350,009.76 | 2,782.94 |
| 2(A) | 6 | 635,600.00 | 618,882.34 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 75 | 18,748,039.00 | 18,463,706.67 | (310,585.71) |
| 2(B) | 4 | 420,102.00 | 406,159.14 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 25 | 2,152,668.00 | 2,116,757.16 | (33,039.50) |
| Total | 12 | 1,539,077.00 | 1,498,819.91 | 0 | 0.00 | 0.00 | 0 | 0.00 | 0.00 | 112 | 24,025,777.00 | 23,662,149.10 | (411,965.87) |

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) | 0011358290 | CA | 75.00 | 01-Dec-2005 | 412,500.00 | 405,674.39 | Liquidation | 7 | 9.625% | 360 | 39 |
| 1(A) | 0011363743 | CA | 90.00 | 01-Dec-2005 | 390,600.00 | 390,385.14 | Liquidation | 10 | 9.625% | 360 | 39 |
| 1(A) | 0011369858 | PA | 84.47 | 01-Jan-2006 | 136,000.00 | 134,078.50 | Liquidation | 12 | 9.000% | 360 | 38 |
| 1(A) | 0011384841 | CA | 80.00 | 01-Jan-2006 | 138,320.00 | 136,816.31 | Liquidation | 9 | 9.875% | 360 | 38 |
| 1(A) | 0011389702 | WI | 85.00 | 01-Jan-2006 | 191,250.00 | 187,353.15 | Liquidation | 16 | 9.875% | 360 | 38 |
| 1(A) | 0011390812 | RI | 47.77 | 01-Jan-2006 | 375,000.00 | 368,777.12 | Loan Paid in Full | 1 | 9.125% | 360 | 38 |
| 1(A) | 0011392510 | MA | 72.35 | 01-Feb-2006 | 307,500.00 | 298,426.55 | Liquidation | 15 | 8.625% | 360 | 37 |
| 1(A) | 0011396481 | NJ | 85.00 | 01-Feb-2006 | 108,375.00 | 105,001.31 | Loan Paid in Full | 0 | 8.375% | 360 | 37 |
| 1(A) | 0011399871 | CT | 75.00 | 01-Feb-2006 | 307,500.00 | 304,657.68 | Liquidation | 26 | 9.220% | 360 | 37 |
| 1(A) | 0011403946 | CA | 89.94 | 01-Feb-2006 | 286,000.00 | 282,037.75 | Liquidation | 8 | 7.575% | 360 | 37 |
| 1(A) | 0011411085 | WI | 79.55 | 01-Feb-2006 | 105,000.00 | 103,362.80 | Liquidation | 18 | 8.250% | 360 | 37 |
| 1(A) | 0011414754 | CA | 90.00 | 01-Feb-2006 | 495,000.00 | 488,784.28 | Liquidation | 27 | 9.500% | 360 | 37 |
| 1(B) | 0011408493 | MD | 20.00 | 01-Feb-2006 | 73,800.00 | 72,974.44 | Liquidation | 16 | 9.990% | 180 | 37 |
| 1(B) | 0011412936 | CA | 80.00 | 01-Feb-2006 | 281,600.00 | 277,035.32 | Liquidation | 9 | 6.875% | 360 | 37 |
| 2(A) | 0005105311 | OK | 80.00 | 20-Dec-2005 | 166,800.00 | 160,775.58 | Loan Paid in Full | 0 | 9.000% | 360 | 38 |
| 2(A) | 0005107422 | FL | 90.00 | 08-Dec-2005 | 146,700.00 | 142,705.44 | Liquidation | 15 | 12.000% | 360 | 39 |
| 2(A) | 0011348997 | NJ | 80.00 | 01-Jan-2006 | 378,400.00 | 373,486.37 | Liquidation | 15 | 9.375% | 360 | 38 |
| 2(A) | 0011376239 | CA | 80.00 | 01-Dec-2005 | 648,000.00 | 636,801.19 | Liquidation | 10 | 10.250% | 360 | 39 |
| 2(A) | 0011377999 | CA | 80.00 | 01-Dec-2005 | 288,000.00 | 284,503.46 | Liquidation | 20 | 10.250% | 360 | 39 |
| 2(A) | 0011381297 | CA | 80.00 | 01-Feb-2006 | 237,600.00 | 237,600.00 | Liquidation | 22 | 8.875% | 360 | 37 |
| 2(A) | 0011381870 | CA | 85.00 | 01-Jan-2006 | 301,750.00 | 298,855.05 | Liquidation | 14 | 11.125% | 360 | 38 |
| 2(A) | 0011384935 | CA | 80.00 | 01-Jan-2006 | 426,400.00 | 421,103.52 | Liquidation | 15 | 10.625% | 360 | 38 |
| 2(A) | 0011386682 | IL | 80.00 | 01-Jan-2006 | 212,800.00 | 210,716.88 | Liquidation | 18 | 8.875% | 360 | 38 |

Morgan Stanley Capital I Inc.
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Prepayment Loan Detail - Prepayments during Current Period

| Group | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|-------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------------|-------------------|-------------------|---------------|-----------|
| 2(A) | 0011386959 | CA | 80.00 | 01-Jan-2006 | 412,000.00 | 411,779.76 | Liquidation | 12 | 10.250% | 360 | 38 |
| 2(A) | 0011391461 | CA | 80.00 | 01-Jan-2006 | 223,200.00 | 220,295.16 | Liquidation | 11 | 9.375% | 360 | 38 |
| 2(A) | 0011392353 | CA | 80.00 | 01-Jan-2006 | 291,200.00 | 287,074.56 | Liquidation | 11 | 9.375% | 360 | 38 |
| 2(A) | 0011392718 | FL | 80.00 | 01-Jan-2006 | 186,400.00 | 181,416.50 | Liquidation | 9 | 10.625% | 360 | 38 |
| 2(A) | 0011396276 | CA | 90.00 | 01-Jan-2006 | 459,000.00 | 463,368.06 | Liquidation | 10 | 7.000% | 360 | 38 |
| 2(A) | 0011398513 | FL | 80.00 | 01-Jan-2006 | 107,200.00 | 107,200.00 | Liquidation | 17 | 11.125% | 360 | 38 |
| 2(A) | 0011399653 | NH | 80.00 | 01-Jan-2006 | 142,400.00 | 137,978.08 | Liquidation | 14 | 9.250% | 360 | 38 |
| 2(A) | 0011400179 | NY | 80.00 | 01-Feb-2006 | 284,000.00 | 277,221.29 | Liquidation | 23 | 9.000% | 360 | 37 |
| 2(A) | 0011400404 | TN | 95.00 | 01-Jan-2006 | 78,850.00 | 77,632.59 | Liquidation | 28 | 11.125% | 360 | 38 |
| 2(A) | 0011403330 | RI | 80.00 | 01-Feb-2006 | 196,000.00 | 190,491.80 | Liquidation | 18 | 7.990% | 360 | 37 |
| 2(A) | 0011404844 | CA | 80.00 | 01-Jan-2006 | 379,600.00 | 374,083.74 | Liquidation | 13 | 9.625% | 360 | 38 |
| 2(A) | 0011405304 | CA | 80.00 | 01-Feb-2006 | 480,000.00 | 472,842.55 | Liquidation | 11 | 8.250% | 360 | 37 |
| 2(A) | 0011406705 | WA | 80.00 | 01-Jan-2006 | 190,400.00 | 190,339.57 | Liquidation | 11 | 7.625% | 360 | 38 |
| 2(A) | 0011407552 | VA | 80.00 | 01-Jan-2006 | 272,000.00 | 269,085.41 | Liquidation | 16 | 9.625% | 360 | 38 |
| 2(A) | 0011408839 | CA | 80.00 | 01-Feb-2006 | 316,000.00 | 316,000.00 | Liquidation | 14 | 9.375% | 360 | 37 |
| 2(A) | 0011408907 | CA | 80.00 | 01-Feb-2006 | 494,400.00 | 484,725.03 | Liquidation | 9 | 9.000% | 360 | 37 |
| 2(A) | 0011412558 | CA | 80.00 | 01-Feb-2006 | 295,920.00 | 295,401.62 | Liquidation | 10 | 9.000% | 360 | 37 |
| 2(A) | 0011413199 | CA | 90.00 | 01-Feb-2006 | 495,000.00 | 489,909.51 | Liquidation | 9 | 10.000% | 360 | 37 |
| 2(A) | 0011413216 | NV | 80.00 | 01-Feb-2006 | 550,832.00 | 545,607.82 | Liquidation | 6 | 10.625% | 360 | 37 |
| 2(A) | 0011413451 | CA | 80.00 | 01-Feb-2006 | 266,400.00 | 266,399.97 | Liquidation | 18 | 9.500% | 360 | 37 |
| 2(A) | 0011413906 | CA | 80.00 | 01-Feb-2006 | 328,000.00 | 328,000.00 | Liquidation | 14 | 8.375% | 360 | 37 |
| 2(A) | 0011414377 | TX | 95.00 | 01-Feb-2006 | 128,383.00 | 126,161.42 | Liquidation | 19 | 10.725% | 360 | 37 |
| 2(A) | 0011415304 | VA | 80.00 | 01-Feb-2006 | 180,000.00 | 175,623.71 | Liquidation | 8 | 9.750% | 360 | 37 |
| 2(A) | 0011415525 | NY | 80.00 | 01-Feb-2006 | 492,000.00 | 486,897.95 | Liquidation | 16 | 9.500% | 360 | 37 |
| 2(A) | 0011417790 | CA | 80.00 | 01-Feb-2006 | 560,000.00 | 559,589.71 | Liquidation | 17 | 9.125% | 360 | 37 |
| 2(A) | 0011419284 | AZ | 80.00 | 01-Feb-2006 | 196,512.00 | 194,225.43 | Liquidation | 9 | 9.250% | 360 | 37 |
| 2(A) | 0011419550 | CA | 80.00 | 01-Feb-2006 | 559,200.00 | 551,181.46 | Liquidation | 13 | 8.375% | 360 | 37 |
| 2(A) | 0011419691 | CA | 80.00 | 01-Feb-2006 | 527,200.00 | 523,037.60 | Liquidation | 9 | 6.920% | 360 | 37 |
| 2(A) | 0011419960 | CA | 90.00 | 01-Feb-2006 | 350,100.00 | 350,099.99 | Liquidation | 10 | 7.810% | 360 | 37 |
| 2(A) | 0011421259 | CA | 80.00 | 01-Feb-2006 | 354,000.00 | 350,435.60 | Liquidation | 11 | 8.750% | 360 | 37 |
| 2(A) | 0011422567 | VA | 80.00 | 01-Feb-2006 | 288,000.00 | 285,152.69 | Liquidation | 13 | 8.445% | 360 | 37 |
| 2(A) | 0011427075 | CA | 80.00 | 01-Feb-2006 | 333,600.00 | 328,538.32 | Liquidation | 9 | 7.125% | 360 | 37 |
| 2(A) | 0011427435 | CA | 80.00 | 01-Feb-2006 | 367,200.00 | 364,604.79 | Liquidation | 18 | 10.625% | 360 | 37 |
| 2(A) | 0011429593 | CA | 80.00 | 01-Feb-2006 | 349,380.00 | 344,672.47 | Liquidation | 12 | 7.570% | 360 | 37 |
| 2(A) | 0011430580 | TN | 80.00 | 01-Feb-2006 | 166,400.00 | 164,550.76 | Loan Paid in Full | 2 | 8.875% | 360 | 37 |
| 2(A) | 0050699810 | MI | 80.00 | 01-Oct-2005 | 61,600.00 | 56,834.92 | Liquidation | 25 | 7.740% | 360 | 41 |
| 2(A) | 0050907270 | AZ | 80.36 | 01-Nov-2005 | 221,000.00 | 213,292.72 | Liquidation | 12 | 8.625% | 360 | 40 |
| 2(A) | 0050922990 | CA | 80.00 | 01-Jan-2006 | 281,632.00 | 271,273.22 | Liquidation | 10 | 8.125% | 360 | 38 |
| 2(A) | 0050992010 | LA | 80.00 | 09-Oct-2005 | 84,000.00 | 80,788.30 | Liquidation | 34 | 6.040% | 360 | 41 |
| 2(A) | 0050992220 | TN | 80.00 | 01-Nov-2005 | 87,200.00 | 84,389.96 | Liquidation | 12 | 9.125% | 360 | 40 |

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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) | 0051000080 | OH | 80.00 | 18-Nov-2005 | 117,520.00 | 113,936.50 | Liquidation | 6 | 9.250% | 360 | 39 |
| 2(A) | 0051003980 | AZ | 80.00 | 01-Dec-2005 | 62,400.00 | 60,774.59 | Loan Paid in Full | 0 | 11.625% | 360 | 39 |
| 2(A) | 0051020910 | SC | 80.00 | 01-Dec-2005 | 100,000.00 | 96,731.97 | Liquidation | 11 | 8.250% | 360 | 39 |
| 2(A) | 0051030870 | AZ | 80.00 | 01-Jan-2006 | 458,400.00 | 446,880.51 | Liquidation | 17 | 7.990% | 360 | 38 |
| 2(A) | 0051039610 | TX | 80.00 | 01-Jan-2006 | 120,000.00 | 116,616.70 | Liquidation | 12 | 10.250% | 360 | 38 |
| 2(A) | 0051040770 | CA | 80.00 | 01-Jan-2006 | 220,800.00 | 214,219.43 | Liquidation | 21 | 7.390% | 360 | 38 |
| 2(A) | 0051050570 | MO | 80.00 | 01-Dec-2005 | 58,000.00 | 56,517.68 | Loan Paid in Full | 0 | 11.000% | 360 | 39 |
| 2(A) | 0051058140 | NY | 80.00 | 07-Dec-2005 | 72,400.00 | 70,589.58 | Liquidation | 29 | 7.690% | 360 | 39 |
| 2(A) | 0051078100 | IN | 77.00 | 25-Nov-2005 | 50,050.00 | 48,972.49 | Liquidation | 5 | 11.250% | 360 | 39 |
| 2(A) | 0051078410 | IN | 80.00 | 25-Nov-2005 | 92,720.00 | 90,144.74 | Liquidation | 23 | 9.875% | 360 | 39 |
| 2(A) | 0051080560 | MA | 80.00 | 17-Dec-2005 | 287,200.00 | 277,287.51 | Liquidation | 17 | 6.290% | 360 | 38 |
| 2(A) | 0051082410 | CA | 90.00 | 01-Dec-2005 | 297,000.00 | 287,228.79 | Liquidation | 8 | 9.625% | 360 | 39 |
| 2(A) | 0051132190 | IL | 83.33 | 05-Jan-2006 | 100,000.00 | 97,958.79 | Liquidation | 21 | 8.690% | 360 | 38 |
| 2(A) | 0051133930 | WI | 80.00 | 01-Jan-2006 | 104,000.00 | 100,639.80 | Loan Paid in Full | 9 | 9.125% | 360 | 38 |
| 2(A) | 0051138720 | NC | 80.00 | 21-Jan-2006 | 105,600.00 | 102,584.67 | Liquidation | 27 | 7.240% | 360 | 37 |
| 2(A) | 0051142870 | TX | 80.00 | 01-Jan-2006 | 104,320.00 | 100,842.09 | Liquidation | 22 | 6.540% | 360 | 38 |
| 2(A) | 0051147380 | TX | 80.00 | 01-Jan-2006 | 72,000.00 | 70,073.49 | Liquidation | 7 | 10.790% | 360 | 38 |
| 2(A) | 0051148190 | SC | 80.00 | 01-Jan-2006 | 78,000.00 | 75,274.45 | Loan Paid in Full | 0 | 9.500% | 360 | 38 |
| 2(A) | 0051150760 | ND | 80.00 | 01-Feb-2006 | 92,720.00 | 90,367.44 | Liquidation | 2 | 9.890% | 360 | 37 |
| 2(A) | 0051152180 | MN | 80.00 | 01-Jan-2006 | 140,000.00 | 136,307.86 | Liquidation | 20 | 7.790% | 360 | 38 |
| 2(A) | 0051155540 | NC | 80.00 | 09-Jan-2006 | 105,520.00 | 102,745.63 | Liquidation | 7 | 10.740% | 360 | 38 |
| 2(A) | 0051160910 | OK | 80.00 | 01-Jan-2006 | 85,600.00 | 82,819.82 | Liquidation | 12 | 9.790% | 360 | 38 |
| 2(A) | 0051161230 | MI | 80.00 | 21-Dec-2005 | 166,000.00 | 162,172.91 | Liquidation | 22 | 7.940% | 360 | 38 |
| 2(A) | 0051165760 | MI | 80.00 | 02-Jan-2006 | 80,400.00 | 78,286.56 | Liquidation | 16 | 7.540% | 360 | 38 |
| 2(A) | 0051181530 | CT | 80.00 | 01-Jan-2006 | 183,200.00 | 177,810.60 | Liquidation | 12 | 10.240% | 360 | 38 |
| 2(A) | 0051182960 | ME | 90.00 | 02-Jan-2006 | 495,000.00 | 481,888.22 | Liquidation | 20 | 7.640% | 360 | 38 |
| 2(A) | 0051187120 | MA | 79.48 | 13-Jan-2006 | 244,000.00 | 237,420.43 | Liquidation | 13 | 7.720% | 360 | 38 |
| 2(A) | 0051192770 | IN | 90.00 | 04-Jan-2006 | 64,350.00 | 63,377.30 | Liquidation | 17 | 9.240% | 360 | 38 |
| 2(A) | 0051258380 | MN | 80.00 | 16-Jan-2006 | 145,360.00 | 141,956.11 | Liquidation | 16 | 8.300% | 360 | 38 |
| 2(A) | 0051269730 | MI | 80.00 | 19-Jan-2006 | 56,000.00 | 55,095.95 | Liquidation | 12 | 13.040% | 360 | 37 |
| 2(A) | 0051271440 | MI | 85.00 | 01-Feb-2006 | 110,500.00 | 106,101.21 | Liquidation | 4 | 6.890% | 360 | 37 |
| 2(A) | 0051274370 | OH | 80.00 | 01-Feb-2006 | 71,920.00 | 70,455.82 | Liquidation | 23 | 7.740% | 360 | 37 |
| 2(B) | 0011345374 | TX | 80.00 | 01-Dec-2005 | 82,400.00 | 79,288.02 | Loan Paid in Full | 0 | 6.700% | 360 | 39 |
| 2(B) | 0011373660 | CA | 20.00 | 01-Jan-2006 | 148,000.00 | 146,068.14 | Liquidation | 11 | 10.500% | 180 | 38 |
| 2(B) | 0011374451 | NY | 90.00 | 01-Dec-2005 | 213,750.00 | 205,867.97 | Loan Paid in Full | 0 | 6.990% | 360 | 39 |
| 2(B) | 0011379511 | CA | 20.00 | 01-Jan-2006 | 84,000.00 | 82,834.06 | Liquidation | 8 | 10.750% | 180 | 38 |
| 2(B) | 0011379645 | PA | 85.00 | 01-Dec-2005 | 68,000.00 | 65,950.85 | Liquidation | 15 | 7.450% | 360 | 39 |
| 2(B) | 0011384902 | CA | 20.00 | 01-Jan-2006 | 137,400.00 | 135,903.89 | Liquidation | 13 | 10.990% | 180 | 38 |
| 2(B) | 0011387152 | IL | 20.00 | 01-Jan-2006 | 49,000.00 | 48,437.61 | Liquidation | 14 | 10.990% | 180 | 38 |
| 2(B) | 0011394632 | CA | 20.00 | 01-Jan-2006 | 97,000.00 | 95,624.72 | Liquidation | 6 | 10.990% | 180 | 38 |

Morgan Stanley Capital I Inc.
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Prepayment Loan Detail - Prepayments during Current Period

| Group | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|-------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------------|-------------------|-------------------|---------------|-----------|
| 2(B) | 0011394795 | CA | 20.00 | 01-Jan-2006 | 119,000.00 | 117,324.31 | Liquidation | 9 | 10.500% | 180 | 38 |
| 2(B) | 0011394869 | FL | 10.00 | 01-Jan-2006 | 23,300.00 | 22,988.86 | Liquidation | 9 | 10.990% | 180 | 38 |
| 2(B) | 0011400646 | OR | 15.00 | 01-Feb-2006 | 54,750.00 | 53,570.76 | Liquidation | 5 | 8.750% | 180 | 37 |
| 2(B) | 0011403341 | CA | 20.00 | 01-Feb-2006 | 87,000.00 | 85,877.51 | Liquidation | 6 | 11.250% | 180 | 37 |
| 2(B) | 0011406773 | MD | 20.00 | 01-Feb-2006 | 74,800.00 | 73,629.02 | Liquidation | 4 | 10.500% | 180 | 37 |
| 2(B) | 0011407460 | VA | 20.00 | 01-Jan-2006 | 66,760.00 | 66,119.41 | Liquidation | 11 | 11.990% | 180 | 38 |
| 2(B) | 0011407924 | CA | 20.00 | 01-Jan-2006 | 86,000.00 | 84,608.46 | Liquidation | 8 | 9.990% | 180 | 38 |
| 2(B) | 0011409533 | MD | 20.00 | 01-Jan-2006 | 58,200.00 | 57,425.00 | Liquidation | 15 | 9.990% | 180 | 38 |
| 2(B) | 0011409604 | CA | 20.00 | 01-Feb-2006 | 72,000.00 | 70,986.22 | Liquidation | 9 | 10.500% | 180 | 37 |
| 2(B) | 0011411347 | CO | 20.00 | 01-Feb-2006 | 29,600.00 | 29,010.11 | Liquidation | 8 | 8.750% | 180 | 37 |
| 2(B) | 0011411943 | CA | 20.00 | 01-Feb-2006 | 70,400.00 | 69,370.66 | Liquidation | 10 | 10.750% | 180 | 37 |
| 2(B) | 0011413220 | NV | 20.00 | 01-Feb-2006 | 137,708.00 | 136,160.62 | Liquidation | 6 | 11.950% | 180 | 37 |
| 2(B) | 0011415521 | NY | 15.00 | 01-Feb-2006 | 92,250.00 | 91,292.68 | Liquidation | 15 | 10.500% | 180 | 37 |
| 2(B) | 0011417954 | CA | 20.00 | 01-Feb-2006 | 129,800.00 | 127,330.99 | Liquidation | 8 | 8.990% | 180 | 37 |
| 2(B) | 0011420949 | FL | 20.00 | 01-Feb-2006 | 52,000.00 | 51,378.44 | Liquidation | 11 | 10.990% | 180 | 37 |
| 2(B) | 0011426128 | CA | 20.00 | 01-Feb-2006 | 136,000.00 | 133,386.79 | Liquidation | 9 | 8.750% | 180 | 37 |
| 2(B) | 0011427079 | CA | 10.00 | 01-Feb-2006 | 41,700.00 | 41,088.13 | Liquidation | 7 | 10.990% | 180 | 37 |
| 2(B) | 0011429193 | TX | 20.00 | 01-Feb-2006 | 62,000.00 | 61,067.56 | Liquidation | 9 | 9.990% | 180 | 37 |
| 2(B) | 0011430582 | TN | 19.23 | 01-Feb-2006 | 40,000.00 | 39,050.66 | Loan Paid in Full | 2 | 8.750% | 180 | 37 |
| 2(B) | 0051036120 | PA | 80.00 | 01-Dec-2005 | 176,000.00 | 169,149.79 | Liquidation | 29 | 7.490% | 360 | 39 |
| 2(B) | 0051063830 | NY | 80.00 | 01-Dec-2005 | 83,952.00 | 81,666.90 | Loan Paid in Full | 0 | 8.640% | 360 | 39 |

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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 2.695%
3 Month Average 3.346%
12 Month Average 4.001%

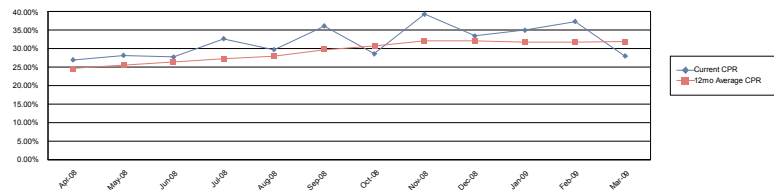
CPR

Current Month 27.950%
3 Month Average 33.423%
12 Month Average 31.896%

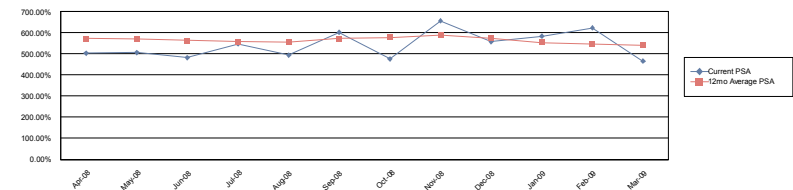
PSA

Current Month 465.832%
3 Month Average 557.057%
12 Month Average 541.088%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



1(A)

SMM

Current Month 1.721%
3 Month Average 2.607%
12 Month Average 3.295%

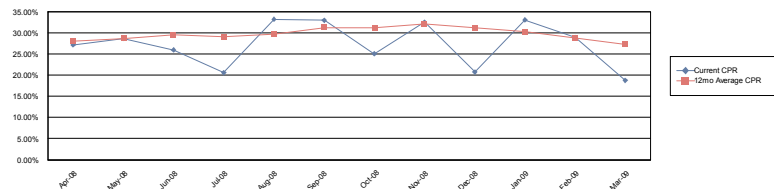
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Current Month 18.804%
3 Month Average 26.943%
12 Month Average 27.332%

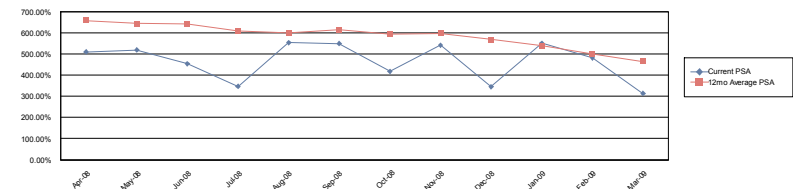
PSA

Current Month 313.408%
3 Month Average 449.053%
12 Month Average 465.927%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



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Prepayment Rates

1(B)

SMM

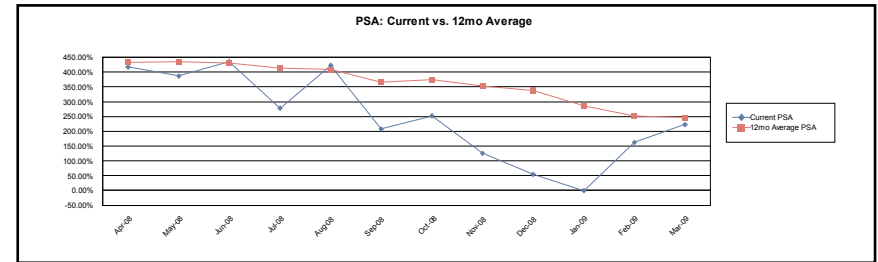
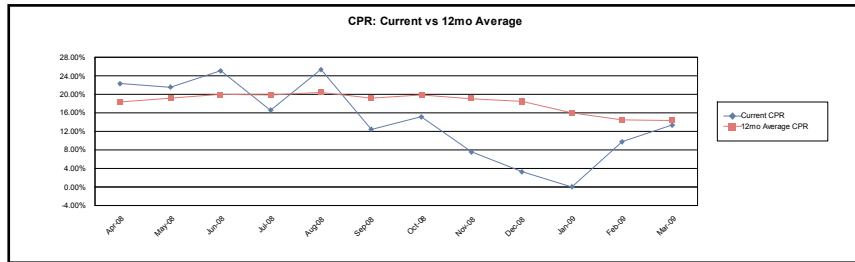
Current Month 1.187%
3 Month Average 0.679%
12 Month Average 1.486%

CPR

Current Month 13.350%
3 Month Average 7.698%
12 Month Average 14.361%

PSA

Current Month 222.502%
3 Month Average 128.301%
12 Month Average 247.032%



2(A)

SMM

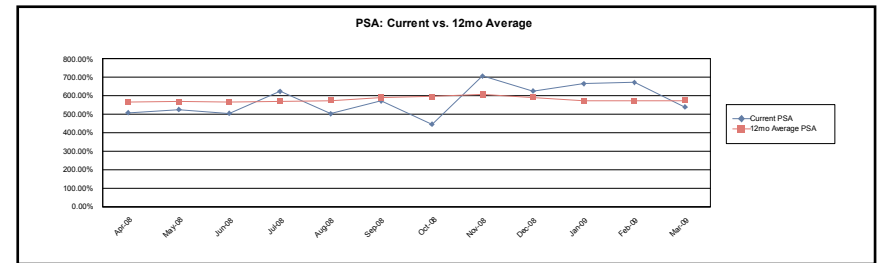
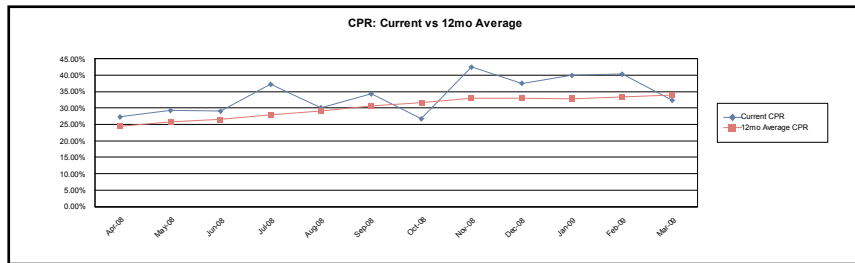
Current Month 3.198%
3 Month Average 3.855%
12 Month Average 4.373%

CPR

Current Month 32.300%
3 Month Average 37.514%
12 Month Average 33.850%

PSA

Current Month 538.336%
3 Month Average 625.234%
12 Month Average 573.671%



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Prepayment Rates

2(B)

SMM

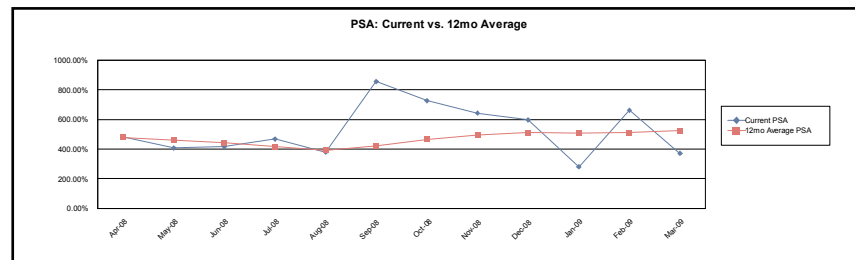
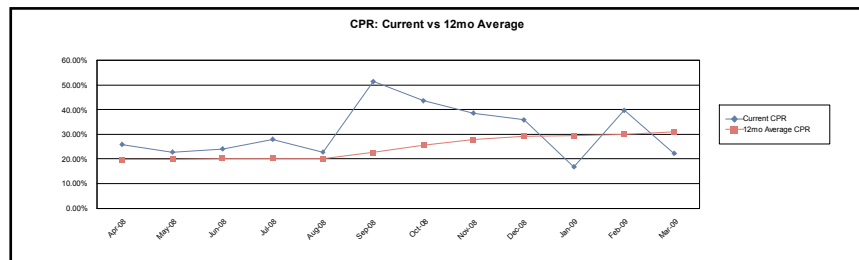
| | |
|------------------|--------|
| Current Month | 2.081% |
| 3 Month Average | 2.581% |
| 12 Month Average | 3.772% |

CPR

| | |
|------------------|---------|
| Current Month | 22.305% |
| 3 Month Average | 26.302% |
| 12 Month Average | 30.970% |

PSA

| | |
|------------------|----------|
| Current Month | 371.751% |
| 3 Month Average | 438.375% |
| 12 Month Average | 524.362% |



Calculation Methodology:

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

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

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

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

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Series 2006-HE2

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Fax: 240-586-8675

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| Modifications | | | | | | |
|---------------|-----------------------------|---------------------------|------------|---------------|---------------|------------------|
| Loan Number | Beginning Scheduled Balance | Current Scheduled Balance | Prior Rate | Modified Rate | Prior Payment | Modified Payment |
| 0005102059 | 144,138.90 | 153,790.66 | 10.750% | 9.790% | 1,369.45 | 1,355.33 |
| 0011286484 | 90,580.58 | 105,940.22 | 11.125% | 10.000% | 886.44 | 954.23 |
| 0011352461 | 138,206.43 | 143,035.89 | 4.250% | 3.000% | 721.38 | 649.90 |
| 0011358148 | 138,920.29 | 145,128.14 | 10.125% | 8.000% | 1,198.18 | 1,039.69 |
| 0011359806 | 360,191.22 | 369,725.67 | 7.125% | 5.000% | 2,367.86 | 1,943.96 |
| 0011373872 | 187,694.88 | 192,055.00 | 10.500% | 5.250% | 1,599.79 | 1,035.15 |
| 0011378975 | 309,573.21 | 322,031.59 | 9.125% | 6.500% | 2,449.92 | 1,989.39 |
| 0011380279 | 255,146.51 | 261,802.15 | 9.875% | 5.000% | 2,154.79 | 1,374.27 |
| 0011386766 | 638,199.32 | 666,770.17 | 10.125% | 6.125% | 5,253.44 | 3,962.29 |
| 0011388620 | 234,179.89 | 249,198.56 | 9.625% | 5.100% | 1,934.61 | 1,320.36 |
| 0011388621 | 58,909.37 | 63,014.99 | 8.500% | 5.750% | 0.00 | 358.89 |
| 0011393247 | 469,703.42 | 495,536.50 | 9.625% | 6.875% | 3,685.26 | 3,183.27 |
| 0011393791 | 85,555.10 | 87,659.62 | 8.625% | 9.250% | 647.32 | 702.85 |
| 0011397150 | 254,038.45 | 264,232.19 | 7.500% | 6.500% | 1,732.09 | 1,636.37 |
| 0011401769 | 313,557.26 | 325,926.58 | 7.290% | 6.290% | 2,088.27 | 1,967.45 |
| 0011404307 | 179,793.02 | 183,408.49 | 9.625% | 7.750% | 1,485.31 | 1,298.97 |
| 0011404974 | 14,017.73 | 14,562.55 | 13.100% | 13.100% | 170.96 | 173.59 |
| 0011409029 | 136,266.86 | 146,820.52 | 8.750% | 6.000% | 0.00 | 861.65 |
| 0011409259 | 279,136.51 | 296,316.97 | 8.750% | 6.750% | 2,003.87 | 1,878.13 |
| 0011412688 | 224,340.80 | 242,463.04 | 8.875% | 8.000% | 1,734.85 | 1,735.37 |
| 0011412726 | 56,165.22 | 57,795.77 | 10.990% | 8.690% | 525.45 | 439.86 |
| 0011413437 | 45,314.40 | 47,868.53 | 11.625% | 10.000% | 441.04 | 409.90 |
| 0011413438 | 181,438.17 | 189,750.69 | 9.500% | 8.000% | 1,406.17 | 1,359.45 |
| 0011414104 | 377,599.83 | 407,847.42 | 7.750% | 6.000% | 2,281.33 | 2,393.92 |
| 0011414107 | 69,619.92 | 75,905.76 | 9.990% | 7.500% | 0.00 | 519.13 |
| 0011414170 | 466,146.67 | 465,305.52 | 9.000% | 5.000% | 3,434.30 | 2,425.62 |
| 0011421975 | 107,920.00 | 119,094.64 | 9.000% | 7.000% | 764.43 | 775.91 |
| 0011423833 | 26,403.33 | 28,195.91 | 8.750% | 8.750% | 0.00 | 216.53 |
| 0011428016 | 319,766.44 | 333,448.40 | 9.250% | 4.750% | 2,331.63 | 1,700.61 |
| 0011428017 | 58,875.28 | 61,549.94 | 9.990% | 5.375% | 0.00 | 336.87 |
| 0050561850 | 60,779.58 | 60,779.58 | 12.750% | 11.000% | 669.01 | 666.30 |
| 0050844660 | 393,647.65 | 392,928.83 | 8.875% | 3.000% | 3,029.75 | 1,702.95 |
| 0050952630 | 192,506.65 | 221,670.17 | 9.750% | 9.750% | 1,689.94 | 1,689.94 |

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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 | | 63 | 11,387,589.62 | 1.274 | 3 | 806,168.80 | 0.450 | 0 | 0.00 | 0.000 |
| 4.000 | 4.499 | 49 | 7,724,891.56 | 0.865 | 1 | 296,041.07 | 0.165 | 0 | 0.00 | 0.000 |
| 4.500 | 4.999 | 7 | 1,706,999.39 | 0.191 | 0 | 0.00 | 0.000 | 0 | 0.00 | 0.000 |
| 5.000 | 5.499 | 152 | 25,176,537.47 | 2.818 | 17 | 4,345,357.29 | 2.428 | 7 | 503,571.52 | 1.715 |
| 5.500 | 5.999 | 70 | 16,976,521.65 | 1.900 | 21 | 5,311,115.02 | 2.967 | 7 | 1,518,948.21 | 5.172 |
| 6.000 | 6.499 | 164 | 43,583,991.18 | 4.878 | 28 | 7,139,650.21 | 3.989 | 11 | 1,707,132.01 | 5.813 |
| 6.500 | 6.999 | 326 | 74,475,474.20 | 8.335 | 73 | 16,748,041.00 | 9.357 | 29 | 6,029,036.31 | 20.529 |
| 7.000 | 7.499 | 287 | 59,455,797.98 | 6.654 | 40 | 8,155,384.19 | 4.556 | 29 | 5,127,260.68 | 17.459 |
| 7.500 | 7.999 | 388 | 75,413,989.37 | 8.440 | 73 | 15,307,393.75 | 8.552 | 35 | 6,200,083.49 | 21.112 |
| 8.000 | 8.499 | 353 | 64,409,256.43 | 7.209 | 74 | 14,469,100.73 | 8.084 | 19 | 2,051,223.61 | 6.985 |
| 8.500 | 8.999 | 573 | 105,975,644.62 | 11.861 | 129 | 26,271,164.52 | 14.678 | 21 | 1,986,571.38 | 6.764 |
| 9.000 | 9.499 | 550 | 117,047,808.97 | 13.100 | 139 | 27,465,089.49 | 15.345 | 8 | 544,597.80 | 1.854 |
| 9.500 | 9.999 | 720 | 120,815,749.17 | 13.522 | 129 | 23,388,583.39 | 13.067 | 18 | 1,078,161.72 | 3.671 |
| 10.000 | 10.499 | 429 | 70,448,596.24 | 7.885 | 102 | 17,796,809.31 | 9.943 | 3 | 110,679.81 | 0.377 |
| 10.500 | 10.999 | 458 | 53,856,460.16 | 6.028 | 43 | 8,049,686.74 | 4.497 | 19 | 1,179,935.57 | 4.018 |
| 11.000 | 11.499 | 228 | 26,204,691.80 | 2.933 | 14 | 2,787,058.37 | 1.557 | 11 | 817,574.19 | 2.784 |
| 11.500 | 11.999 | 157 | 12,995,255.34 | 1.454 | 4 | 652,677.38 | 0.365 | 7 | 396,782.13 | 1.351 |
| 12.000 | 12.499 | 47 | 3,443,546.40 | 0.385 | 0 | 0.00 | 0.000 | 1 | 23,351.29 | 0.080 |
| 12.500 | 12.999 | 35 | 2,325,764.49 | 0.260 | 0 | 0.00 | 0.000 | 2 | 93,141.23 | 0.317 |
| 13.000 | 13.499 | 2 | 81,556.41 | 0.009 | 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 | | 5,058 | 893,506,122.45 | 100.000 | 890 | 178,989,321.26 | 100.000 | 227 | 29,368,050.95 | 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 | | 56 | 10,202,591.80 | 1.796 | 4 | 378,829.02 | 0.323 |
| 4.000 | 4.499 | 46 | 7,294,903.31 | 1.284 | 2 | 133,947.18 | 0.114 |
| 4.500 | 4.999 | 7 | 1,706,999.39 | 0.301 | 0 | 0.00 | 0.000 |
| 5.000 | 5.499 | 112 | 19,058,570.26 | 3.355 | 16 | 1,269,038.40 | 1.083 |
| 5.500 | 5.999 | 33 | 7,971,350.55 | 1.403 | 9 | 2,175,107.87 | 1.857 |
| 6.000 | 6.499 | 102 | 29,751,481.59 | 5.238 | 23 | 4,985,727.37 | 4.257 |
| 6.500 | 6.999 | 150 | 37,843,930.92 | 6.662 | 74 | 13,854,465.97 | 11.829 |
| 7.000 | 7.499 | 137 | 31,275,809.51 | 5.506 | 81 | 14,897,343.60 | 12.719 |
| 7.500 | 7.999 | 169 | 36,732,423.91 | 6.467 | 111 | 17,174,088.22 | 14.663 |
| 8.000 | 8.499 | 175 | 39,278,931.63 | 6.915 | 85 | 8,610,000.46 | 7.351 |
| 8.500 | 8.999 | 285 | 65,957,632.47 | 11.612 | 138 | 11,760,276.25 | 10.041 |
| 9.000 | 9.499 | 345 | 85,013,857.05 | 14.967 | 58 | 4,024,264.63 | 3.436 |
| 9.500 | 9.999 | 405 | 86,584,189.37 | 15.243 | 168 | 9,764,814.69 | 8.337 |
| 10.000 | 10.499 | 247 | 47,907,874.99 | 8.434 | 77 | 4,633,232.13 | 3.956 |
| 10.500 | 10.999 | 210 | 33,567,249.15 | 5.909 | 186 | 11,059,588.70 | 9.443 |
| 11.000 | 11.499 | 113 | 17,128,801.20 | 3.016 | 90 | 5,471,258.04 | 4.671 |
| 11.500 | 11.999 | 60 | 7,502,386.44 | 1.321 | 86 | 4,443,409.39 | 3.794 |
| 12.000 | 12.499 | 20 | 2,220,908.66 | 0.391 | 26 | 1,199,286.45 | 1.024 |
| 12.500 | 12.999 | 8 | 957,081.52 | 0.168 | 25 | 1,275,541.74 | 1.089 |
| 13.000 | 13.499 | 1 | 66,993.86 | 0.012 | 1 | 14,562.55 | 0.012 |
| 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 | | 2,681 | 568,023,967.58 | 100.000 | 1,260 | 117,124,782.66 | 100.000 |

Morgan Stanley Capital I Inc.
Mortgage Pass-Through Certificates
Distribution Date: 25-Mar-2009

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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.