

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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

19-Aug-2009 1:11:53PM

**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    | 144531EU0 | 08/24/2009  | 0.36500 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                  | 0.00                       | 0.00               | 0.00                       |
| A-2    | 144531EV8 | 08/24/2009  | 0.44500 %                     | 64,443,984.87                 | 23,101.38             | 4,641,646.65           | 0.00                  | 59,802,338.22              | 4,664,748.03       | 0.00                       |
| A-3    | 144531EW6 | 08/24/2009  | 0.49500 %                     | 250,370,000.00                | 99,835.04             | 0.00                   | 0.00                  | 250,370,000.00             | 99,835.04          | 0.00                       |
| A-4    | 144531EX4 | 08/24/2009  | 0.59500 %                     | 81,745,000.00                 | 39,180.83             | 0.00                   | 0.00                  | 81,745,000.00              | 39,180.83          | 0.00                       |
| M-1    | 144531EY2 | 08/24/2009  | 0.68500 %                     | 52,598,000.00                 | 29,023.87             | 0.00                   | 0.00                  | 52,598,000.00              | 29,023.87          | 0.00                       |
| M-2    | 144531EZ9 | 08/24/2009  | 0.70500 %                     | 48,996,000.00                 | 27,825.65             | 0.00                   | 0.00                  | 48,996,000.00              | 27,825.65          | 0.00                       |
| M-3    | 144531FA3 | 08/24/2009  | 0.73500 %                     | 28,821,000.00                 | 17,064.43             | 0.00                   | 0.00                  | 28,821,000.00              | 17,064.43          | 0.00                       |
| M-4    | 144531FB1 | 08/24/2009  | 0.86500 %                     | 26,660,000.00                 | 18,576.84             | 0.00                   | 0.00                  | 26,660,000.00              | 18,576.84          | 0.00                       |
| M-5    | 144531FC9 | 08/24/2009  | 0.88500 %                     | 24,498,000.00                 | 17,465.03             | 0.00                   | 0.00                  | 24,498,000.00              | 17,465.03          | 0.00                       |
| M-6    | 144531FD7 | 08/24/2009  | 0.97500 %                     | 22,336,000.00                 | 17,543.07             | 0.00                   | 0.00                  | 22,336,000.00              | 17,543.07          | 0.00                       |
| M-7    | 144531FE5 | 08/24/2009  | 1.63500 %                     | 20,175,000.00                 | 26,572.16             | 0.00                   | 0.00                  | 20,175,000.00              | 26,572.16          | 0.00                       |
| M-8    | 144531FF2 | 08/24/2009  | 1.83500 %                     | 15,852,000.00                 | 23,432.34             | 0.00                   | 0.00                  | 15,852,000.00              | 23,432.34          | 0.00                       |
| M-9    | 144531FG0 | 08/24/2009  | 2.93500 %                     | 14,410,000.00                 | 34,069.64             | 0.00                   | 0.00                  | 14,410,000.00              | 34,069.64          | 0.00                       |
| M-10   | 144531FH8 | 08/24/2009  | 3.28500 %                     | 14,410,000.00                 | 38,132.46             | 0.00                   | 0.00                  | 14,410,000.00              | 38,132.46          | 0.00                       |
| CE     | 1445319X0 | 07/31/2009  | 0.00000 %                     | 69,170,484.01                 | 1,446,661.57          | 0.00                   | 0.00                  | 69,170,484.01              | 1,446,661.57       | 0.00                       |
| P      | 1445319Y8 | 07/31/2009  | 0.00000 %                     | 100.00                        | 0.00                  | 0.00                   | 0.00                  | 100.00                     | 0.00               | 0.00                       |
| R-I    | CAR06NCR1 | 07/31/2009  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                  | 0.00                       | 0.00               | 0.00                       |
| R-II   | CAR06NCR2 | 07/31/2009  | 0.00000 %                     | 0.00                          | 0.00                  | 0.00                   | 0.00                  | 0.00                       | 0.00               | 0.00                       |
| Totals |           |             |                               | 734,485,568.88                | 1,858,484.31          | 4,641,646.65           | 0.00                  | 729,843,922.23             | 6,500,130.96       | 0.00                       |

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.

NOTE: On April 4, 2007, New Century Financial Corporation ("New Century") and its affiliated entities, filed for bankruptcy in the United States Bankruptcy Court for the District of Delaware. Please refer to the Supplemental Reporting page for details.

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**Principal Distribution Statement**

| Class  | Original<br>Face<br>Amount | Beginning<br>Certificate<br>Balance | Scheduled<br>Principal<br>Distribution | Unscheduled<br>Principal<br>Distribution | Accretion | Realized<br>Loss | Total<br>Principal<br>Reduction | Ending<br>Certificate<br>Balance | Ending<br>Certificate<br>Percentage | Total<br>Principal<br>Distribution |
|--------|----------------------------|-------------------------------------|--|--|-----------|------------------|---------------------------------|----------------------------------|-------------------------------------|------------------------------------|
| A-1    | 582,314,000.00             | 0.00                                | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 0.00                             | 0.00000000                          | 0.00                               |
| A-2    | 188,695,000.00             | 64,443,984.87                       | 0.00                                   | 4,641,646.65                             | 0.00      | 0.00             | 4,641,646.65                    | 59,802,338.22                    | 0.31692593                          | 4,641,646.65                       |
| A-3    | 250,370,000.00             | 250,370,000.00                      | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 250,370,000.00                   | 1.00000000                          | 0.00                               |
| A-4    | 81,745,000.00              | 81,745,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 81,745,000.00                    | 1.00000000                          | 0.00                               |
| M-1    | 52,598,000.00              | 52,598,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 52,598,000.00                    | 1.00000000                          | 0.00                               |
| M-2    | 48,996,000.00              | 48,996,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 48,996,000.00                    | 1.00000000                          | 0.00                               |
| M-3    | 28,821,000.00              | 28,821,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 28,821,000.00                    | 1.00000000                          | 0.00                               |
| M-4    | 26,660,000.00              | 26,660,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 26,660,000.00                    | 1.00000000                          | 0.00                               |
| M-5    | 24,498,000.00              | 24,498,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 24,498,000.00                    | 1.00000000                          | 0.00                               |
| M-6    | 22,336,000.00              | 22,336,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 22,336,000.00                    | 1.00000000                          | 0.00                               |
| M-7    | 20,175,000.00              | 20,175,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 20,175,000.00                    | 1.00000000                          | 0.00                               |
| M-8    | 15,852,000.00              | 15,852,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 15,852,000.00                    | 1.00000000                          | 0.00                               |
| M-9    | 14,410,000.00              | 14,410,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 14,410,000.00                    | 1.00000000                          | 0.00                               |
| M-10   | 14,410,000.00              | 14,410,000.00                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 14,410,000.00                    | 1.00000000                          | 0.00                               |
| CE     | 69,171,649.96              | 69,170,484.01                       | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 69,170,484.01                    | 0.99998314                          | 0.00                               |
| P      | 100.00                     | 100.00                              | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 100.00                           | 1.00000000                          | 0.00                               |
| R-I    | 0.00                       | 0.00                                | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 0.00                             | 0.00000000                          | 0.00                               |
| R-II   | 0.00                       | 0.00                                | 0.00                                   | 0.00                                     | 0.00      | 0.00             | 0.00                            | 0.00                             | 0.00000000                          | 0.00                               |
| Totals | 1,441,051,749.96           | 734,485,568.88                      | 0.00                                   | 4,641,646.65                             | 0.00      | 0.00             | 4,641,646.65                    | 729,843,922.23                   | 0.50646614                          | 4,641,646.65                       |

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

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**Principal Distribution Factors Statement**

| Class | Original<br>Face<br>Amount | Beginning<br>Certificate<br>Balance | Scheduled<br>Principal<br>Distribution | Unscheduled<br>Principal<br>Distribution | Accretion  | Realized<br>Loss | Total<br>Principal<br>Reduction | Ending<br>Certificate<br>Balance | Ending<br>Certificate<br>Percentage | Total<br>Principal<br>Distribution |
|-------|----------------------------|-------------------------------------|--|--|------------|------------------|---------------------------------|----------------------------------|-------------------------------------|------------------------------------|
| A-1   | 582,314,000.00             | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 0.00000000                       | 0.00000000                          | 0.00000000                         |
| A-2   | 188,695,000.00             | 341.52460251                        | 0.00000000                             | 24.59867326                              | 0.00000000 | 0.00000000       | 24.59867326                     | 316.92592925                     | 0.31692593                          | 24.59867326                        |
| A-3   | 250,370,000.00             | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| A-4   | 81,745,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-1   | 52,598,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-2   | 48,996,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-3   | 28,821,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-4   | 26,660,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-5   | 24,498,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-6   | 22,336,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-7   | 20,175,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-8   | 15,852,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-9   | 14,410,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| M-10  | 14,410,000.00              | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| CE    | 69,171,649.96              | 999.98314411                        | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 999.98314411                     | 0.99998314                          | 0.00000000                         |
| P     | 100.00                     | 1000.00000000                       | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 1000.00000000                    | 1.00000000                          | 0.00000000                         |
| R-I   | 0.00                       | 0.00000000                          | 0.00000000                             | 0.00000000                               | 0.00000000 | 0.00000000       | 0.00000000                      | 0.00000000                       | 0.00000000                          | 0.00000000                         |
| R-II  | 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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**Series 2006-NC1**

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**Interest Distribution Statement**

| Class  | Accrual Dates       | Accrual Days | Current Certificate Rate | Beginning Certificate/ Notional Balance | Current Accrued Interest | Payment of Unpaid Interest Shortfall(1) | Current Interest Shortfall(1) | Non-Supported Interest Shortfall | Total Interest Distribution | Remaining Unpaid Interest Shortfall(1) | Ending Certificate/ Notional Balance |
|--------|---------------------|--------------|--------------------------|---|--------------------------|---|-------------------------------|----------------------------------|-----------------------------|--|--------------------------------------|
| A-1    | N/A                 | N/A          | 0.36500 %                | 0.00                                    | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 0.00                                 |
| A-2    | 07/27/09 - 08/24/09 | 29           | 0.44500 %                | 64,443,984.87                           | 23,101.38                | 0.00                                    | 0.00                          | 0.00                             | 23,101.38                   | 0.00                                   | 59,802,338.22                        |
| A-3    | 07/27/09 - 08/24/09 | 29           | 0.49500 %                | 250,370,000.00                          | 99,835.04                | 0.00                                    | 0.00                          | 0.00                             | 99,835.04                   | 0.00                                   | 250,370,000.00                       |
| A-4    | 07/27/09 - 08/24/09 | 29           | 0.59500 %                | 81,745,000.00                           | 39,180.83                | 0.00                                    | 0.00                          | 0.00                             | 39,180.83                   | 0.00                                   | 81,745,000.00                        |
| M-1    | 07/27/09 - 08/24/09 | 29           | 0.68500 %                | 52,598,000.00                           | 29,023.87                | 0.00                                    | 0.00                          | 0.00                             | 29,023.87                   | 0.00                                   | 52,598,000.00                        |
| M-2    | 07/27/09 - 08/24/09 | 29           | 0.70500 %                | 48,996,000.00                           | 27,825.65                | 0.00                                    | 0.00                          | 0.00                             | 27,825.65                   | 0.00                                   | 48,996,000.00                        |
| M-3    | 07/27/09 - 08/24/09 | 29           | 0.73500 %                | 28,821,000.00                           | 17,064.43                | 0.00                                    | 0.00                          | 0.00                             | 17,064.43                   | 0.00                                   | 28,821,000.00                        |
| M-4    | 07/27/09 - 08/24/09 | 29           | 0.86500 %                | 26,660,000.00                           | 18,576.84                | 0.00                                    | 0.00                          | 0.00                             | 18,576.84                   | 0.00                                   | 26,660,000.00                        |
| M-5    | 07/27/09 - 08/24/09 | 29           | 0.88500 %                | 24,498,000.00                           | 17,465.03                | 0.00                                    | 0.00                          | 0.00                             | 17,465.03                   | 0.00                                   | 24,498,000.00                        |
| M-6    | 07/27/09 - 08/24/09 | 29           | 0.97500 %                | 22,336,000.00                           | 17,543.07                | 0.00                                    | 0.00                          | 0.00                             | 17,543.07                   | 0.00                                   | 22,336,000.00                        |
| M-7    | 07/27/09 - 08/24/09 | 29           | 1.63500 %                | 20,175,000.00                           | 26,572.16                | 0.00                                    | 0.00                          | 0.00                             | 26,572.16                   | 0.00                                   | 20,175,000.00                        |
| M-8    | 07/27/09 - 08/24/09 | 29           | 1.83500 %                | 15,852,000.00                           | 23,432.34                | 0.00                                    | 0.00                          | 0.00                             | 23,432.34                   | 0.00                                   | 15,852,000.00                        |
| M-9    | 07/27/09 - 08/24/09 | 29           | 2.93500 %                | 14,410,000.00                           | 34,069.64                | 0.00                                    | 0.00                          | 0.00                             | 34,069.64                   | 0.00                                   | 14,410,000.00                        |
| M-10   | 07/27/09 - 08/24/09 | 29           | 3.28500 %                | 14,410,000.00                           | 38,132.46                | 0.00                                    | 0.00                          | 0.00                             | 38,132.46                   | 0.00                                   | 14,410,000.00                        |
| CE     | N/A                 | N/A          | 0.00000 %                | 734,485,568.88                          | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 1,446,661.57                | 0.00                                   | 729,843,922.23                       |
| P      | N/A                 | N/A          | 0.00000 %                | 100.00                                  | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 100.00                               |
| R-I    | N/A                 | N/A          | 0.00000 %                | 0.00                                    | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 0.00                                 |
| R-II   | N/A                 | N/A          | 0.00000 %                | 0.00                                    | 0.00                     | 0.00                                    | 0.00                          | 0.00                             | 0.00                        | 0.00                                   | 0.00                                 |
| Totals |                     |              |                          |   | 411,822.74               | 0.00                                    | 0.00                          | 0.00                             | 1,858,484.31                | 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   | 582,314,000.00       | 0.36500 %                | 0.00000000                              | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                           |
| A-2   | 188,695,000.00       | 0.44500 %                | 341.52460251                            | 0.12242709               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.12242709                  | 0.00000000                             | 316.92592925                         |
| A-3   | 250,370,000.00       | 0.49500 %                | 1000.00000000                           | 0.39875001               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.39875001                  | 0.00000000                             | 1000.00000000                        |
| A-4   | 81,745,000.00        | 0.59500 %                | 1000.00000000                           | 0.47930552               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.47930552                  | 0.00000000                             | 1000.00000000                        |
| M-1   | 52,598,000.00        | 0.68500 %                | 1000.00000000                           | 0.55180558               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.55180558                  | 0.00000000                             | 1000.00000000                        |
| M-2   | 48,996,000.00        | 0.70500 %                | 1000.00000000                           | 0.56791677               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.56791677                  | 0.00000000                             | 1000.00000000                        |
| M-3   | 28,821,000.00        | 0.73500 %                | 1000.00000000                           | 0.59208320               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.59208320                  | 0.00000000                             | 1000.00000000                        |
| M-4   | 26,660,000.00        | 0.86500 %                | 1000.00000000                           | 0.69680570               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.69680570                  | 0.00000000                             | 1000.00000000                        |
| M-5   | 24,498,000.00        | 0.88500 %                | 1000.00000000                           | 0.71291656               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.71291656                  | 0.00000000                             | 1000.00000000                        |
| M-6   | 22,336,000.00        | 0.97500 %                | 1000.00000000                           | 0.78541682               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.78541682                  | 0.00000000                             | 1000.00000000                        |
| M-7   | 20,175,000.00        | 1.63500 %                | 1000.00000000                           | 1.31708352               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 1.31708352                  | 0.00000000                             | 1000.00000000                        |
| M-8   | 15,852,000.00        | 1.83500 %                | 1000.00000000                           | 1.47819455               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 1.47819455                  | 0.00000000                             | 1000.00000000                        |
| M-9   | 14,410,000.00        | 2.93500 %                | 1000.00000000                           | 2.36430534               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 2.36430534                  | 0.00000000                             | 1000.00000000                        |
| M-10  | 14,410,000.00        | 3.28500 %                | 1000.00000000                           | 2.64624983               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 2.64624983                  | 0.00000000                             | 1000.00000000                        |
| CE    | 69,171,649.96        | 0.00000 %                | 10618.30344230                          | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 20.91408215                 | 0.00000000                             | 10551.20013260                       |
| P     | 100.00               | 0.00000 %                | 1000.00000000                           | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.00000000                  | 0.00000000                             | 1000.00000000                        |
| R-I   | 0.00                 | 0.00000 %                | 0.00000000                              | 0.00000000               | 0.00000000                              | 0.00000000                    | 0.00000000                       | 0.00000000                  | 0.00000000                             | 0.00000000                           |
| R-II  | 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.

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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

**Certificateholder Account Statement**

| CERTIFICATE ACCOUNT                             |                |
|---|----------------|
| Beginning Balance                               | 0.00           |
| Deposits  |                |
| Payments of Interest and Principal              | 6,144,040.87   |
| Reserve Funds and Credit Enhancements           | 0.00           |
| Proceeds from Repurchased Loans                 | 0.00           |
| Servicer Advances                               | 2,569,640.40   |
| Gains & Subsequent Recoveries (Realized Losses) | (1,905,984.48) |
| Prepayment Penalties                            | 0.00           |
| Swap/Cap Payments                               | 0.00           |
| Total Deposits                                  | 6,807,696.79   |
| Withdrawals                                     |                |
| Swap Payments                                   | 0.00           |
| Reserve Funds and Credit Enhancements           | 0.00           |
| Total Administration Fees                       | 307,565.83     |
| Payment of Interest and Principal               | 6,500,130.96   |
| Total Withdrawals (Pool Distribution Amount)    | 6,807,696.79   |
| Ending Balance                                  | 0.00           |

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

| ADMINISTRATION FEES                                 |            |
|---|------------|
| Gross Servicing Fee*                                | 306,035.65 |
| Trustee Fee - Wells Fargo Bank, N.A.                | 1,530.18   |
| Supported Prepayment/Curtailment Interest Shortfall | 0.00       |
| Total Administration Fees                           | 307,565.83 |

\*Servicer Payees include: CARRINGTON MORTGAGE SERVICES, LLC

Servicer Advances are calculated as delinquent scheduled principal and interest.

| Reserve and Guaranty Funds                        |                   |                     |                    |                |
|---|-------------------|---------------------|--------------------|----------------|
| Account Name                                      | Beginning Balance | Current Withdrawals | Current Deposits   | Ending Balance |
| Net WAC Rate Carryover Reserve Fund               | 0.00              | 0.00                | 0.00               | 0.00           |
| Hedge Funds                                       |                   |                     |                    |                |
| Account Name                                      | Funds In (A)      | Funds Out (B)       | Net Amount (A - B) |                |
| Class A Cap Contract - Swiss Re Financial         | 0.00              | 0.00                | 0.00               |                |
| Class Mezzanine Cap Contract - Swiss Re Financial | 0.00              | 0.00                | 0.00               |                |

Carrington Mortgage Loan Trust  
 Asset Backed Pass-Through Certificates  
 Distribution Date: 25-Aug-2009

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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**Collateral Statement**

| Group                              | Group 1        | Group 2        | Group 3        | Total             |
|------------------------------------|----------------|----------------|----------------|-------------------|
| Collateral Description             | Mixed Fixed    | Mixed ARM      | Mixed ARM      | Fixed & Mixed ARM |
| Weighted Average Coupon Rate       | 6.899067       | 7.240383       | 7.036751       | 7.086733          |
| Weighted Average Net Rate          | 6.399067       | 6.740383       | 6.536751       | 6.586733          |
| Weighted Average Pass-Through Rate | 6.396567       | 6.737883       | 6.534251       | 6.584233          |
| Weighted Average Remaining Term    | 306            | 318            | 318            | 316               |
| Principal and Interest Constant    | 888,773.87     | 1,723,499.47   | 2,225,968.78   | 4,838,242.12      |
| Beginning Loan Count               | 912            | 922            | 1,702          | 3,536             |
| Loans Paid in Full                 | 2              | 9              | 8              | 19                |
| Ending Loan Count                  | 910            | 913            | 1,694          | 3,517             |
| Beginning Scheduled Balance        | 129,085,766.88 | 267,560,266.13 | 337,839,535.87 | 734,485,568.88    |
| Ending Scheduled Balance           | 128,438,692.97 | 264,938,362.09 | 336,466,867.17 | 729,843,922.23    |
| Actual Ending Collateral Balance   | 128,757,627.33 | 265,449,450.46 | 337,637,428.22 | 731,844,506.01    |
| Scheduled Principal                | 146,631.12     | 109,133.88     | 244,891.48     | 500,656.48        |
| Unscheduled Principal              | 500,442.79     | 2,512,770.16   | 1,127,777.22   | 4,140,990.17      |
| Negative Amortized Principal       | 0.00           | 0.00           | 0.00           | 0.00              |
| Scheduled Interest                 | 742,142.75     | 1,614,365.59   | 1,981,077.30   | 4,337,585.64      |
| Servicing Fees                     | 53,785.74      | 111,483.44     | 140,766.47     | 306,035.65        |
| Master Servicing Fees              | 0.00           | 0.00           | 0.00           | 0.00              |
| Trustee Fee                        | 268.93         | 557.42         | 703.83         | 1,530.18          |
| FRY Amount                         | 0.00           | 0.00           | 0.00           | 0.00              |
| Special Hazard Fee                 | 0.00           | 0.00           | 0.00           | 0.00              |
| Other Fee                          | 0.00           | 0.00           | 0.00           | 0.00              |
| Pool Insurance Fee                 | 0.00           | 0.00           | 0.00           | 0.00              |
| Spread 1                           | 0.00           | 0.00           | 0.00           | 0.00              |
| Spread 2                           | 0.00           | 0.00           | 0.00           | 0.00              |
| Spread 3                           | 0.00           | 0.00           | 0.00           | 0.00              |
| Net Interest                       | 688,088.08     | 1,502,324.73   | 1,839,607.00   | 4,030,019.81      |
| Realized Loss Amount               | 42,039.50      | 1,583,736.81   | 280,208.17     | 1,905,984.48      |
| Cumulative Realized Loss           | 3,158,887.02   | 25,299,586.27  | 17,656,985.21  | 46,115,458.50     |
| Percentage of Cumulative Losses    | 1.5987         | 4.6328         | 2.5319         | 3.2001            |
| Prepayment Penalty Waived Amount   | 0.00           | 0.00           | 0.00           | 0.00              |
| Prepayment Penalty Waived Count    | 0              | 0              | 0              | 0                 |
| Prepayment Penalty Paid Amount     | 0.00           | 0.00           | 0.00           | 0.00              |
| Prepayment Penalty Paid Count      | 0              | 0              | 0              | 0                 |
| Special Servicing Fee              | 0.00           | 0.00           | 0.00           | 0.00              |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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**Additional Reporting - Deal Level**

| <b>Cash Reporting</b>                   |               |
|---|---------------|
| Net Monthly Excess Cash Flow            | 3,337,688.15  |
| <b>Informational Reporting</b>          |               |
| Credit Enhancement Percentage           | 46.301199%    |
| <b>Structural Reporting</b>             |               |
| Extra Principal Distribution Amount     | 1,891,026.58  |
| Overcollateralization Amount            | 69,170,484.01 |
| Overcollateralization Deficiency Amount | 0.00          |
| Overcollateralization Floor Amount      | 7,205,258.75  |
| Overcollateralization Increase Amount   | 0.00          |
| Overcollateralization Reduction Amount  | 0.00          |
| Overcollateralization Target Amount     | 69,170,484.01 |
| <b>Trigger Event Reporting</b>          |               |
| Stepdown Date                           | FALSE         |
| Cumulative Loss Trigger                 |               |
| Threshold Value                         | 3.000000%     |
| Calculated Value                        | 3.176683%     |
| Trigger Result                          | Fail          |
| Delinquency Trigger                     |               |
| Threshold Value                         | 15.698132%    |
| Calculated Value                        | 41.048974%    |
| Trigger Result                          | Fail          |
| Trigger Event                           |               |
| Trigger Result                          | Fail          |



**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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**Delinquency Status - OTS Delinquency Calculation Method**

| DELINQUENT         |                       |               | BANKRUPTCY        |                      |              | FORECLOSURE       |                      |               | REO                |                       |                | TOTAL              |                       |                |
|--------------------|-----------------------|---------------|-------------------|----------------------|--------------|-------------------|----------------------|---------------|--------------------|-----------------------|----------------|--------------------|-----------------------|----------------|
| No. of<br>Loans    | Actual<br>Balance     |               | No. of<br>Loans   | Actual<br>Balance    |              | No. of<br>Loans   | Actual<br>Balance    |               | No. of<br>Loans    | Actual<br>Balance     |                | No. of<br>Loans    | Actual<br>Balance     |                |
|                    |                       | 0-29 Days     | 23                | 3,992,514.19         |              | 0-29 Days         | 0                    | 0.00          | 0-29 Days          | 0                     | 0.00           | 0-29 Days          | 23                    | 3,992,514.19   |
| 30 Days            | 187                   | 43,292,651.50 | 30 Days           | 7                    | 1,127,138.32 | 30 Days           | 0                    | 0.00          | 30 Days            | 0                     | 0.00           | 30 Days            | 194                   | 44,419,789.82  |
| 60 Days            | 133                   | 28,274,000.06 | 60 Days           | 4                    | 1,552,288.56 | 60 Days           | 8                    | 3,077,590.50  | 60 Days            | 0                     | 0.00           | 60 Days            | 145                   | 32,903,879.12  |
| 90 Days            | 90                    | 17,088,695.59 | 90 Days           | 6                    | 1,017,568.71 | 90 Days           | 14                   | 4,531,366.96  | 90 Days            | 0                     | 0.00           | 90 Days            | 110                   | 22,637,631.26  |
| 120 Days           | 73                    | 17,126,768.71 | 120 Days          | 6                    | 1,078,495.04 | 120 Days          | 31                   | 11,119,212.42 | 120 Days           | 0                     | 0.00           | 120 Days           | 110                   | 29,324,476.17  |
| 150 Days           | 78                    | 19,497,579.09 | 150 Days          | 5                    | 1,255,593.26 | 150 Days          | 31                   | 10,413,894.09 | 150 Days           | 0                     | 0.00           | 150 Days           | 114                   | 31,167,066.44  |
| 180+ Days          | 163                   | 28,289,552.56 | 180+ Days         | 25                   | 5,729,973.50 | 180+ Days         | 204                  | 50,317,448.97 | 180+ Days          | 436                   | 115,322,449.68 | 180+ Days          | 828                   | 199,659,424.71 |
| <b>724</b>         | <b>153,569,247.51</b> |               | <b>76</b>         | <b>15,753,571.58</b> |              | <b>288</b>        | <b>79,459,512.94</b> |               | <b>436</b>         | <b>115,322,449.68</b> |                | <b>1,524</b>       | <b>364,104,781.71</b> |                |
| No. of<br>Loans    | Actual<br>Balance     |               | No. of<br>Loans   | Actual<br>Balance    |              | No. of<br>Loans   | Actual<br>Balance    |               | No. of<br>Loans    | Actual<br>Balance     |                | No. of<br>Loans    | Actual<br>Balance     |                |
|                    |                       | 0-29 Days     | 0.653966 %        | 0.545541 %           |              | 0-29 Days         | 0.000000 %           | 0.000000 %    | 0-29 Days          | 0.000000 %            | 0.000000 %     | 0-29 Days          | 0.653966 %            | 0.545541 %     |
| 30 Days            | 5.317032 %            | 5.915553 %    | 30 Days           | 0.199033 %           | 0.154013 %   | 30 Days           | 0.000000 %           | 0.000000 %    | 30 Days            | 0.000000 %            | 0.000000 %     | 30 Days            | 5.516065 %            | 6.069567 %     |
| 60 Days            | 3.781632 %            | 3.863389 %    | 60 Days           | 0.113733 %           | 0.212106 %   | 60 Days           | 0.227467 %           | 0.420525 %    | 60 Days            | 0.000000 %            | 0.000000 %     | 60 Days            | 4.122832 %            | 4.496021 %     |
| 90 Days            | 2.558999 %            | 2.335017 %    | 90 Days           | 0.170600 %           | 0.139042 %   | 90 Days           | 0.398067 %           | 0.619171 %    | 90 Days            | 0.000000 %            | 0.000000 %     | 90 Days            | 3.127666 %            | 3.093230 %     |
| 120 Days           | 2.075633 %            | 2.340220 %    | 120 Days          | 0.170600 %           | 0.147367 %   | 120 Days          | 0.881433 %           | 1.519341 %    | 120 Days           | 0.000000 %            | 0.000000 %     | 120 Days           | 3.127666 %            | 4.006927 %     |
| 150 Days           | 2.217799 %            | 2.664170 %    | 150 Days          | 0.142167 %           | 0.171566 %   | 150 Days          | 0.881433 %           | 1.422965 %    | 150 Days           | 0.000000 %            | 0.000000 %     | 150 Days           | 3.241399 %            | 4.258701 %     |
| 180+ Days          | 4.634632 %            | 3.865514 %    | 180+ Days         | 0.710833 %           | 0.782950 %   | 180+ Days         | 5.800398 %           | 6.875429 %    | 180+ Days          | 12.396929 %           | 15.757780 %    | 180+ Days          | 23.542792 %           | 27.281673 %    |
| <b>20.585726 %</b> | <b>20.983863 %</b>    |               | <b>2.160933 %</b> | <b>2.152585 %</b>    |              | <b>8.188797 %</b> | <b>10.857431 %</b>   |               | <b>12.396929 %</b> | <b>15.757780 %</b>    |                | <b>43.332386 %</b> | <b>49.751659 %</b>    |                |

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

Current Period Class A Insufficient Funds 0.00 Principal Balance of Contaminated Properties 0.00 Periodic Advance 2,569,640.40

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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**Delinquency Status By Group**

| <b>DELINQUENT</b>    |            |               | <b>BANKRUPTCY</b> |                |              | <b>FORECLOSURE</b> |                |              | <b>REO</b>  |                |              | <b>TOTAL</b> |                |               |
|----------------------|------------|---------------|-------------------|----------------|--------------|--------------------|----------------|--------------|-------------|----------------|--------------|--------------|----------------|---------------|
| <b>Group 1 - OTS</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 |               |
| 30 Days              | 29         | 6,006,715.53  | 0-29 Days         | 9              | 960,966.50   | 0-29 Days          | 0              | 0.00         | 0-29 Days   | 0              | 0.00         | 0-29 Days    | 9              | 960,966.50    |
| 60 Days              | 24         | 3,238,383.38  | 30 Days           | 1              | 129,260.84   | 30 Days            | 0              | 0.00         | 30 Days     | 0              | 0.00         | 30 Days      | 30             | 6,135,976.37  |
| 90 Days              | 10         | 1,189,926.08  | 60 Days           | 0              | 0.00         | 60 Days            | 1              | 246,050.33   | 60 Days     | 0              | 0.00         | 60 Days      | 25             | 3,484,433.71  |
| 120 Days             | 16         | 3,875,832.36  | 90 Days           | 1              | 32,689.72    | 90 Days            | 1              | 202,767.84   | 90 Days     | 0              | 0.00         | 90 Days      | 12             | 1,425,383.64  |
| 150 Days             | 7          | 1,814,960.01  | 120 Days          | 5              | 927,473.91   | 120 Days           | 4              | 1,295,350.88 | 120 Days    | 0              | 0.00         | 120 Days     | 25             | 6,098,657.15  |
| 180+ Days            | 69         | 4,130,936.26  | 150 Days          | 1              | 73,171.63    | 150 Days           | 0              | 0.00         | 150 Days    | 0              | 0.00         | 150 Days     | 8              | 1,888,131.64  |
|                      |            |               | 180+ Days         | 3              | 223,214.67   | 180+ Days          | 18             | 2,676,241.81 | 180+ Days   | 26             | 4,019,702.98 | 180+ Days    | 116            | 11,050,095.72 |
|                      | 155        | 20,256,753.62 |                   | 20             | 2,346,777.27 |                    | 24             | 4,420,410.86 |             | 26             | 4,019,702.98 |              | 225            | 31,043,644.73 |
| 30 Days              | 3.186813%  | 4.665134%     | 0-29 Days         | 0.989011%      | 0.746338%    | 0-29 Days          | 0.000000%      | 0.000000%    | 0-29 Days   | 0.000000%      | 0.000000%    | 0-29 Days    | 0.989011%      | 0.746338%     |
| 60 Days              | 2.637363%  | 2.515100%     | 30 Days           | 0.109890%      | 0.100391%    | 30 Days            | 0.000000%      | 0.000000%    | 30 Days     | 0.000000%      | 0.000000%    | 30 Days      | 3.296703%      | 4.765525%     |
| 90 Days              | 1.098901%  | 0.924160%     | 60 Days           | 0.000000%      | 0.000000%    | 60 Days            | 0.109890%      | 0.191096%    | 60 Days     | 0.000000%      | 0.000000%    | 60 Days      | 2.747253%      | 2.706196%     |
| 120 Days             | 1.758242%  | 3.010177%     | 90 Days           | 0.109890%      | 0.025389%    | 90 Days            | 0.109890%      | 0.157480%    | 90 Days     | 0.000000%      | 0.000000%    | 90 Days      | 1.318681%      | 1.107029%     |
| 150 Days             | 0.769231%  | 1.409594%     | 120 Days          | 0.549451%      | 0.720325%    | 120 Days           | 0.439560%      | 1.006038%    | 120 Days    | 0.000000%      | 0.000000%    | 120 Days     | 2.747253%      | 4.736540%     |
| 180+ Days            | 7.582418%  | 3.208304%     | 150 Days          | 0.109890%      | 0.056829%    | 150 Days           | 0.000000%      | 0.000000%    | 150 Days    | 0.000000%      | 0.000000%    | 150 Days     | 0.879121%      | 1.466423%     |
|                      | 17.032967% | 15.732469%    | 180+ Days         | 0.329670%      | 0.173360%    | 180+ Days          | 1.978022%      | 2.078511%    | 180+ Days   | 2.857143%      | 3.121914%    | 180+ Days    | 12.747253%     | 8.582090%     |
|                      |            |               |                   | 2.197802%      | 1.822632%    |                    | 2.637363%      | 3.433125%    |             | 2.857143%      | 3.121914%    |              | 24.725275%     | 24.110140%    |

| <b>DELINQUENT</b>    |            |               | <b>BANKRUPTCY</b> |                |              | <b>FORECLOSURE</b> |                |               | <b>REO</b>  |                |               | <b>TOTAL</b> |                |                |
|----------------------|------------|---------------|-------------------|----------------|--------------|--------------------|----------------|---------------|-------------|----------------|---------------|--------------|----------------|----------------|
| <b>Group 2 - OTS</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 |                |
| 30 Days              | 55         | 16,235,385.36 | 0-29 Days         | 5              | 1,431,387.12 | 0-29 Days          | 0              | 0.00          | 0-29 Days   | 0              | 0.00          | 0-29 Days    | 5              | 1,431,387.12   |
| 60 Days              | 40         | 10,279,020.01 | 30 Days           | 1              | 94,595.22    | 30 Days            | 0              | 0.00          | 30 Days     | 0              | 0.00          | 30 Days      | 56             | 16,329,980.58  |
| 90 Days              | 24         | 5,396,593.65  | 60 Days           | 1              | 451,346.46   | 60 Days            | 6              | 2,503,205.07  | 60 Days     | 0              | 0.00          | 60 Days      | 47             | 13,233,571.54  |
| 120 Days             | 14         | 3,994,396.62  | 90 Days           | 1              | 437,141.72   | 90 Days            | 10             | 3,353,246.23  | 90 Days     | 0              | 0.00          | 90 Days      | 35             | 9,186,981.60   |
| 150 Days             | 28         | 7,672,481.83  | 120 Days          | 0              | 0.00         | 120 Days           | 20             | 7,733,892.72  | 120 Days    | 0              | 0.00          | 120 Days     | 34             | 11,728,289.34  |
| 180+ Days            | 23         | 7,479,821.15  | 150 Days          | 2              | 891,961.45   | 150 Days           | 26             | 9,288,929.91  | 150 Days    | 0              | 0.00          | 150 Days     | 56             | 17,853,373.19  |
|                      | 184        | 51,057,698.62 | 180+ Days         | 8              | 2,855,096.31 | 180+ Days          | 78             | 23,112,337.20 | 180+ Days   | 242            | 75,856,494.80 | 180+ Days    | 351            | 109,303,749.46 |
|                      |            |               |                   | 18             | 6,161,528.28 |                    | 140            | 45,991,611.13 |             | 242            | 75,856,494.80 |              | 584            | 179,067,332.83 |
| 30 Days              | 6.024096%  | 6.116187%     | 0-29 Days         | 0.547645%      | 0.539232%    | 0-29 Days          | 0.000000%      | 0.000000%     | 0-29 Days   | 0.000000%      | 0.000000%     | 0-29 Days    | 0.547645%      | 0.539232%      |
| 60 Days              | 4.381161%  | 3.872308%     | 30 Days           | 0.109529%      | 0.035636%    | 30 Days            | 0.000000%      | 0.000000%     | 30 Days     | 0.000000%      | 0.000000%     | 30 Days      | 6.133625%      | 6.151823%      |
| 90 Days              | 2.628697%  | 2.033002%     | 60 Days           | 0.109529%      | 0.170031%    | 60 Days            | 0.657174%      | 0.943006%     | 60 Days     | 0.000000%      | 0.000000%     | 60 Days      | 5.147864%      | 4.985345%      |
| 120 Days             | 1.533406%  | 1.504767%     | 90 Days           | 0.109529%      | 0.164680%    | 90 Days            | 1.095290%      | 1.263233%     | 90 Days     | 0.000000%      | 0.000000%     | 90 Days      | 3.833516%      | 3.460916%      |
| 150 Days             | 3.066813%  | 2.890374%     | 120 Days          | 0.000000%      | 0.000000%    | 120 Days           | 2.190581%      | 2.913509%     | 120 Days    | 0.000000%      | 0.000000%     | 120 Days     | 3.723987%      | 4.418276%      |
| 180+ Days            | 2.519168%  | 2.817795%     | 150 Days          | 0.219058%      | 0.336019%    | 150 Days           | 2.847755%      | 3.499322%     | 150 Days    | 0.000000%      | 0.000000%     | 150 Days     | 6.133625%      | 6.725715%      |
|                      | 20.153341% | 19.234434%    | 180+ Days         | 0.876232%      | 1.075571%    | 180+ Days          | 8.543264%      | 8.706869%     | 180+ Days   | 26.506024%     | 28.576625%    | 180+ Days    | 38.444688%     | 41.176860%     |
|                      |            |               |                   | 1.971522%      | 2.321168%    |                    | 15.334064%     | 17.325939%    |             | 26.506024%     | 28.576625%    |              | 63.964951%     | 67.458167%     |

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

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

19-Aug-2009 1:11:53PM

Contact: Customer Service - CTSLink  
Wells Fargo Bank, N.A.  
Securities Administration Services  
8480 Stagecoach Circle  
Frederick, MD 21701-4747  
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Telephone: 1-866-846-4526  
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**Delinquency Status By Group**

| DELINQUENT    |            |               | BANKRUPTCY  |                |              | FORECLOSURE |                |               | REO         |                |               | TOTAL       |                |                |
|---------------|------------|---------------|-------------|----------------|--------------|-------------|----------------|---------------|-------------|----------------|---------------|-------------|----------------|----------------|
| Group 3 - OTS |            |               |             |                |              |             |                |               |             |                |               |             |                |                |
| 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     | 9          | 1,600,160.57  | 0-29 Days   | 0              | 0.00         | 0-29 Days   | 0              | 0.00          | 0-29 Days   | 0              | 0.00          | 0-29 Days   | 9              | 1,600,160.57   |
| 30 Days       | 103        | 21,050,550.61 | 30 Days     | 5              | 903,282.26   | 30 Days     | 0              | 0.00          | 30 Days     | 0              | 0.00          | 30 Days     | 108            | 21,953,832.87  |
| 60 Days       | 69         | 14,756,596.67 | 60 Days     | 3              | 1,100,942.10 | 60 Days     | 1              | 328,335.10    | 60 Days     | 0              | 0.00          | 60 Days     | 73             | 16,185,873.87  |
| 90 Days       | 56         | 10,502,175.86 | 90 Days     | 4              | 547,737.27   | 90 Days     | 3              | 975,352.89    | 90 Days     | 0              | 0.00          | 90 Days     | 63             | 12,025,266.02  |
| 120 Days      | 43         | 9,256,539.73  | 120 Days    | 1              | 151,021.13   | 120 Days    | 7              | 2,089,968.82  | 120 Days    | 0              | 0.00          | 120 Days    | 51             | 11,497,529.68  |
| 150 Days      | 43         | 10,010,137.25 | 150 Days    | 2              | 290,460.18   | 150 Days    | 5              | 1,124,964.18  | 150 Days    | 0              | 0.00          | 150 Days    | 50             | 11,425,561.61  |
| 180+ Days     | 71         | 16,678,795.15 | 180+ Days   | 14             | 2,651,662.52 | 180+ Days   | 108            | 24,528,869.96 | 180+ Days   | 168            | 35,446,251.90 | 180+ Days   | 361            | 79,305,579.53  |
|               | 385        | 82,254,795.27 |             | 38             | 7,245,266.03 |             | 124            | 29,047,490.95 |             | 168            | 35,446,251.90 |             | 715            | 153,993,804.15 |
| 0-29 Days     | 0.531287%  | 0.473929%     | 0-29 Days   | 0.000000%      | 0.000000%    | 0-29 Days   | 0.000000%      | 0.000000%     | 0-29 Days   | 0.000000%      | 0.000000%     | 0-29 Days   | 0.531287%      | 0.473929%      |
| 30 Days       | 6.080283%  | 6.234661%     | 30 Days     | 0.295159%      | 0.267530%    | 30 Days     | 0.000000%      | 0.000000%     | 30 Days     | 0.000000%      | 0.000000%     | 30 Days     | 6.375443%      | 6.502192%      |
| 60 Days       | 4.073200%  | 4.370545%     | 60 Days     | 0.177096%      | 0.326072%    | 60 Days     | 0.059032%      | 0.097245%     | 60 Days     | 0.000000%      | 0.000000%     | 60 Days     | 4.309327%      | 4.793862%      |
| 90 Days       | 3.305785%  | 3.110489%     | 90 Days     | 0.236128%      | 0.162226%    | 90 Days     | 0.177096%      | 0.288876%     | 90 Days     | 0.000000%      | 0.000000%     | 90 Days     | 3.719008%      | 3.561592%      |
| 120 Days      | 2.538371%  | 2.741562%     | 120 Days    | 0.059032%      | 0.044729%    | 120 Days    | 0.413223%      | 0.618998%     | 120 Days    | 0.000000%      | 0.000000%     | 120 Days    | 3.010626%      | 3.405289%      |
| 150 Days      | 2.538371%  | 2.964759%     | 150 Days    | 0.118064%      | 0.086027%    | 150 Days    | 0.295159%      | 0.333187%     | 150 Days    | 0.000000%      | 0.000000%     | 150 Days    | 2.951594%      | 3.383974%      |
| 180+ Days     | 4.191263%  | 4.939854%     | 180+ Days   | 0.826446%      | 0.785358%    | 180+ Days   | 6.375443%      | 7.264855%     | 180+ Days   | 9.917355%      | 10.498318%    | 180+ Days   | 21.310508%     | 23.488385%     |
|               | 22.727273% | 24.361871%    |             | 2.243211%      | 2.145872%    |             | 7.319953%      | 8.603161%     |             | 9.917355%      | 10.498318%    |             | 42.207792%     | 45.609222%     |

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**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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19-Aug-2009 1:11:53PM

**180+ Delinquency Summary**

| Days<br>Delinquent | Summary               |                                      |                                | Group 1               |                                      |                                | Group 2               |                                      |                                |
|--------------------|-----------------------|--------------------------------------|--------------------------------|-----------------------|--------------------------------------|--------------------------------|-----------------------|--------------------------------------|--------------------------------|
|                    | Number<br>Of<br>Loans | Outstanding<br>Actual<br>Balance(\$) | Percentage<br>Of<br>Balance(%) | Number<br>Of<br>Loans | Outstanding<br>Actual<br>Balance(\$) | Percentage<br>Of<br>Balance(%) | Number<br>Of<br>Loans | Outstanding<br>Actual<br>Balance(\$) | Percentage<br>Of<br>Balance(%) |
| 180 - 209          | 39                    | 12,713,291.68                        | 1.737                          | 3                     | 462,175.26                           | 0.359                          | 22                    | 8,727,550.02                         | 3.288                          |
| 210 - 239          | 27                    | 6,484,604.75                         | 0.886                          | 5                     | 269,614.64                           | 0.209                          | 7                     | 2,621,341.82                         | 0.988                          |
| 240 - 269          | 22                    | 6,529,313.96                         | 0.892                          | 3                     | 378,364.84                           | 0.294                          | 10                    | 4,358,744.99                         | 1.642                          |
| 270 - 299          | 24                    | 5,432,320.14                         | 0.742                          | 2                     | 167,096.75                           | 0.130                          | 12                    | 3,075,232.57                         | 1.159                          |
| 300 - 329          | 28                    | 5,849,930.76                         | 0.799                          | 4                     | 223,357.54                           | 0.173                          | 6                     | 1,358,228.26                         | 0.512                          |
| 330 - 359          | 16                    | 4,059,297.25                         | 0.555                          | 2                     | 208,608.59                           | 0.162                          | 5                     | 1,447,024.97                         | 0.545                          |
| 360 - 389          | 25                    | 6,218,176.58                         | 0.850                          | 6                     | 971,550.97                           | 0.755                          | 5                     | 1,483,730.11                         | 0.559                          |
| 390 - 419          | 23                    | 4,393,622.55                         | 0.600                          | 3                     | 82,290.20                            | 0.064                          | 5                     | 1,324,476.02                         | 0.499                          |
| 420 - 449          | 31                    | 7,378,098.75                         | 1.008                          | 7                     | 662,865.72                           | 0.515                          | 11                    | 3,572,088.21                         | 1.346                          |
| 450 - 479          | 29                    | 6,021,316.89                         | 0.823                          | 3                     | 154,582.94                           | 0.120                          | 8                     | 2,394,579.35                         | 0.902                          |
| 480 - 509          | 41                    | 9,157,190.87                         | 1.251                          | 6                     | 502,636.46                           | 0.390                          | 18                    | 5,228,031.90                         | 1.970                          |
| 510 - 539          | 35                    | 7,307,542.53                         | 0.999                          | 6                     | 478,773.69                           | 0.372                          | 15                    | 4,041,638.15                         | 1.523                          |
| 540 - 569          | 33                    | 8,363,608.96                         | 1.143                          | 7                     | 1,002,736.56                         | 0.779                          | 15                    | 5,084,271.62                         | 1.915                          |
| 570 - 599          | 40                    | 10,808,190.32                        | 1.477                          | 2                     | 63,167.54                            | 0.049                          | 23                    | 6,827,753.16                         | 2.572                          |
| 600 - 629          | 49                    | 11,948,253.52                        | 1.633                          | 3                     | 300,350.09                           | 0.233                          | 36                    | 10,128,766.66                        | 3.816                          |
| 630 - 659          | 53                    | 14,568,078.61                        | 1.991                          | 6                     | 567,971.24                           | 0.441                          | 31                    | 10,053,184.82                        | 3.787                          |
| 660 - 689          | 42                    | 9,559,078.97                         | 1.306                          | 7                     | 846,453.85                           | 0.657                          | 23                    | 6,690,533.07                         | 2.520                          |
| 690 - 719          | 28                    | 6,431,133.03                         | 0.879                          | 5                     | 467,543.42                           | 0.363                          | 11                    | 3,985,719.15                         | 1.501                          |
| 720 - 749          | 30                    | 8,233,932.10                         | 1.125                          | 2                     | 160,587.29                           | 0.125                          | 14                    | 4,668,035.61                         | 1.759                          |
| 750 - 779          | 22                    | 4,676,571.15                         | 0.639                          | 1                     | 63,177.30                            | 0.049                          | 13                    | 3,283,898.71                         | 1.237                          |
| 780 - 809          | 25                    | 6,316,156.54                         | 0.863                          | 3                     | 459,540.14                           | 0.357                          | 7                     | 2,069,605.33                         | 0.780                          |
| 810 - 839          | 23                    | 5,502,290.02                         | 0.752                          | 2                     | 213,777.98                           | 0.166                          | 9                     | 2,736,030.02                         | 1.031                          |
| 840 - 869          | 19                    | 3,011,010.96                         | 0.411                          | 5                     | 313,274.55                           | 0.243                          | 4                     | 952,087.44                           | 0.359                          |
| 870 - 899          | 12                    | 3,510,740.84                         | 0.480                          | 2                     | 82,515.51                            | 0.064                          | 5                     | 1,863,399.82                         | 0.702                          |
| 900 - 929          | 16                    | 3,145,637.72                         | 0.430                          | 4                     | 318,457.14                           | 0.247                          | 5                     | 1,813,612.18                         | 0.683                          |
| 930 - 959          | 20                    | 4,747,030.27                         | 0.649                          | 5                     | 466,600.03                           | 0.362                          | 5                     | 1,841,699.34                         | 0.694                          |
| 960 - 989          | 12                    | 2,088,581.27                         | 0.285                          | 1                     | 99,254.50                            | 0.077                          | 7                     | 1,257,512.51                         | 0.474                          |
| 990 - 1019         | 12                    | 3,416,920.13                         | 0.467                          | 1                     | 418,879.27                           | 0.325                          | 4                     | 1,395,424.56                         | 0.526                          |
| 1020 - 1049        | 11                    | 2,414,705.95                         | 0.330                          | 3                     | 152,019.23                           | 0.118                          | 2                     | 1,065,200.00                         | 0.401                          |
| 1050 - 1079        | 11                    | 2,807,036.62                         | 0.384                          | 4                     | 336,495.51                           | 0.261                          | 3                     | 1,159,946.74                         | 0.437                          |
| 1080 - 1109        | 7                     | 1,247,486.25                         | 0.170                          | 1                     | 19,908.81                            | 0.015                          | 3                     | 512,800.00                           | 0.193                          |
| 1110 - 1139        | 7                     | 1,716,517.48                         | 0.235                          | 0                     | 0.00                                 | 0.000                          | 3                     | 986,200.00                           | 0.372                          |
| 1140 - 1169        | 4                     | 771,203.23                           | 0.105                          | 0                     | 0.00                                 | 0.000                          | 1                     | 269,532.38                           | 0.102                          |
| 1170 - 1199        | 6                     | 1,077,747.34                         | 0.147                          | 2                     | 135,468.16                           | 0.105                          | 1                     | 270,750.00                           | 0.102                          |
| 1200 - 1229        | 2                     | 435,142.15                           | 0.059                          | 0                     | 0.00                                 | 0.000                          | 0                     | 0.00                                 | 0.000                          |
| 1230 - 1259        | 4                     | 1,317,664.57                         | 0.180                          | 0                     | 0.00                                 | 0.000                          | 2                     | 755,119.97                           | 0.284                          |
| Total              | 828                   | 199,659,424.71                       | 27.282                         | 116                   | 11,050,095.72                        | 8.579                          | 351                   | 109,303,749.46                       | 41.180                         |

**Carrington Mortgage Loan Trust**  
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**180+ Delinquency Summary**

| Days<br>Delinquent | Group 3               |                                      |                                |
|--------------------|-----------------------|--------------------------------------|--------------------------------|
|                    | Number<br>Of<br>Loans | Outstanding<br>Actual<br>Balance(\$) | Percentage<br>Of<br>Balance(%) |
| 180 - 209          | 14                    | 3,523,566.40                         | 1.044                          |
| 210 - 239          | 15                    | 3,593,648.29                         | 1.064                          |
| 240 - 269          | 9                     | 1,792,204.13                         | 0.531                          |
| 270 - 299          | 10                    | 2,189,990.82                         | 0.649                          |
| 300 - 329          | 18                    | 4,268,344.96                         | 1.264                          |
| 330 - 359          | 9                     | 2,403,663.69                         | 0.712                          |
| 360 - 389          | 14                    | 3,762,895.50                         | 1.114                          |
| 390 - 419          | 15                    | 2,986,856.33                         | 0.885                          |
| 420 - 449          | 13                    | 3,143,144.82                         | 0.931                          |
| 450 - 479          | 18                    | 3,472,154.60                         | 1.028                          |
| 480 - 509          | 17                    | 3,426,522.51                         | 1.015                          |
| 510 - 539          | 14                    | 2,787,130.69                         | 0.825                          |
| 540 - 569          | 11                    | 2,276,600.78                         | 0.674                          |
| 570 - 599          | 15                    | 3,917,269.62                         | 1.160                          |
| 600 - 629          | 10                    | 1,519,136.77                         | 0.450                          |
| 630 - 659          | 16                    | 3,946,922.55                         | 1.169                          |
| 660 - 689          | 12                    | 2,022,092.05                         | 0.599                          |
| 690 - 719          | 12                    | 1,977,870.46                         | 0.586                          |
| 720 - 749          | 14                    | 3,405,309.20                         | 1.009                          |
| 750 - 779          | 8                     | 1,329,495.14                         | 0.394                          |
| 780 - 809          | 15                    | 3,787,011.07                         | 1.122                          |
| 810 - 839          | 12                    | 2,552,482.02                         | 0.756                          |
| 840 - 869          | 10                    | 1,745,648.97                         | 0.517                          |
| 870 - 899          | 5                     | 1,564,825.51                         | 0.463                          |
| 900 - 929          | 7                     | 1,013,568.40                         | 0.300                          |
| 930 - 959          | 10                    | 2,438,730.90                         | 0.722                          |
| 960 - 989          | 4                     | 731,814.26                           | 0.217                          |
| 990 - 1019         | 7                     | 1,602,616.30                         | 0.475                          |
| 1020 - 1049        | 6                     | 1,197,486.72                         | 0.355                          |
| 1050 - 1079        | 4                     | 1,310,594.37                         | 0.388                          |
| 1080 - 1109        | 3                     | 714,777.44                           | 0.212                          |
| 1110 - 1139        | 4                     | 730,317.48                           | 0.216                          |
| 1140 - 1169        | 3                     | 501,670.85                           | 0.149                          |
| 1170 - 1199        | 3                     | 671,529.18                           | 0.199                          |
| 1200 - 1229        | 2                     | 435,142.15                           | 0.129                          |
| 1230 - 1259        | 2                     | 562,544.60                           | 0.167                          |
| Total              | 361                   | 79,305,579.53                        | 23.490                         |

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

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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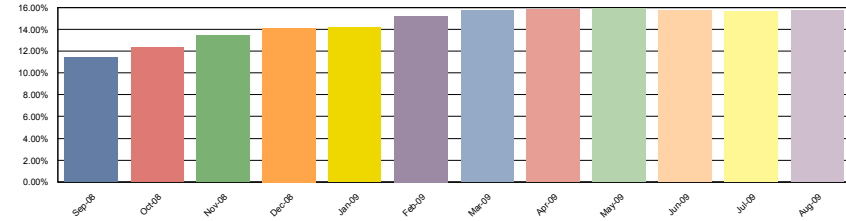
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**REO Detail - All Mortgage Loans in REO during Current Period**

**Summary**

|                            |                |
|----------------------------|----------------|
| New REO Loans              |                |
| Loans in REO               | 9              |
| Original Principal Balance | 2,971,200.00   |
| Current Actual Balance     | 3,024,260.60   |
| Current REO Total          |                |
| Loans in REO               | 436            |
| Original Principal Balance | 115,561,758.03 |
| Current Actual Balance     | 115,322,449.68 |

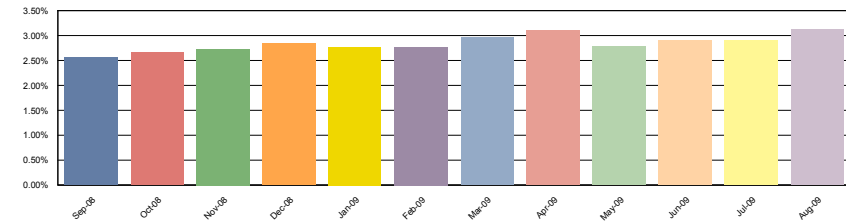
**12 Month REO History**



**Group 1**

|                            |              |
|----------------------------|--------------|
| New REO Loans              |              |
| Loans in REO               | 1            |
| Original Principal Balance | 280,000.00   |
| Current Actual Balance     | 271,927.19   |
| Current REO Total          |              |
| Loans in REO               | 26           |
| Original Principal Balance | 4,096,310.00 |
| Current Actual Balance     | 4,019,702.98 |

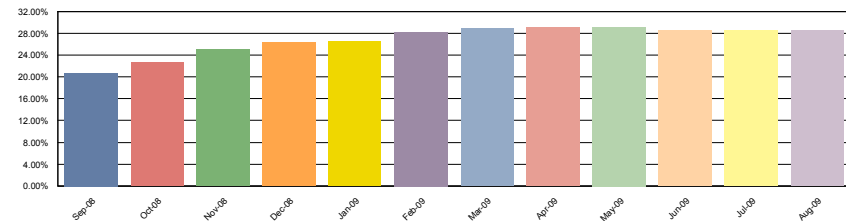
**12 Month REO History**



**Group 2**

|                            |               |
|----------------------------|---------------|
| New REO Loans              |               |
| Loans in REO               | 5             |
| Original Principal Balance | 1,757,600.00  |
| Current Actual Balance     | 1,823,190.12  |
| Current REO Total          |               |
| Loans in REO               | 242           |
| Original Principal Balance | 75,761,897.00 |
| Current Actual Balance     | 75,856,494.80 |

**12 Month REO History**



**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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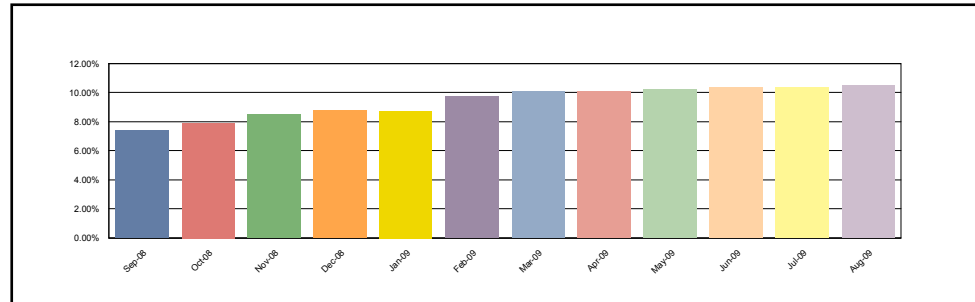
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**REO Detail - All Mortgage Loans in REO during Current Period**

**Group 3**

|                            |               |
|----------------------------|---------------|
| New REO Loans              |               |
| Loans in REO               | 3             |
| Original Principal Balance | 933,600.00    |
| Current Actual Balance     | 929,143.29    |
| Current REO Total          |               |
| Loans in REO               | 168           |
| Original Principal Balance | 35,703,551.03 |
| Current Actual Balance     | 35,446,251.90 |

**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 |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0002205439  | Dec-2008               | 01-Nov-2005        | IN    | 95.00              | 67,450.00                  | 66,347.24              | 01-Sep-2007  | 21                | 8.100%            | 9,650.41                        |
| Group 1 | 0002219293  | Jun-2008               | 01-Nov-2005        | FL    | 90.00              | 423,000.00                 | 418,879.27             | 01-Sep-2006  | 33                | 6.750%            | 75,197.90                       |
| Group 1 | 0002232150  | Jun-2008               | 01-Jan-2006        | FL    | 75.00              | 165,000.00                 | 164,100.30             | 01-Jul-2006  | 35                | 7.350%            | 34,183.14                       |
| Group 1 | 0002234600  | Dec-2008               | 01-Nov-2005        | OK    | 80.00              | 70,400.00                  | 69,673.77              | 01-Nov-2006  | 31                | 7.350%            | 13,015.61                       |
| Group 1 | 1002882321  | Feb-2008               | 01-Nov-2005        | FL    | 90.00              | 153,000.00                 | 151,012.68             | 01-Dec-2006  | 30                | 6.550%            | 24,029.94                       |
| Group 1 | 1003157728  | Dec-2008               | 01-Oct-2005        | CA    | 79.21              | 282,000.00                 | 271,811.89             | 01-Dec-2007  | 18                | 5.990%            | 24,612.41                       |
| Group 1 | 1003159165  | Nov-2007               | 01-Oct-2005        | CT    | 80.00              | 300,000.00                 | 296,085.03             | 01-Nov-2006  | 31                | 6.525%            | 48,397.60                       |
| Group 1 | 1003490537  | Mar-2009               | 01-Dec-2005        | OR    | 80.00              | 160,000.00                 | 156,313.20             | 01-Dec-2007  | 18                | 6.750%            | 16,131.17                       |
| Group 1 | 1003585944  | Dec-2008               | 01-Nov-2005        | CA    | 68.47              | 189,000.00                 | 184,825.08             | 01-Aug-2007  | 22                | 6.250%            | 21,000.74                       |
| Group 1 | 1003590233  | Nov-2008               | 01-Dec-2005        | FL    | 90.00              | 143,100.00                 | 141,450.04             | 01-Apr-2007  | 26                | 8.575%            | 26,418.63                       |
| Group 1 | 1003691856  | Apr-2008               | 01-Dec-2005        | CA    | 68.85              | 241,000.00                 | 236,368.01             | 01-Jul-2007  | 23                | 6.450%            | 28,980.43                       |
| Group 1 | 1003721850  | Jun-2009               | 01-Jan-2006        | OH    | 89.14              | 62,400.00                  | 62,105.28              | 01-Aug-2006  | 34                | 8.750%            | 15,335.74                       |
| Group 1 | 1003745530  | Aug-2009               | 01-Nov-2005        | MI    | 87.50              | 280,000.00                 | 271,927.19             | 01-Apr-2008  | 14                | 6.600%            | 21,933.57                       |
| Group 1 | 1003791025  | Apr-2009               | 01-Nov-2005        | MI    | 84.28              | 177,000.00                 | 173,374.61             | 01-Aug-2007  | 22                | 6.650%            | 21,075.45                       |
| Group 1 | 1003795263  | Jul-2008               | 01-Dec-2005        | WA    | 80.00              | 160,000.00                 | 156,701.68             | 01-Aug-2007  | 22                | 6.350%            | 18,133.82                       |
| Group 1 | 1003807232  | Jun-2009               | 01-Nov-2005        | MN    | 80.00              | 200,000.00                 | 195,228.03             | 01-Oct-2007  | 20                | 6.325%            | 20,605.63                       |
| Group 1 | 1003919246  | Jul-2008               | 01-Dec-2005        | TX    | 82.64              | 140,500.00                 | 137,619.68             | 01-Jun-2007  | 24                | 8.300%            | 23,048.55                       |
| Group 1 | 1003948456  | Oct-2008               | 01-Dec-2005        | TX    | 80.00              | 119,960.00                 | 117,258.93             | 01-Jan-2008  | 17                | 7.100%            | 12,162.11                       |
| Group 1 | 1004087954  | Sep-2008               | 01-Dec-2005        | SC    | 90.00              | 136,800.00                 | 135,244.81             | 01-Mar-2007  | 27                | 8.000%            | 24,261.99                       |
| Group 1 | 1004194954  | Mar-2009               | 01-Jan-2006        | CA    | 75.00              | 195,000.00                 | 189,169.28             | 01-Jun-2008  | 12                | 6.400%            | 12,937.88                       |
| Group 1 | 1004199227  | Jun-2008               | 01-Jan-2006        | MI    | 90.00              | 79,200.00                  | 78,533.17              | 01-Mar-2007  | 27                | 9.675%            | 17,347.24                       |
| Group 1 | 1004199414  | Nov-2008               | 01-Dec-2005        | TX    | 72.43              | 56,500.00                  | 56,415.38              | 01-Mar-2006  | 39                | 10.840%           | 19,844.21                       |
| Group 1 | 1004221087  | Aug-2008               | 01-Dec-2005        | KY    | 85.00              | 63,750.00                  | 63,177.30              | 01-May-2007  | 25                | 9.775%            | 13,146.10                       |

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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 |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 1004517160  | Jan-2009               | 01-Jan-2006        | TX    | 80.00              | 96,000.00                  | 93,745.54              | 01-Feb-2008  | 16                | 6.875%            | 8,898.79                        |
| Group 1 | 1004687253  | Jun-2009               | 01-Jan-2006        | TX    | 85.00              | 72,250.00                  | 70,349.44              | 01-Jan-2008  | 17                | 8.450%            | 8,829.76                        |
| Group 1 | 1004799418  | Mar-2009               | 01-Jan-2006        | OK    | 79.24              | 63,000.00                  | 61,986.15              | 01-Feb-2008  | 16                | 9.050%            | 7,908.15                        |
| Group 2 | 1002634402  | Jul-2009               | 01-Nov-2005        | TX    | 80.00              | 56,000.00                  | 68,564.32              | 01-Nov-2008  | 7                 | 7.250%            | 3,456.96                        |
| Group 2 | 1002757216  | Jul-2008               | 01-Oct-2005        | TX    | 79.99              | 143,829.00                 | 141,450.40             | 01-May-2007  | 25                | 8.000%            | 23,817.74                       |
| Group 2 | 1002897627  | Aug-2008               | 01-Nov-2005        | NV    | 79.99              | 230,230.00                 | 230,229.79             | 01-Oct-2007  | 20                | 8.750%            | 35,225.16                       |
| Group 2 | 1002954084  | Oct-2008               | 01-Jan-2006        | NV    | 79.99              | 266,023.00                 | 267,744.72             | 01-Jan-2008  | 17                | 6.500%            | 24,900.27                       |
| Group 2 | 1003155588  | May-2008               | 01-Nov-2005        | MI    | 80.00              | 400,000.00                 | 400,000.00             | 01-May-2007  | 25                | 8.875%            | 71,133.19                       |
| Group 2 | 1003156809  | Jan-2009               | 01-Oct-2005        | MI    | 85.00              | 136,000.00                 | 134,038.34             | 01-Jul-2007  | 23                | 9.125%            | 24,316.47                       |
| Group 2 | 1003167478  | Sep-2008               | 01-Oct-2005        | AZ    | 90.00              | 189,000.00                 | 188,744.81             | 01-Nov-2007  | 19                | 9.000%            | 27,865.14                       |
| Group 2 | 1003238892  | Feb-2009               | 01-Dec-2005        | CA    | 80.00              | 237,600.00                 | 237,600.00             | 01-Sep-2007  | 21                | 9.875%            | 38,420.91                       |
| Group 2 | 1003269876  | Sep-2008               | 01-Oct-2005        | MO    | 64.10              | 50,000.00                  | 49,241.85              | 01-May-2007  | 25                | 8.750%            | 9,057.44                        |
| Group 2 | 1003356102  | Dec-2008               | 01-Oct-2005        | CA    | 85.00              | 246,925.00                 | 246,924.98             | 01-Oct-2007  | 20                | 8.875%            | 35,939.60                       |
| Group 2 | 1003415922  | Feb-2009               | 01-Dec-2005        | CA    | 90.00              | 328,500.00                 | 327,587.79             | 01-Feb-2008  | 16                | 10.125%           | 42,415.48                       |
| Group 2 | 1003436650  | Apr-2008               | 01-Jan-2006        | CA    | 90.00              | 370,800.00                 | 370,800.00             | 01-Jun-2007  | 24                | 9.750%            | 71,533.50                       |
| Group 2 | 1003454620  | Jun-2008               | 01-Nov-2005        | CA    | 80.00              | 184,000.00                 | 183,867.97             | 01-Aug-2007  | 22                | 8.625%            | 27,623.94                       |
| Group 2 | 1003471790  | Aug-2009               | 01-Nov-2005        | CA    | 80.00              | 772,000.00                 | 772,000.00             | 01-Dec-2006  | 30                | 7.750%            | 143,849.14                      |
| Group 2 | 1003503550  | Feb-2009               | 01-Nov-2005        | FL    | 80.00              | 157,200.00                 | 157,197.86             | 01-Jun-2007  | 24                | 9.000%            | 27,733.21                       |
| Group 2 | 1003506575  | Jul-2008               | 01-Dec-2005        | FL    | 85.00              | 148,750.00                 | 148,644.04             | 01-Jun-2007  | 24                | 8.625%            | 25,953.32                       |
| Group 2 | 1003511532  | Oct-2007               | 01-Nov-2005        | CA    | 80.00              | 503,200.00                 | 503,200.00             | 01-Nov-2006  | 31                | 6.275%            | 91,865.45                       |
| Group 2 | 1003573207  | Jul-2008               | 01-Nov-2005        | CA    | 80.00              | 380,000.00                 | 380,000.00             | 01-Sep-2007  | 21                | 9.125%            | 60,634.52                       |
| Group 2 | 1003590643  | Dec-2008               | 01-Nov-2005        | CA    | 79.99              | 221,212.00                 | 220,744.78             | 01-Dec-2007  | 18                | 9.125%            | 29,819.82                       |
| Group 2 | 1003609410  | Aug-2009               | 01-Nov-2005        | FL    | 80.00              | 160,000.00                 | 159,949.17             | 01-Aug-2007  | 22                | 8.000%            | 25,830.71                       |
| Group 2 | 1003616475  | Apr-2008               | 01-Oct-2005        | AR    | 80.00              | 115,600.00                 | 115,598.23             | 01-Sep-2007  | 21                | 9.000%            | 18,096.01                       |
| Group 2 | 1003630440  | Nov-2008               | 01-Nov-2005        | CA    | 95.00              | 389,500.00                 | 389,159.61             | 01-Dec-2007  | 18                | 9.250%            | 56,638.65                       |
| Group 2 | 1003639539  | Apr-2008               | 01-Nov-2005        | CA    | 80.00              | 276,000.00                 | 276,000.00             | 01-Aug-2007  | 22                | 8.400%            | 43,590.75                       |
| Group 2 | 1003644756  | Apr-2007               | 01-Nov-2005        | MA    | 80.00              | 368,000.00                 | 367,999.97             | 01-Jan-2006  | 41                | 6.950%            | 85,054.01                       |
| Group 2 | 1003649065  | Dec-2008               | 01-Nov-2005        | FL    | 75.00              | 98,250.00                  | 98,249.75              | 01-Nov-2007  | 19                | 9.250%            | 14,563.42                       |
| Group 2 | 1003654682  | Sep-2008               | 01-Nov-2005        | CA    | 90.00              | 405,000.00                 | 395,470.59             | 01-Nov-2007  | 19                | 9.125%            | 58,644.89                       |
| Group 2 | 1003658606  | Mar-2009               | 01-Nov-2005        | AZ    | 90.00              | 218,700.00                 | 218,700.00             | 01-Mar-2008  | 15                | 8.875%            | 25,952.34                       |
| Group 2 | 1003662487  | May-2008               | 01-Nov-2005        | NV    | 80.00              | 164,800.00                 | 164,746.77             | 01-Aug-2007  | 22                | 8.875%            | 25,942.85                       |
| Group 2 | 1003663501  | Aug-2008               | 01-Nov-2005        | CA    | 80.00              | 520,000.00                 | 520,000.00             | 01-Oct-2007  | 20                | 8.800%            | 74,644.25                       |
| Group 2 | 1003665750  | Mar-2009               | 01-Nov-2005        | AZ    | 80.00              | 166,400.00                 | 166,399.88             | 01-Feb-2008  | 16                | 9.125%            | 20,418.72                       |
| Group 2 | 1003665769  | Apr-2008               | 01-Nov-2005        | CA    | 79.99              | 403,000.00                 | 403,000.00             | 01-Aug-2007  | 22                | 8.250%            | 65,277.59                       |
| Group 2 | 1003673518  | May-2008               | 01-Nov-2005        | CA    | 80.00              | 520,000.00                 | 519,519.05             | 01-Jan-2007  | 29                | 9.125%            | 107,470.67                      |
| Group 2 | 1003673616  | Sep-2008               | 01-Nov-2005        | CA    | 80.00              | 308,000.00                 | 307,996.90             | 01-Sep-2007  | 21                | 8.875%            | 47,393.02                       |
| Group 2 | 1003677774  | Oct-2008               | 01-Nov-2005        | CA    | 80.00              | 640,000.00                 | 639,409.26             | 01-Apr-2008  | 14                | 9.125%            | 73,998.27                       |
| Group 2 | 1003679969  | Nov-2008               | 01-Nov-2005        | AZ    | 79.99              | 158,640.00                 | 158,576.70             | 01-Sep-2007  | 21                | 9.375%            | 27,638.12                       |
| Group 2 | 1003682152  | Nov-2008               | 01-Nov-2005        | CA    | 90.00              | 432,000.00                 | 432,000.00             | 01-Aug-2007  | 22                | 9.125%            | 66,570.65                       |
| Group 2 | 1003691990  | Feb-2009               | 01-Nov-2005        | FL    | 80.00              | 129,600.00                 | 129,600.00             | 01-Sep-2006  | 33                | 9.125%            | 29,411.10                       |



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|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1003696584  | Oct-2007               | 01-Nov-2005        | OR    | 79.99              | 255,669.00                 | 255,667.12             | 01-Oct-2006  | 32                | 6.875%            | 46,179.82                       |
| Group 2 | 1003698984  | Sep-2008               | 01-Nov-2005        | CA    | 84.74              | 500,000.00                 | 499,999.80             | 01-Sep-2007  | 21                | 9.125%            | 80,062.50                       |
| Group 2 | 1003710390  | Feb-2008               | 01-Nov-2005        | CA    | 90.00              | 328,500.00                 | 328,500.00             | 01-May-2007  | 25                | 9.200%            | 62,250.64                       |
| Group 2 | 1003710595  | May-2009               | 01-Nov-2005        | AZ    | 80.00              | 240,000.00                 | 240,000.00             | 01-May-2008  | 13                | 7.750%            | 24,500.00                       |
| Group 2 | 1003711594  | Sep-2008               | 01-Dec-2005        | CT    | 80.00              | 267,920.00                 | 267,919.89             | 01-Dec-2006  | 30                | 8.750%            | 60,951.80                       |
| Group 2 | 1003711898  | Aug-2008               | 01-Nov-2005        | CA    | 80.00              | 232,000.00                 | 232,000.00             | 01-Sep-2007  | 21                | 9.125%            | 38,164.00                       |
| Group 2 | 1003711905  | Aug-2009               | 01-Nov-2005        | CA    | 80.00              | 288,000.00                 | 316,030.48             | 01-Dec-2008  | 6                 | 6.500%            | 12,641.20                       |
| Group 2 | 1003712600  | Aug-2008               | 01-Nov-2005        | NV    | 80.00              | 224,000.00                 | 224,000.00             | 01-Sep-2007  | 21                | 9.125%            | 37,305.38                       |
| Group 2 | 1003717464  | Nov-2008               | 01-Nov-2005        | CA    | 80.00              | 292,000.00                 | 292,000.00             | 01-Oct-2007  | 20                | 9.125%            | 42,157.42                       |
| Group 2 | 1003717865  | Aug-2007               | 01-Nov-2005        | CA    | 80.00              | 516,000.00                 | 516,000.00             | 01-Nov-2006  | 31                | 7.200%            | 95,073.00                       |
| Group 2 | 1003718070  | Sep-2008               | 01-Dec-2005        | AZ    | 90.00              | 279,900.00                 | 279,900.00             | 01-Oct-2007  | 20                | 8.625%            | 39,506.62                       |
| Group 2 | 1003720913  | May-2008               | 01-Nov-2005        | CA    | 80.00              | 416,800.00                 | 416,800.00             | 01-Feb-2007  | 28                | 8.875%            | 76,364.60                       |
| Group 2 | 1003725375  | Sep-2008               | 01-Nov-2005        | CA    | 80.00              | 254,400.00                 | 254,323.78             | 01-Sep-2007  | 21                | 8.875%            | 38,985.57                       |
| Group 2 | 1003725794  | Jul-2007               | 01-Nov-2005        | CT    | 80.00              | 716,000.00                 | 716,000.00             | 01-Aug-2006  | 34                | 6.990%            | 139,405.32                      |
| Group 2 | 1003729692  | Dec-2007               | 01-Nov-2005        | CA    | 80.00              | 240,000.00                 | 239,992.25             | 01-Apr-2007  | 26                | 9.000%            | 45,798.38                       |
| Group 2 | 1003731858  | Jul-2008               | 01-Nov-2005        | AZ    | 80.00              | 180,000.00                 | 179,988.49             | 01-Oct-2007  | 20                | 9.125%            | 28,753.03                       |
| Group 2 | 1003732189  | Dec-2007               | 01-Nov-2005        | CA    | 80.00              | 220,000.00                 | 220,000.00             | 01-Apr-2007  | 26                | 7.850%            | 36,080.00                       |
| Group 2 | 1003733507  | Mar-2008               | 01-Nov-2005        | AZ    | 80.00              | 344,000.00                 | 343,999.79             | 01-Jul-2007  | 23                | 7.550%            | 49,235.00                       |
| Group 2 | 1003736318  | Jul-2009               | 01-Nov-2005        | CA    | 90.00              | 175,410.00                 | 175,409.98             | 01-Jul-2008  | 11                | 8.000%            | 15,841.70                       |
| Group 2 | 1003737941  | Feb-2008               | 01-Nov-2005        | CA    | 80.00              | 228,000.00                 | 228,000.00             | 01-Jan-2007  | 29                | 8.950%            | 47,205.50                       |
| Group 2 | 1003740713  | Sep-2008               | 01-Nov-2005        | CA    | 80.00              | 388,000.00                 | 388,000.00             | 01-Mar-2007  | 27                | 9.125%            | 73,506.60                       |
| Group 2 | 1003741017  | Oct-2008               | 01-Nov-2005        | CA    | 80.00              | 221,200.00                 | 221,199.76             | 01-Dec-2007  | 18                | 9.125%            | 31,216.72                       |
| Group 2 | 1003746619  | Dec-2008               | 01-Nov-2005        | CA    | 80.00              | 292,000.00                 | 291,999.76             | 01-Feb-2008  | 16                | 9.375%            | 38,300.56                       |
| Group 2 | 1003751620  | Aug-2007               | 01-Nov-2005        | CA    | 80.00              | 548,000.00                 | 547,826.13             | 01-Sep-2006  | 33                | 7.150%            | 106,253.27                      |
| Group 2 | 1003752674  | Mar-2008               | 01-Nov-2005        | AZ    | 80.00              | 156,504.00                 | 155,950.71             | 01-Jun-2007  | 24                | 8.490%            | 26,216.00                       |
| Group 2 | 1003761931  | Feb-2009               | 01-Nov-2005        | NV    | 80.00              | 396,000.00                 | 395,824.99             | 01-Feb-2008  | 16                | 9.375%            | 51,885.98                       |
| Group 2 | 1003763270  | Feb-2009               | 01-Nov-2005        | CA    | 80.00              | 364,000.00                 | 363,882.48             | 01-Jan-2008  | 17                | 9.375%            | 50,109.57                       |
| Group 2 | 1003763387  | Aug-2009               | 01-Nov-2005        | CA    | 88.76              | 324,000.00                 | 346,315.57             | 01-Aug-2008  | 10                | 6.650%            | 21,166.48                       |
| Group 2 | 1003764803  | Mar-2009               | 01-Nov-2005        | GA    | 80.00              | 108,000.00                 | 108,000.00             | 01-Aug-2007  | 22                | 9.375%            | 18,768.60                       |
| Group 2 | 1003766945  | Aug-2007               | 01-Nov-2005        | NH    | 80.00              | 136,528.00                 | 136,522.62             | 01-Feb-2007  | 28                | 7.800%            | 24,915.49                       |
| Group 2 | 1003767472  | Dec-2007               | 01-Nov-2005        | GA    | 80.00              | 380,000.00                 | 379,994.45             | 01-Mar-2007  | 27                | 8.300%            | 68,303.91                       |
| Group 2 | 1003769782  | Mar-2008               | 01-Nov-2005        | CA    | 80.00              | 424,000.00                 | 423,881.69             | 01-Jan-2007  | 29                | 7.950%            | 76,810.10                       |
| Group 2 | 1003770075  | Feb-2009               | 01-Nov-2005        | AZ    | 80.00              | 176,000.00                 | 176,000.00             | 01-Feb-2008  | 16                | 9.000%            | 22,022.08                       |
| Group 2 | 1003771528  | Feb-2009               | 01-Nov-2005        | CA    | 80.00              | 552,000.00                 | 551,999.99             | 01-Jan-2008  | 17                | 9.125%            | 72,436.20                       |
| Group 2 | 1003771822  | Jun-2008               | 01-Nov-2005        | CA    | 80.00              | 471,600.00                 | 471,599.24             | 01-Aug-2007  | 22                | 9.125%            | 79,150.06                       |
| Group 2 | 1003772858  | Nov-2008               | 01-Nov-2005        | CA    | 84.29              | 510,000.00                 | 509,204.45             | 01-Nov-2007  | 19                | 9.125%            | 74,046.82                       |
| Group 2 | 1003773312  | Mar-2008               | 01-Nov-2005        | CA    | 80.00              | 152,000.00                 | 151,870.05             | 01-Jun-2007  | 24                | 8.075%            | 24,165.86                       |
| Group 2 | 1003773599  | Dec-2008               | 01-Nov-2005        | CA    | 77.66              | 233,000.00                 | 233,000.00             | 01-Dec-2007  | 18                | 9.375%            | 32,571.50                       |
| Group 2 | 1003774730  | May-2009               | 01-Nov-2005        | CA    | 85.00              | 532,100.00                 | 532,100.00             | 01-Oct-2007  | 20                | 8.000%            | 80,280.54                       |
| Group 2 | 1003777648  | Jun-2008               | 01-Nov-2005        | CA    | 80.00              | 392,000.00                 | 392,000.00             | 01-Aug-2007  | 22                | 9.125%            | 66,182.72                       |

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| Group 2 | 1003777899  | Dec-2008               | 01-Nov-2005        | CA    | 80.00              | 367,200.00                 | 366,808.07             | 01-Dec-2007  | 18                | 9.375%            | 52,667.48                       |
| Group 2 | 1003778111  | Feb-2009               | 01-Nov-2005        | CA    | 80.00              | 564,000.00                 | 564,000.00             | 01-Jun-2007  | 24                | 9.375%            | 103,635.00                      |
| Group 2 | 1003780590  | Apr-2008               | 01-Nov-2005        | CA    | 80.00              | 365,600.00                 | 365,489.75             | 01-Mar-2007  | 27                | 8.600%            | 70,424.40                       |
| Group 2 | 1003781410  | Sep-2008               | 01-Nov-2005        | GA    | 80.00              | 150,200.00                 | 150,199.82             | 01-Jul-2007  | 23                | 9.625%            | 28,187.60                       |
| Group 2 | 1003786790  | Jan-2009               | 01-Nov-2005        | CT    | 90.00              | 292,500.00                 | 292,499.76             | 01-Feb-2008  | 16                | 9.375%            | 38,451.60                       |
| Group 2 | 1003787995  | Sep-2008               | 01-Nov-2005        | CA    | 80.00              | 266,400.00                 | 266,400.00             | 01-Oct-2007  | 20                | 9.125%            | 41,358.60                       |
| Group 2 | 1003788468  | Dec-2007               | 01-Nov-2005        | NY    | 80.00              | 512,000.00                 | 511,946.74             | 01-Jul-2006  | 35                | 7.600%            | 102,473.92                      |
| Group 2 | 1003791908  | Nov-2008               | 01-Nov-2005        | CA    | 80.00              | 288,000.00                 | 291,689.34             | 01-Feb-2008  | 16                | 6.975%            | 28,123.59                       |
| Group 2 | 1003793050  | Feb-2008               | 01-Nov-2005        | CA    | 80.00              | 276,000.00                 | 275,999.92             | 01-May-2007  | 25                | 9.050%            | 51,370.50                       |
| Group 2 | 1003793194  | Jul-2007               | 01-Nov-2005        | CA    | 80.00              | 344,000.00                 | 343,999.88             | 01-Oct-2006  | 32                | 7.550%            | 68,714.00                       |
| Group 2 | 1003794692  | Oct-2008               | 01-Nov-2005        | CA    | 80.00              | 752,000.00                 | 751,790.22             | 01-Nov-2007  | 19                | 8.875%            | 106,973.46                      |
| Group 2 | 1003798162  | Nov-2008               | 01-Nov-2005        | CA    | 80.00              | 204,000.00                 | 203,935.18             | 01-Dec-2007  | 18                | 9.375%            | 29,308.92                       |
| Group 2 | 1003798689  | Jul-2008               | 01-Nov-2005        | CA    | 90.00              | 472,500.00                 | 472,499.82             | 01-May-2007  | 25                | 9.125%            | 88,416.72                       |
| Group 2 | 1003799731  | Nov-2007               | 01-Nov-2005        | NJ    | 80.00              | 447,200.00                 | 447,200.00             | 01-May-2006  | 37                | 8.800%            | 111,129.46                      |
| Group 2 | 1003803664  | Jan-2009               | 01-Nov-2005        | NE    | 80.00              | 106,400.00                 | 106,400.00             | 01-Feb-2008  | 16                | 9.125%            | 13,477.38                       |
| Group 2 | 1003803799  | Dec-2008               | 01-Dec-2005        | CA    | 80.00              | 288,000.00                 | 288,000.00             | 01-Oct-2007  | 20                | 9.875%            | 46,626.00                       |
| Group 2 | 1003804921  | Apr-2008               | 01-Nov-2005        | CA    | 79.99              | 294,957.00                 | 294,957.00             | 01-Jun-2007  | 24                | 7.490%            | 47,989.46                       |
| Group 2 | 1003805751  | Feb-2009               | 01-Nov-2005        | CA    | 85.00              | 646,000.00                 | 645,505.71             | 01-Sep-2007  | 21                | 9.125%            | 104,154.55                      |
| Group 2 | 1003805902  | Jul-2008               | 01-Nov-2005        | CA    | 80.00              | 528,000.00                 | 528,000.00             | 01-Sep-2007  | 21                | 9.125%            | 82,544.00                       |
| Group 2 | 1003806108  | Oct-2008               | 01-Nov-2005        | FL    | 90.00              | 347,400.00                 | 347,400.00             | 01-Feb-2007  | 28                | 9.125%            | 73,258.05                       |
| Group 2 | 1003810175  | Jun-2008               | 01-Nov-2005        | FL    | 90.00              | 688,500.00                 | 688,291.60             | 01-Jun-2007  | 24                | 9.125%            | 121,453.91                      |
| Group 2 | 1003810656  | Feb-2008               | 01-Nov-2005        | CA    | 90.00              | 418,500.00                 | 418,500.00             | 01-Jun-2007  | 24                | 9.700%            | 81,328.48                       |
| Group 2 | 1003810736  | Feb-2008               | 01-Nov-2005        | CA    | 90.00              | 481,500.00                 | 481,500.00             | 01-Jun-2007  | 24                | 8.050%            | 76,357.70                       |
| Group 2 | 1003812841  | Mar-2009               | 01-Nov-2005        | CA    | 80.00              | 196,000.00                 | 195,988.65             | 01-Mar-2008  | 15                | 9.375%            | 24,131.12                       |
| Group 2 | 1003815358  | Mar-2008               | 01-Nov-2005        | CA    | 80.00              | 536,000.00                 | 536,000.00             | 01-Jul-2007  | 23                | 8.125%            | 83,136.00                       |
| Group 2 | 1003817132  | Jul-2008               | 01-Nov-2005        | CA    | 80.00              | 240,000.00                 | 240,000.00             | 01-Oct-2007  | 20                | 9.125%            | 37,500.00                       |
| Group 2 | 1003817356  | Jan-2009               | 01-Nov-2005        | AZ    | 80.00              | 186,400.00                 | 186,143.83             | 01-Jan-2008  | 17                | 9.125%            | 24,337.71                       |
| Group 2 | 1003819210  | Jun-2008               | 01-Nov-2005        | CA    | 80.00              | 544,000.00                 | 543,992.94             | 01-Jun-2007  | 24                | 9.125%            | 96,105.44                       |
| Group 2 | 1003820789  | Feb-2009               | 01-Nov-2005        | AZ    | 80.00              | 272,000.00                 | 271,794.16             | 01-Apr-2008  | 14                | 9.125%            | 30,916.54                       |
| Group 2 | 1003823269  | May-2008               | 01-Nov-2005        | CA    | 80.00              | 412,720.00                 | 412,720.00             | 01-Aug-2007  | 22                | 9.125%            | 67,066.92                       |
| Group 2 | 1003823615  | Jun-2009               | 01-Nov-2005        | AZ    | 80.00              | 112,000.00                 | 111,999.39             | 01-Oct-2007  | 20                | 7.750%            | 16,678.48                       |
| Group 2 | 1003823848  | Sep-2008               | 01-Nov-2005        | AZ    | 80.00              | 100,000.00                 | 100,000.00             | 01-Oct-2007  | 20                | 8.875%            | 15,366.56                       |
| Group 2 | 1003824892  | Mar-2009               | 01-Nov-2005        | NV    | 79.10              | 212,000.00                 | 213,479.85             | 01-Apr-2008  | 14                | 6.200%            | 16,099.20                       |
| Group 2 | 1003825070  | Jun-2008               | 01-Nov-2005        | CA    | 80.00              | 383,960.00                 | 383,937.89             | 01-Sep-2007  | 21                | 9.125%            | 60,470.37                       |
| Group 2 | 1003825356  | May-2008               | 01-Nov-2005        | CA    | 87.50              | 315,000.00                 | 314,999.79             | 01-Aug-2007  | 22                | 8.875%            | 49,795.43                       |
| Group 2 | 1003825917  | Aug-2007               | 01-Nov-2005        | CA    | 80.00              | 540,000.00                 | 540,000.00             | 01-Jul-2006  | 35                | 7.700%            | 119,880.00                      |
| Group 2 | 1003826373  | Aug-2008               | 01-Nov-2005        | CA    | 80.00              | 340,000.00                 | 339,840.65             | 01-Oct-2007  | 20                | 9.125%            | 53,524.80                       |
| Group 2 | 1003827737  | Mar-2009               | 01-Dec-2005        | CA    | 80.00              | 252,000.00                 | 251,999.97             | 01-Oct-2007  | 20                | 9.875%            | 38,298.75                       |
| Group 2 | 1003833631  | Dec-2008               | 01-Nov-2005        | CA    | 80.00              | 257,600.00                 | 257,582.03             | 01-Sep-2007  | 21                | 9.375%            | 42,608.26                       |
| Group 2 | 1003834257  | Jan-2009               | 01-Nov-2005        | CA    | 86.22              | 194,000.00                 | 193,568.72             | 01-Feb-2008  | 16                | 9.125%            | 24,518.76                       |

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|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1003834961  | Nov-2007               | 01-Nov-2005        | NV    | 80.00              | 195,992.00                 | 195,991.84             | 01-Mar-2007  | 27                | 8.550%            | 36,413.69                       |
| Group 2 | 1003835069  | Nov-2008               | 01-Nov-2005        | CA    | 80.00              | 308,000.00                 | 310,181.67             | 01-Feb-2008  | 16                | 7.000%            | 30,016.53                       |
| Group 2 | 1003839378  | May-2008               | 01-Nov-2005        | CA    | 80.00              | 200,000.00                 | 199,999.84             | 01-Apr-2007  | 26                | 8.875%            | 35,233.44                       |
| Group 2 | 1003840801  | Jul-2008               | 01-Nov-2005        | CA    | 80.00              | 271,200.00                 | 271,200.00             | 01-Sep-2007  | 21                | 8.875%            | 40,939.90                       |
| Group 2 | 1003847216  | Oct-2008               | 01-Nov-2005        | CA    | 80.00              | 190,400.00                 | 190,011.41             | 01-Sep-2007  | 21                | 9.125%            | 31,090.28                       |
| Group 2 | 1003847975  | Jul-2008               | 01-Nov-2005        | CA    | 80.00              | 404,000.00                 | 403,999.77             | 01-Sep-2007  | 21                | 9.125%            | 63,630.00                       |
| Group 2 | 1003851031  | Jun-2008               | 01-Dec-2005        | CA    | 80.00              | 448,000.00                 | 448,000.00             | 01-Sep-2007  | 21                | 8.625%            | 66,630.59                       |
| Group 2 | 1003852370  | Apr-2008               | 01-Dec-2005        | CA    | 80.00              | 244,000.00                 | 244,000.00             | 01-Aug-2007  | 22                | 7.400%            | 32,757.00                       |
| Group 2 | 1003852968  | Sep-2008               | 01-Dec-2005        | FL    | 80.00              | 223,920.00                 | 223,670.30             | 01-Mar-2007  | 27                | 8.625%            | 41,484.25                       |
| Group 2 | 1003854065  | Sep-2008               | 01-Nov-2005        | CA    | 80.00              | 320,000.00                 | 319,999.77             | 01-Nov-2007  | 19                | 9.125%            | 46,800.00                       |
| Group 2 | 1003856429  | Apr-2009               | 01-Dec-2005        | CA    | 88.65              | 297,000.00                 | 296,999.99             | 01-Apr-2008  | 14                | 10.125%           | 35,868.94                       |
| Group 2 | 1003857516  | Sep-2008               | 01-Dec-2005        | MA    | 80.00              | 220,000.00                 | 220,000.00             | 01-May-2007  | 25                | 8.875%            | 40,741.11                       |
| Group 2 | 1003858196  | Feb-2009               | 01-Nov-2005        | CA    | 80.00              | 408,000.00                 | 407,858.28             | 01-Mar-2008  | 15                | 9.375%            | 50,472.44                       |
| Group 2 | 1003859943  | Sep-2008               | 01-Nov-2005        | CA    | 80.00              | 320,000.00                 | 320,000.00             | 01-Oct-2007  | 20                | 9.125%            | 49,584.02                       |
| Group 2 | 1003860708  | Oct-2008               | 01-Nov-2005        | CA    | 80.00              | 408,000.00                 | 407,938.67             | 01-Oct-2007  | 20                | 9.125%            | 63,210.16                       |
| Group 2 | 1003861262  | Nov-2008               | 01-Nov-2005        | CA    | 85.00              | 613,700.00                 | 613,596.37             | 01-Dec-2007  | 18                | 9.125%            | 85,187.55                       |
| Group 2 | 1003861413  | Feb-2009               | 01-Nov-2005        | CA    | 80.00              | 312,000.00                 | 331,275.68             | 01-May-2008  | 13                | 6.300%            | 23,850.04                       |
| Group 2 | 1003865366  | Dec-2008               | 01-Dec-2005        | MT    | 80.00              | 749,600.00                 | 749,599.03             | 01-Dec-2007  | 18                | 9.875%            | 106,115.21                      |
| Group 2 | 1003874123  | Oct-2008               | 01-Nov-2005        | CA    | 80.00              | 600,000.00                 | 599,999.98             | 01-Jul-2007  | 23                | 8.875%            | 99,950.00                       |
| Group 2 | 1003875346  | Feb-2008               | 01-Nov-2005        | CA    | 80.00              | 372,000.00                 | 372,000.00             | 01-May-2007  | 25                | 8.650%            | 65,890.50                       |
| Group 2 | 1003877095  | Feb-2008               | 01-Dec-2005        | NV    | 80.00              | 157,600.00                 | 157,599.82             | 01-May-2007  | 25                | 8.125%            | 25,856.07                       |
| Group 2 | 1003877692  | Sep-2008               | 01-Nov-2005        | CA    | 80.00              | 436,000.00                 | 436,000.00             | 01-Sep-2007  | 21                | 9.125%            | 70,679.21                       |
| Group 2 | 1003878218  | Jan-2009               | 01-Dec-2005        | AZ    | 90.00              | 270,000.00                 | 270,000.00             | 01-Oct-2007  | 20                | 9.875%            | 42,136.95                       |
| Group 2 | 1003885166  | Aug-2008               | 01-Dec-2005        | CA    | 80.00              | 212,000.00                 | 211,996.05             | 01-Aug-2007  | 22                | 8.625%            | 31,309.17                       |
| Group 2 | 1003892014  | Aug-2007               | 01-Nov-2005        | NV    | 94.66              | 270,750.00                 | 270,750.00             | 01-Mar-2006  | 39                | 7.200%            | 61,979.29                       |
| Group 2 | 1003895495  | Aug-2008               | 01-Dec-2005        | CA    | 80.00              | 356,000.00                 | 355,714.53             | 01-Sep-2007  | 21                | 8.625%            | 52,311.95                       |
| Group 2 | 1003902664  | Nov-2008               | 01-Nov-2005        | CA    | 90.00              | 663,750.00                 | 663,750.00             | 01-Sep-2007  | 21                | 9.375%            | 111,692.67                      |
| Group 2 | 1003907963  | Sep-2008               | 01-Dec-2005        | NV    | 80.00              | 168,000.00                 | 168,000.00             | 01-Sep-2007  | 21                | 8.625%            | 24,426.50                       |
| Group 2 | 1003911609  | Oct-2008               | 01-Dec-2005        | CA    | 80.00              | 412,000.00                 | 411,864.50             | 01-Nov-2007  | 19                | 8.875%            | 59,571.03                       |
| Group 2 | 1003913929  | May-2008               | 01-Dec-2005        | FL    | 90.00              | 450,000.00                 | 449,998.53             | 01-Sep-2006  | 33                | 8.800%            | 101,399.59                      |
| Group 2 | 1003914553  | Oct-2008               | 01-Nov-2005        | CA    | 90.00              | 314,010.00                 | 309,943.66             | 01-Mar-2007  | 27                | 8.875%            | 60,754.96                       |
| Group 2 | 1003916034  | Oct-2008               | 01-Dec-2005        | CA    | 80.00              | 192,000.00                 | 191,936.05             | 01-Nov-2007  | 19                | 8.875%            | 28,586.08                       |
| Group 2 | 1003920243  | Jul-2008               | 01-Dec-2005        | NJ    | 90.00              | 54,000.00                  | 53,615.69              | 01-Oct-2006  | 32                | 8.350%            | 12,352.99                       |
| Group 2 | 1003923730  | Apr-2008               | 01-Dec-2005        | NV    | 80.00              | 309,832.00                 | 309,832.00             | 01-Jul-2007  | 23                | 9.750%            | 58,158.09                       |
| Group 2 | 1003928753  | Apr-2009               | 01-Dec-2005        | CT    | 90.00              | 216,000.00                 | 216,000.00             | 01-Oct-2006  | 32                | 9.875%            | 51,318.00                       |
| Group 2 | 1003931311  | Feb-2008               | 01-Dec-2005        | CA    | 80.00              | 424,000.00                 | 424,000.00             | 01-Apr-2007  | 26                | 8.400%            | 74,447.24                       |
| Group 2 | 1003933818  | Jul-2008               | 01-Dec-2005        | NV    | 90.00              | 359,100.00                 | 359,065.31             | 01-Oct-2007  | 20                | 8.625%            | 54,660.21                       |
| Group 2 | 1003934185  | Dec-2008               | 01-Jan-2006        | FL    | 80.00              | 508,000.00                 | 507,869.17             | 01-May-2007  | 25                | 8.800%            | 82,834.94                       |
| Group 2 | 1003938957  | Oct-2008               | 01-Dec-2005        | CA    | 80.00              | 260,000.00                 | 260,000.00             | 01-Sep-2007  | 21                | 8.875%            | 40,418.21                       |
| Group 2 | 1003942979  | Dec-2008               | 01-Dec-2005        | NV    | 77.04              | 273,500.00                 | 273,490.92             | 01-Mar-2008  | 15                | 9.875%            | 33,708.97                       |

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|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1003945084  | Mar-2009               | 01-Dec-2005        | CA    | 80.00              | 620,800.00                 | 620,622.31             | 01-Nov-2007  | 19                | 6.250%            | 61,785.43                       |
| Group 2 | 1003947876  | Dec-2008               | 01-Jan-2006        | OH    | 90.00              | 51,750.00                  | 51,364.82              | 01-Feb-2007  | 28                | 9.375%            | 11,745.66                       |
| Group 2 | 1003950665  | Nov-2008               | 01-Nov-2005        | CA    | 80.00              | 425,600.00                 | 425,460.34             | 01-Oct-2007  | 20                | 9.375%            | 67,258.10                       |
| Group 2 | 1003958257  | Nov-2008               | 01-Nov-2005        | FL    | 80.00              | 327,016.00                 | 327,016.00             | 01-Sep-2007  | 21                | 9.125%            | 51,000.77                       |
| Group 2 | 1003959899  | May-2008               | 01-Dec-2005        | CA    | 80.00              | 256,000.00                 | 255,975.61             | 01-Sep-2007  | 21                | 7.950%            | 37,638.96                       |
| Group 2 | 1003969370  | Dec-2008               | 01-Jan-2006        | RI    | 78.57              | 110,000.00                 | 108,464.45             | 01-Nov-2007  | 19                | 10.375%           | 18,526.16                       |
| Group 2 | 1003969432  | Jun-2009               | 01-Nov-2005        | FL    | 80.00              | 119,920.00                 | 119,920.00             | 01-Aug-2007  | 22                | 8.375%            | 20,413.19                       |
| Group 2 | 1003970297  | Mar-2008               | 01-Nov-2005        | CA    | 80.00              | 588,000.00                 | 587,866.93             | 01-Jul-2007  | 23                | 7.500%            | 83,526.01                       |
| Group 2 | 1003974710  | Oct-2008               | 01-Dec-2005        | CA    | 80.00              | 490,400.00                 | 490,005.48             | 01-Oct-2007  | 20                | 8.500%            | 66,967.12                       |
| Group 2 | 1003986244  | May-2008               | 01-Dec-2005        | MO    | 80.00              | 236,000.00                 | 236,000.00             | 01-Mar-2007  | 27                | 9.300%            | 46,236.43                       |
| Group 2 | 1003992674  | Mar-2008               | 01-Dec-2005        | NV    | 80.00              | 215,200.00                 | 215,200.00             | 01-Jun-2007  | 24                | 9.500%            | 40,619.00                       |
| Group 2 | 1003996894  | Aug-2008               | 01-Dec-2005        | AZ    | 84.95              | 210,700.00                 | 210,686.73             | 01-Jan-2008  | 17                | 8.900%            | 26,967.76                       |
| Group 2 | 1003998222  | Jun-2008               | 01-Dec-2005        | CA    | 80.00              | 356,000.00                 | 355,999.78             | 01-Sep-2007  | 21                | 8.625%            | 51,855.90                       |
| Group 2 | 1004005472  | Jul-2007               | 01-Dec-2005        | CA    | 80.00              | 380,000.00                 | 380,000.00             | 01-Nov-2006  | 31                | 6.450%            | 62,177.61                       |
| Group 2 | 1004014676  | Jul-2008               | 01-Dec-2005        | NV    | 80.00              | 172,000.00                 | 171,945.90             | 01-Aug-2007  | 22                | 8.875%            | 28,317.36                       |
| Group 2 | 1004018609  | Nov-2008               | 01-Dec-2005        | CA    | 80.00              | 520,000.00                 | 519,999.76             | 01-Nov-2007  | 19                | 8.875%            | 78,487.38                       |
| Group 2 | 1004034315  | Feb-2009               | 01-Dec-2005        | CA    | 90.00              | 337,500.00                 | 355,810.84             | 01-Mar-2008  | 15                | 6.000%            | 27,401.74                       |
| Group 2 | 1004038810  | Aug-2009               | 01-Jan-2006        | MN    | 80.00              | 213,600.00                 | 228,894.90             | 01-Jan-2008  | 17                | 7.100%            | 23,707.54                       |
| Group 2 | 1004049764  | Jan-2009               | 01-Jan-2006        | CA    | 85.00              | 272,000.00                 | 275,649.34             | 01-Feb-2008  | 16                | 6.550%            | 24,795.10                       |
| Group 2 | 1004107317  | Jan-2009               | 01-Dec-2005        | CA    | 80.00              | 576,000.00                 | 585,083.96             | 01-Feb-2008  | 16                | 8.000%            | 65,405.61                       |
| Group 2 | 1004123139  | Aug-2008               | 01-Jan-2006        | CA    | 90.00              | 359,910.00                 | 354,959.25             | 01-Oct-2007  | 20                | 9.125%            | 57,889.30                       |
| Group 2 | 1004130960  | May-2008               | 01-Dec-2005        | CA    | 80.00              | 276,000.00                 | 275,999.13             | 01-Aug-2007  | 22                | 8.000%            | 42,434.79                       |
| Group 2 | 1004133191  | Sep-2008               | 01-Jan-2006        | FL    | 80.00              | 123,280.00                 | 123,258.72             | 01-Jun-2007  | 24                | 8.875%            | 21,410.98                       |
| Group 2 | 1004151875  | Oct-2008               | 01-Dec-2005        | NV    | 80.00              | 258,460.00                 | 258,382.40             | 01-Oct-2007  | 20                | 8.625%            | 37,298.48                       |
| Group 2 | 1004173762  | Aug-2007               | 01-Dec-2005        | CA    | 80.00              | 296,000.00                 | 296,000.00             | 01-Dec-2006  | 30                | 7.350%            | 54,069.44                       |
| Group 2 | 1004187276  | May-2008               | 01-Dec-2005        | CA    | 80.00              | 284,000.00                 | 283,909.49             | 01-Aug-2007  | 22                | 9.300%            | 47,696.51                       |
| Group 2 | 1004194008  | Feb-2007               | 01-Jan-2006        | CA    | 80.00              | 387,120.00                 | 387,120.00             | 01-Jan-2006  | 41                | 6.250%            | 79,762.85                       |
| Group 2 | 1004201660  | Jul-2008               | 01-Dec-2005        | CA    | 80.00              | 248,000.00                 | 247,999.79             | 01-Aug-2007  | 22                | 8.875%            | 39,819.45                       |
| Group 2 | 1004201937  | Sep-2007               | 01-Dec-2005        | CA    | 80.00              | 300,000.00                 | 300,000.00             | 01-Jan-2007  | 29                | 5.990%            | 42,547.50                       |
| Group 2 | 1004229720  | Oct-2008               | 01-Dec-2005        | AZ    | 80.00              | 171,200.00                 | 173,124.41             | 01-Dec-2007  | 18                | 8.750%            | 23,650.32                       |
| Group 2 | 1004242082  | Jan-2008               | 01-Dec-2005        | CA    | 90.00              | 259,200.00                 | 259,200.00             | 01-Mar-2007  | 27                | 9.050%            | 50,965.20                       |
| Group 2 | 1004246845  | Mar-2007               | 01-Dec-2005        | CA    | 80.00              | 201,600.00                 | 201,600.00             | 01-Jun-2006  | 36                | 6.450%            | 37,984.80                       |
| Group 2 | 1004249673  | Oct-2007               | 01-Dec-2005        | CA    | 80.00              | 360,000.00                 | 359,770.96             | 01-Dec-2006  | 30                | 6.700%            | 59,479.42                       |
| Group 2 | 1004259625  | Nov-2008               | 01-Dec-2005        | CA    | 90.00              | 337,500.00                 | 337,500.00             | 01-Dec-2007  | 18                | 8.875%            | 48,677.22                       |
| Group 2 | 1004261783  | Feb-2009               | 01-Jan-2006        | TN    | 89.33              | 121,500.00                 | 119,684.74             | 01-Jan-2008  | 17                | 9.125%            | 16,818.36                       |
| Group 2 | 1004264959  | Jan-2009               | 01-Jan-2006        | FL    | 80.00              | 128,000.00                 | 125,658.01             | 01-Oct-2007  | 20                | 10.125%           | 20,078.81                       |
| Group 2 | 1004278695  | Oct-2008               | 01-Dec-2005        | AZ    | 90.00              | 256,500.00                 | 256,500.00             | 01-Dec-2007  | 18                | 8.625%            | 34,974.70                       |
| Group 2 | 1004318982  | Jan-2009               | 01-Jan-2006        | FL    | 80.00              | 156,800.00                 | 156,800.00             | 01-Oct-2007  | 20                | 9.375%            | 25,551.92                       |
| Group 2 | 1004325064  | Mar-2008               | 01-Jan-2006        | CA    | 85.00              | 488,750.00                 | 488,749.88             | 01-Apr-2007  | 26                | 9.490%            | 97,635.88                       |
| Group 2 | 1004331716  | Jun-2008               | 01-Jan-2006        | CA    | 80.00              | 344,000.00                 | 343,879.97             | 01-Aug-2007  | 22                | 9.850%            | 60,300.21                       |

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|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1004347442  | Jul-2008               | 01-Dec-2005        | AZ    | 80.00              | 135,200.00                 | 135,199.78             | 01-Oct-2007  | 20                | 8.625%            | 19,832.20                       |
| Group 2 | 1004352783  | Mar-2009               | 01-Jan-2006        | CA    | 80.00              | 262,400.00                 | 262,399.36             | 01-Jan-2008  | 17                | 9.125%            | 33,947.98                       |
| Group 2 | 1004355469  | Jun-2008               | 01-Dec-2005        | CA    | 80.00              | 237,600.00                 | 237,600.00             | 01-Sep-2007  | 21                | 8.875%            | 37,110.15                       |
| Group 2 | 1004363441  | Nov-2008               | 01-Dec-2005        | CA    | 89.69              | 535,500.00                 | 535,499.78             | 01-Sep-2007  | 21                | 8.650%            | 90,945.86                       |
| Group 2 | 1004367679  | May-2008               | 01-Jan-2006        | CA    | 90.00              | 333,000.00                 | 333,000.00             | 01-Jul-2007  | 23                | 9.990%            | 63,755.75                       |
| Group 2 | 1004379229  | Feb-2007               | 01-Dec-2005        | CA    | 80.00              | 269,600.00                 | 269,532.38             | 01-Apr-2006  | 38                | 5.900%            | 48,515.35                       |
| Group 2 | 1004385267  | Nov-2008               | 01-Jan-2006        | CA    | 80.00              | 338,400.00                 | 338,317.98             | 01-Jul-2007  | 23                | 9.125%            | 57,513.77                       |
| Group 2 | 1004394756  | Jan-2008               | 01-Jan-2006        | FL    | 75.00              | 123,750.00                 | 123,749.92             | 01-Oct-2006  | 32                | 8.650%            | 26,410.32                       |
| Group 2 | 1004406379  | May-2008               | 01-Dec-2005        | MI    | 85.00              | 212,500.00                 | 212,500.00             | 01-Nov-2006  | 31                | 8.050%            | 42,154.74                       |
| Group 2 | 1004409606  | Sep-2008               | 01-Jan-2006        | CA    | 80.00              | 240,000.00                 | 240,000.00             | 01-Oct-2007  | 20                | 8.875%            | 35,250.00                       |
| Group 2 | 1004422547  | Feb-2008               | 01-Jan-2006        | CA    | 80.00              | 392,000.00                 | 391,999.08             | 01-Jan-2007  | 29                | 8.575%            | 76,382.73                       |
| Group 2 | 1004431822  | Dec-2007               | 01-Jan-2006        | CA    | 89.96              | 377,860.00                 | 377,740.02             | 01-Mar-2007  | 27                | 7.100%            | 68,275.57                       |
| Group 2 | 1004442357  | Jul-2008               | 01-Jan-2006        | CA    | 80.00              | 384,000.00                 | 384,000.00             | 01-Oct-2007  | 20                | 8.875%            | 55,504.00                       |
| Group 2 | 1004452988  | Jan-2009               | 01-Jan-2006        | CA    | 80.00              | 268,000.00                 | 267,779.65             | 01-Feb-2008  | 16                | 9.125%            | 33,416.72                       |
| Group 2 | 1004460648  | Mar-2009               | 01-Dec-2005        | CA    | 80.00              | 250,000.00                 | 250,000.00             | 01-Nov-2007  | 19                | 9.875%            | 37,721.82                       |
| Group 2 | 1004490287  | Dec-2008               | 01-Jan-2006        | NV    | 80.00              | 256,000.00                 | 255,999.95             | 01-Apr-2007  | 26                | 9.125%            | 48,554.65                       |
| Group 2 | 1004495709  | Aug-2008               | 01-Jan-2006        | CA    | 85.00              | 370,600.00                 | 370,600.00             | 01-Oct-2007  | 20                | 9.625%            | 58,267.54                       |
| Group 2 | 1004506421  | Jan-2009               | 01-Jan-2006        | MS    | 90.00              | 229,410.00                 | 229,367.14             | 01-Dec-2007  | 18                | 9.375%            | 34,500.68                       |
| Group 2 | 1004507661  | Nov-2008               | 01-Jan-2006        | CA    | 80.00              | 277,600.00                 | 277,600.00             | 01-Oct-2007  | 20                | 9.125%            | 42,414.94                       |
| Group 2 | 1004509179  | Sep-2008               | 01-Jan-2006        | CA    | 80.00              | 354,400.00                 | 354,399.77             | 01-Nov-2007  | 19                | 9.125%            | 51,756.98                       |
| Group 2 | 1004519765  | Oct-2008               | 01-Jan-2006        | CA    | 80.00              | 320,000.00                 | 320,000.00             | 01-Oct-2007  | 20                | 9.125%            | 49,533.36                       |
| Group 2 | 1004526141  | May-2008               | 01-Jan-2006        | AZ    | 76.44              | 172,000.00                 | 171,999.80             | 01-Aug-2007  | 22                | 8.800%            | 27,691.84                       |
| Group 2 | 1004539146  | Nov-2008               | 01-Jan-2006        | CA    | 85.00              | 259,250.00                 | 259,250.00             | 01-Dec-2007  | 18                | 8.875%            | 35,538.88                       |
| Group 2 | 1004543578  | Jul-2007               | 01-Dec-2005        | CA    | 80.00              | 268,000.00                 | 267,999.90             | 01-Sep-2006  | 33                | 8.050%            | 59,015.60                       |
| Group 2 | 1004575061  | Dec-2008               | 01-Jan-2006        | CT    | 80.00              | 354,000.00                 | 353,872.69             | 01-Jun-2007  | 24                | 9.125%            | 66,366.86                       |
| Group 2 | 1004593425  | Nov-2008               | 01-Jan-2006        | NC    | 80.00              | 316,000.00                 | 315,891.84             | 01-Feb-2008  | 16                | 8.875%            | 39,173.20                       |
| Group 2 | 1004603799  | May-2008               | 01-Jan-2006        | MA    | 80.00              | 224,000.00                 | 224,000.00             | 01-May-2006  | 37                | 9.600%            | 59,952.76                       |
| Group 2 | 1004624838  | Jan-2008               | 01-Jan-2006        | CA    | 90.00              | 243,000.00                 | 240,863.41             | 01-Apr-2007  | 26                | 10.750%           | 54,836.78                       |
| Group 2 | 1004625338  | Feb-2007               | 01-Jan-2006        | CA    | 90.00              | 315,000.00                 | 315,000.00             | 01-May-2006  | 37                | 6.990%            | 66,441.56                       |
| Group 2 | 1004670528  | Jul-2008               | 01-Jan-2006        | FL    | 80.00              | 94,320.00                  | 92,902.49              | 01-May-2007  | 25                | 8.875%            | 16,054.26                       |
| Group 2 | 1004680535  | Sep-2008               | 01-Jan-2006        | CA    | 80.00              | 156,000.00                 | 155,624.27             | 01-Oct-2007  | 20                | 8.875%            | 23,634.87                       |
| Group 2 | 1004685763  | Jul-2008               | 01-Jan-2006        | CA    | 80.00              | 350,400.00                 | 350,297.64             | 01-Sep-2007  | 21                | 8.875%            | 52,617.33                       |
| Group 2 | 1004686619  | Dec-2007               | 01-Jan-2006        | CA    | 79.86              | 230,000.00                 | 229,999.34             | 01-Nov-2006  | 31                | 7.150%            | 46,948.64                       |
| Group 2 | 1004687093  | Sep-2008               | 01-Jan-2006        | CA    | 80.00              | 263,920.00                 | 263,903.57             | 01-Nov-2007  | 19                | 9.125%            | 39,772.49                       |
| Group 2 | 1004687887  | May-2008               | 01-Jan-2006        | CA    | 75.92              | 205,000.00                 | 204,999.80             | 01-Sep-2007  | 21                | 9.350%            | 34,004.26                       |
| Group 2 | 1004688154  | May-2008               | 01-Jan-2006        | CA    | 80.00              | 552,000.00                 | 552,000.00             | 01-Aug-2007  | 22                | 9.490%            | 96,489.60                       |
| Group 2 | 1004702129  | Feb-2009               | 01-Jan-2006        | UT    | 80.00              | 244,800.00                 | 246,610.50             | 01-Apr-2008  | 14                | 7.375%            | 22,455.20                       |
| Group 2 | 1004704010  | Feb-2009               | 01-Jan-2006        | CA    | 80.00              | 428,000.00                 | 428,000.00             | 01-Jan-2008  | 17                | 9.375%            | 58,939.21                       |
| Group 2 | 1004709774  | Mar-2009               | 01-Jan-2006        | CA    | 80.00              | 364,000.00                 | 364,000.00             | 01-Apr-2008  | 14                | 9.125%            | 40,813.46                       |
| Group 2 | 1004719326  | Sep-2008               | 01-Jan-2006        | OR    | 89.52              | 170,100.00                 | 169,787.10             | 01-Oct-2007  | 20                | 8.875%            | 25,106.81                       |

**Carrington Mortgage Loan Trust**  
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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 |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1004744584  | Apr-2008               | 01-Jan-2006        | AZ    | 80.00              | 208,000.00                 | 207,996.41             | 01-Jul-2007  | 23                | 9.550%            | 37,915.80                       |
| Group 2 | 1004747714  | Sep-2008               | 01-Jan-2006        | CA    | 80.00              | 219,200.00                 | 219,200.00             | 01-Nov-2007  | 19                | 8.875%            | 32,332.14                       |
| Group 2 | 1004822794  | Dec-2008               | 01-Jan-2006        | CA    | 80.00              | 452,000.00                 | 451,963.81             | 01-Jan-2008  | 17                | 8.875%            | 58,943.62                       |
| Group 2 | 1004828725  | Dec-2008               | 01-Jan-2006        | AZ    | 80.00              | 262,400.00                 | 262,313.01             | 01-Oct-2007  | 20                | 8.875%            | 40,199.27                       |
| Group 2 | 1004858247  | Jun-2007               | 01-Jan-2006        | CA    | 80.00              | 349,200.00                 | 349,200.00             | 01-Aug-2006  | 34                | 7.500%            | 73,332.00                       |
| Group 3 | 0002217948  | Aug-2008               | 01-Nov-2005        | HI    | 83.33              | 250,000.00                 | 250,000.00             | 01-Sep-2007  | 21                | 6.850%            | 30,426.93                       |
| Group 3 | 0002218493  | Sep-2008               | 01-Nov-2005        | TX    | 85.00              | 89,250.00                  | 87,665.41              | 01-Nov-2007  | 19                | 8.125%            | 11,622.09                       |
| Group 3 | 0002218981  | Mar-2009               | 01-Nov-2005        | CA    | 83.33              | 500,000.00                 | 488,907.00             | 01-Dec-2007  | 18                | 8.850%            | 61,406.55                       |
| Group 3 | 0002219031  | Feb-2008               | 01-Nov-2005        | MN    | 85.00              | 180,200.00                 | 178,480.92             | 01-Nov-2006  | 31                | 7.750%            | 35,176.28                       |
| Group 3 | 0002220753  | Nov-2007               | 01-Dec-2005        | GA    | 95.00              | 142,500.00                 | 140,698.62             | 01-Apr-2007  | 26                | 7.900%            | 24,093.13                       |
| Group 3 | 0002224799  | Apr-2009               | 01-Nov-2005        | MI    | 90.00              | 90,000.00                  | 88,317.77              | 01-Feb-2008  | 16                | 9.500%            | 11,265.96                       |
| Group 3 | 0002225045  | Oct-2008               | 01-Nov-2005        | MT    | 90.00              | 141,300.00                 | 138,714.47             | 01-Jul-2007  | 23                | 6.990%            | 19,753.03                       |
| Group 3 | 0002225400  | Jun-2008               | 01-Nov-2005        | FL    | 85.00              | 153,000.00                 | 150,229.01             | 01-Mar-2007  | 27                | 5.850%            | 19,144.66                       |
| Group 3 | 0002226167  | Apr-2009               | 01-Nov-2005        | AZ    | 76.47              | 182,000.00                 | 182,000.00             | 01-Mar-2008  | 15                | 7.300%            | 15,902.99                       |
| Group 3 | 0002227235  | Nov-2008               | 01-Dec-2005        | GA    | 85.00              | 135,150.00                 | 133,328.00             | 01-Nov-2007  | 19                | 9.300%            | 20,413.93                       |
| Group 3 | 0002230655  | Aug-2008               | 01-Nov-2005        | PA    | 94.97              | 85,000.00                  | 83,353.58              | 01-Sep-2007  | 21                | 7.200%            | 10,629.54                       |
| Group 3 | 0002231768  | Jul-2009               | 01-Nov-2005        | MD    | 94.93              | 427,200.00                 | 427,200.00             | 01-Nov-2007  | 19                | 7.750%            | 51,859.17                       |
| Group 3 | 0002231983  | Aug-2008               | 01-Nov-2005        | CA    | 80.00              | 232,800.00                 | 228,002.73             | 01-Aug-2007  | 22                | 6.800%            | 28,434.06                       |
| Group 3 | 0002232205  | Dec-2008               | 01-Nov-2005        | OH    | 95.00              | 162,450.00                 | 161,116.20             | 01-Aug-2006  | 34                | 8.850%            | 34,595.29                       |
| Group 3 | 0002232582  | Apr-2007               | 01-Nov-2005        | IL    | 95.00              | 135,850.00                 | 135,492.21             | 01-Feb-2006  | 40                | 8.200%            | 36,423.19                       |
| Group 3 | 0002233904  | May-2009               | 01-Nov-2005        | OH    | 90.00              | 58,500.00                  | 57,691.28              | 01-Apr-2007  | 26                | 7.750%            | 9,967.93                        |
| Group 3 | 0002235445  | Sep-2008               | 01-Nov-2005        | CA    | 85.00              | 340,000.00                 | 340,000.00             | 01-Nov-2007  | 19                | 5.750%            | 31,237.50                       |
| Group 3 | 0002236151  | Feb-2008               | 01-Nov-2005        | MN    | 78.84              | 205,000.00                 | 203,416.98             | 01-Jul-2006  | 35                | 6.885%            | 39,425.47                       |
| Group 3 | 0002237154  | Nov-2007               | 01-Dec-2005        | WI    | 80.00              | 95,200.00                  | 94,879.54              | 01-Apr-2006  | 38                | 8.050%            | 23,640.29                       |
| Group 3 | 0002238424  | Apr-2008               | 01-Nov-2005        | FL    | 90.00              | 120,150.00                 | 118,771.48             | 01-Apr-2007  | 26                | 8.550%            | 22,124.31                       |
| Group 3 | 0002238472  | Sep-2008               | 01-Dec-2005        | TX    | 80.00              | 72,000.00                  | 71,460.63              | 01-May-2007  | 25                | 10.640%           | 16,233.12                       |
| Group 3 | 0002240851  | Aug-2008               | 01-Dec-2005        | OH    | 85.00              | 106,250.00                 | 104,757.03             | 01-May-2007  | 25                | 7.650%            | 16,698.09                       |
| Group 3 | 0002241090  | Jul-2009               | 01-Nov-2005        | MN    | 95.00              | 384,750.00                 | 374,666.51             | 01-Jan-2008  | 17                | 7.750%            | 39,573.45                       |
| Group 3 | 0002241980  | Jun-2009               | 01-Dec-2005        | AZ    | 90.00              | 166,500.00                 | 161,338.00             | 01-May-2008  | 13                | 7.625%            | 13,176.34                       |
| Group 3 | 0002248917  | Sep-2007               | 01-Jan-2006        | CA    | 89.00              | 333,750.00                 | 331,857.73             | 01-Jul-2006  | 35                | 7.400%            | 69,717.28                       |
| Group 3 | 1002938325  | May-2008               | 01-Oct-2005        | IL    | 80.00              | 92,000.00                  | 90,590.07              | 01-Mar-2007  | 27                | 7.063%            | 14,196.45                       |
| Group 3 | 1002938593  | May-2009               | 01-Nov-2005        | MN    | 85.00              | 132,600.00                 | 129,932.73             | 01-Sep-2007  | 21                | 7.750%            | 17,300.26                       |
| Group 3 | 1003122123  | Mar-2009               | 01-Oct-2005        | CA    | 90.00              | 254,610.00                 | 254,610.00             | 01-Oct-2007  | 20                | 7.325%            | 28,316.04                       |
| Group 3 | 1003181586  | Sep-2007               | 01-Oct-2005        | MA    | 93.93              | 465,000.00                 | 465,000.00             | 01-Nov-2006  | 31                | 6.750%            | 79,922.04                       |
| Group 3 | 1003245508  | Sep-2008               | 01-Oct-2005        | AZ    | 82.46              | 214,400.00                 | 214,399.77             | 01-Sep-2007  | 21                | 6.675%            | 27,519.21                       |
| Group 3 | 1003338855  | Aug-2008               | 01-Oct-2005        | IL    | 90.00              | 227,727.00                 | 223,871.84             | 01-May-2007  | 25                | 7.125%            | 33,014.01                       |
| Group 3 | 1003350215  | Mar-2009               | 01-Oct-2005        | IL    | 80.00              | 280,000.00                 | 272,925.90             | 01-Oct-2007  | 20                | 7.750%            | 32,094.90                       |
| Group 3 | 1003365575  | Sep-2008               | 01-Nov-2005        | WI    | 95.00              | 627,000.00                 | 619,878.34             | 01-Apr-2007  | 26                | 8.600%            | 116,106.46                      |
| Group 3 | 1003380022  | Mar-2009               | 01-Nov-2005        | FL    | 80.00              | 219,120.00                 | 214,947.55             | 01-Jun-2007  | 24                | 8.000%            | 30,227.96                       |
| Group 3 | 1003383902  | May-2008               | 01-Nov-2005        | GA    | 80.00              | 105,600.00                 | 105,566.16             | 01-Oct-2007  | 20                | 7.350%            | 13,257.11                       |

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|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 3 | 1003397498  | Nov-2008               | 01-Nov-2005        | MI    | 95.00              | 160,550.00                 | 157,690.70             | 01-Sep-2007  | 21                | 9.150%            | 23,370.31                       |
| Group 3 | 1003415548  | Sep-2008               | 01-Nov-2005        | NJ    | 80.00              | 171,200.00                 | 168,887.06             | 01-Feb-2007  | 28                | 7.075%            | 27,406.52                       |
| Group 3 | 1003423325  | Jan-2008               | 01-Nov-2005        | MI    | 79.55              | 144,000.00                 | 142,218.19             | 01-Nov-2006  | 31                | 6.400%            | 22,737.11                       |
| Group 3 | 1003456780  | May-2009               | 01-Oct-2005        | GA    | 80.00              | 118,320.00                 | 118,279.07             | 01-Jul-2008  | 11                | 7.375%            | 9,371.84                        |
| Group 3 | 1003490733  | Jun-2008               | 01-Nov-2005        | IN    | 90.00              | 66,600.00                  | 66,201.03              | 01-Sep-2006  | 33                | 9.200%            | 16,737.56                       |
| Group 3 | 1003510285  | Feb-2009               | 01-Nov-2005        | CA    | 80.00              | 172,000.00                 | 168,469.02             | 01-Sep-2007  | 21                | 8.490%            | 22,820.24                       |
| Group 3 | 1003535794  | Mar-2008               | 01-Nov-2005        | ME    | 85.00              | 157,250.00                 | 156,618.46             | 01-Mar-2006  | 39                | 7.163%            | 35,207.92                       |
| Group 3 | 1003540822  | Mar-2008               | 01-Dec-2005        | NC    | 80.00              | 277,640.00                 | 272,905.46             | 01-Jun-2007  | 24                | 6.800%            | 36,854.61                       |
| Group 3 | 1003554264  | Sep-2008               | 01-Nov-2005        | OK    | 80.00              | 92,000.00                  | 91,178.51              | 01-Dec-2006  | 30                | 8.475%            | 19,188.59                       |
| Group 3 | 1003556609  | Jul-2008               | 01-Oct-2005        | FL    | 85.00              | 113,900.00                 | 112,935.34             | 01-Oct-2006  | 32                | 8.350%            | 24,867.20                       |
| Group 3 | 1003581298  | Nov-2008               | 01-Nov-2005        | NJ    | 60.00              | 105,000.00                 | 104,179.29             | 01-Nov-2006  | 31                | 10.250%           | 24,673.84                       |
| Group 3 | 1003589593  | Oct-2008               | 01-Dec-2005        | GA    | 80.00              | 132,000.00                 | 129,380.31             | 01-Dec-2007  | 18                | 7.650%            | 15,305.84                       |
| Group 3 | 1003594006  | Jan-2009               | 01-Nov-2005        | NC    | 78.54              | 91,500.00                  | 89,980.76              | 01-Jan-2008  | 17                | 8.999%            | 12,041.07                       |
| Group 3 | 1003596905  | Aug-2008               | 01-Dec-2005        | IL    | 80.00              | 292,000.00                 | 287,693.98             | 01-Mar-2007  | 27                | 6.975%            | 44,458.19                       |
| Group 3 | 1003603167  | Nov-2008               | 01-Nov-2005        | NJ    | 73.46              | 360,000.00                 | 359,999.99             | 01-Aug-2007  | 22                | 7.750%            | 45,857.71                       |
| Group 3 | 1003608064  | Jul-2008               | 01-Nov-2005        | MA    | 80.00              | 248,000.00                 | 242,512.90             | 01-Sep-2007  | 21                | 6.500%            | 27,604.76                       |
| Group 3 | 1003642801  | May-2009               | 01-Nov-2005        | MI    | 61.36              | 270,000.00                 | 264,126.39             | 01-Jan-2008  | 17                | 7.500%            | 29,860.92                       |
| Group 3 | 1003651621  | Jul-2008               | 01-Nov-2005        | RI    | 78.04              | 160,000.00                 | 157,266.79             | 01-Jul-2007  | 23                | 7.350%            | 22,225.15                       |
| Group 3 | 1003663128  | Aug-2009               | 01-Dec-2005        | CA    | 80.00              | 300,000.00                 | 300,000.00             | 01-Apr-2008  | 14                | 7.875%            | 29,068.75                       |
| Group 3 | 1003665812  | Jun-2007               | 01-Nov-2005        | CA    | 80.00              | 276,000.00                 | 276,000.00             | 01-Aug-2006  | 34                | 6.650%            | 50,922.00                       |
| Group 3 | 1003665910  | Oct-2008               | 01-Nov-2005        | MN    | 80.00              | 208,800.00                 | 208,755.97             | 01-Jul-2007  | 23                | 6.738%            | 28,931.81                       |
| Group 3 | 1003683400  | Dec-2008               | 01-Nov-2005        | TX    | 90.00              | 94,455.00                  | 93,103.15              | 01-Feb-2008  | 16                | 9.850%            | 12,999.98                       |
| Group 3 | 1003688218  | Jan-2008               | 01-Nov-2005        | CA    | 80.00              | 360,000.00                 | 360,000.00             | 01-Feb-2007  | 28                | 6.375%            | 52,875.00                       |
| Group 3 | 1003691703  | Apr-2009               | 01-Nov-2005        | CA    | 72.71              | 429,000.00                 | 429,000.00             | 01-Jun-2008  | 12                | 7.800%            | 34,391.50                       |
| Group 3 | 1003694899  | Sep-2008               | 01-Dec-2005        | CA    | 80.00              | 336,000.00                 | 336,000.00             | 01-Jul-2007  | 23                | 7.450%            | 48,650.00                       |
| Group 3 | 1003697262  | Mar-2009               | 01-Nov-2005        | CA    | 86.51              | 186,000.00                 | 181,662.86             | 01-May-2008  | 13                | 9.450%            | 19,089.63                       |
| Group 3 | 1003700436  | Sep-2008               | 01-Nov-2005        | CA    | 80.00              | 304,000.00                 | 304,000.00             | 01-Nov-2007  | 19                | 7.700%            | 38,304.00                       |
| Group 3 | 1003710657  | Feb-2009               | 01-Nov-2005        | CA    | 80.00              | 96,000.00                  | 93,505.35              | 01-Mar-2008  | 15                | 8.750%            | 10,040.67                       |
| Group 3 | 1003710880  | Mar-2009               | 01-Dec-2005        | OH    | 95.00              | 125,400.00                 | 124,374.97             | 01-Sep-2006  | 33                | 8.650%            | 25,130.67                       |
| Group 3 | 1003721066  | Mar-2008               | 01-Dec-2005        | GA    | 80.00              | 112,000.00                 | 110,685.13             | 01-Jul-2007  | 23                | 9.000%            | 19,467.84                       |
| Group 3 | 1003722083  | Dec-2008               | 01-Nov-2005        | NY    | 80.00              | 476,000.00                 | 475,999.96             | 01-Jun-2006  | 36                | 8.900%            | 109,956.00                      |
| Group 3 | 1003724367  | Nov-2008               | 01-Nov-2005        | NJ    | 90.00              | 286,200.00                 | 282,635.22             | 01-Mar-2007  | 27                | 9.325%            | 52,965.09                       |
| Group 3 | 1003724401  | Mar-2009               | 01-Nov-2005        | OH    | 85.00              | 97,750.00                  | 97,380.54              | 01-May-2006  | 37                | 9.225%            | 27,324.06                       |
| Group 3 | 1003727113  | Nov-2008               | 01-Jan-2006        | NY    | 85.00              | 267,750.00                 | 266,252.50             | 01-Oct-2006  | 32                | 9.050%            | 63,872.93                       |
| Group 3 | 1003742374  | Sep-2008               | 01-Nov-2005        | GA    | 90.00              | 135,000.00                 | 133,842.06             | 01-Dec-2006  | 30                | 8.675%            | 28,883.68                       |
| Group 3 | 1003747208  | Jul-2009               | 01-Nov-2005        | FL    | 80.00              | 113,600.00                 | 112,525.64             | 01-Jan-2007  | 29                | 8.550%            | 23,633.92                       |
| Group 3 | 1003758008  | Feb-2009               | 01-Nov-2005        | MO    | 80.00              | 131,280.00                 | 129,588.20             | 01-Mar-2007  | 27                | 9.125%            | 23,704.85                       |
| Group 3 | 1003763797  | Apr-2007               | 01-Jan-2006        | NJ    | 80.00              | 341,600.00                 | 340,664.56             | 01-Apr-2006  | 38                | 7.950%            | 84,115.31                       |
| Group 3 | 1003768499  | Oct-2008               | 01-Dec-2005        | NY    | 90.00              | 378,900.00                 | 378,813.19             | 01-Apr-2007  | 26                | 6.525%            | 53,253.91                       |
| Group 3 | 1003772493  | Oct-2008               | 01-Nov-2005        | GA    | 80.00              | 84,720.00                  | 84,719.76              | 01-Oct-2007  | 20                | 8.288%            | 12,096.26                       |

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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 |
|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 3 | 1003774829  | May-2009               | 01-Nov-2005        | CA    | 89.38              | 332,500.00                 | 332,500.00             | 01-Jun-2008  | 12                | 8.875%            | 27,015.66                       |
| Group 3 | 1003779646  | Jun-2009               | 01-Dec-2005        | MO    | 80.00              | 64,000.00                  | 63,196.72              | 01-Feb-2008  | 16                | 10.300%           | 9,365.78                        |
| Group 3 | 1003780153  | Feb-2008               | 01-Dec-2005        | CA    | 80.00              | 168,000.00                 | 167,009.36             | 01-Jun-2006  | 36                | 6.950%            | 33,595.40                       |
| Group 3 | 1003785390  | Sep-2007               | 01-Nov-2005        | FL    | 80.00              | 147,920.00                 | 146,669.08             | 01-Aug-2006  | 34                | 6.975%            | 28,176.34                       |
| Group 3 | 1003786111  | Sep-2008               | 01-Nov-2005        | NJ    | 83.69              | 272,000.00                 | 269,355.12             | 01-Oct-2006  | 32                | 7.300%            | 51,186.28                       |
| Group 3 | 1003800319  | Nov-2007               | 01-Nov-2005        | MA    | 80.00              | 367,200.00                 | 364,240.70             | 01-Sep-2006  | 33                | 7.725%            | 75,857.56                       |
| Group 3 | 1003808963  | Nov-2008               | 01-Nov-2005        | FL    | 85.00              | 160,650.00                 | 160,649.80             | 01-Jun-2007  | 24                | 9.988%            | 33,025.20                       |
| Group 3 | 1003810102  | Feb-2009               | 01-Nov-2005        | CA    | 80.00              | 679,200.00                 | 679,200.00             | 01-Nov-2007  | 19                | 8.000%            | 79,806.00                       |
| Group 3 | 1003812627  | Nov-2008               | 01-Nov-2005        | MA    | 80.00              | 496,000.00                 | 496,000.00             | 01-Mar-2007  | 27                | 8.650%            | 85,911.14                       |
| Group 3 | 1003819201  | Jan-2008               | 01-Nov-2005        | GA    | 75.00              | 191,250.00                 | 189,021.65             | 01-Jul-2007  | 23                | 9.300%            | 34,440.32                       |
| Group 3 | 1003836059  | May-2009               | 01-Nov-2005        | OH    | 79.25              | 107,000.00                 | 105,571.54             | 01-Dec-2006  | 30                | 6.750%            | 17,484.09                       |
| Group 3 | 1003838618  | Aug-2008               | 01-Nov-2005        | FL    | 90.00              | 328,500.00                 | 328,500.00             | 01-May-2007  | 25                | 6.100%            | 41,391.00                       |
| Group 3 | 1003847724  | Feb-2008               | 01-Nov-2005        | CA    | 80.00              | 216,000.00                 | 215,980.65             | 01-May-2007  | 25                | 6.250%            | 27,942.44                       |
| Group 3 | 1003847804  | Sep-2008               | 01-Nov-2005        | AZ    | 80.00              | 103,200.00                 | 103,200.00             | 01-Aug-2007  | 22                | 7.850%            | 15,170.40                       |
| Group 3 | 1003851362  | Sep-2008               | 01-Nov-2005        | OH    | 95.00              | 72,200.00                  | 71,768.12              | 01-Jun-2006  | 36                | 7.600%            | 16,100.30                       |
| Group 3 | 1003854225  | Sep-2007               | 01-Nov-2005        | GA    | 80.00              | 98,400.00                  | 98,388.55              | 01-Feb-2007  | 28                | 7.750%            | 17,832.63                       |
| Group 3 | 1003854555  | Jul-2009               | 01-Nov-2005        | MN    | 80.00              | 106,800.00                 | 104,226.50             | 01-Oct-2007  | 20                | 7.750%            | 12,299.11                       |
| Group 3 | 1003869200  | May-2008               | 01-Nov-2005        | PA    | 80.00              | 259,852.00                 | 259,851.32             | 01-Nov-2006  | 31                | 7.200%            | 47,877.72                       |
| Group 3 | 1003871885  | Jul-2009               | 01-Nov-2005        | IL    | 80.00              | 80,000.00                  | 78,276.66              | 01-Oct-2007  | 20                | 7.250%            | 9,589.29                        |
| Group 3 | 1003878254  | Aug-2008               | 01-Nov-2005        | FL    | 80.00              | 196,000.00                 | 195,999.90             | 01-Apr-2007  | 26                | 7.600%            | 32,470.48                       |
| Group 3 | 1003881687  | Feb-2009               | 01-Dec-2005        | NV    | 80.00              | 266,400.00                 | 266,400.00             | 01-Mar-2008  | 15                | 8.125%            | 26,112.75                       |
| Group 3 | 1003889938  | Jul-2008               | 01-Nov-2005        | GA    | 80.00              | 155,200.00                 | 155,199.14             | 01-Jun-2007  | 24                | 6.600%            | 20,512.18                       |
| Group 3 | 1003903244  | Feb-2008               | 01-Nov-2005        | CA    | 90.00              | 279,000.00                 | 279,000.00             | 01-Jun-2007  | 24                | 6.700%            | 37,479.00                       |
| Group 3 | 1003903967  | Dec-2008               | 01-Nov-2005        | AZ    | 85.00              | 222,700.00                 | 216,332.01             | 01-Feb-2008  | 16                | 7.750%            | 21,187.86                       |
| Group 3 | 1003907543  | Feb-2009               | 01-Dec-2005        | FL    | 95.00              | 209,000.00                 | 205,632.85             | 01-Jun-2007  | 24                | 8.600%            | 31,356.66                       |
| Group 3 | 1003909872  | Dec-2007               | 01-Nov-2005        | IN    | 80.00              | 80,000.00                  | 79,999.93              | 01-May-2006  | 37                | 8.000%            | 19,500.00                       |
| Group 3 | 1003911182  | Jun-2008               | 01-Nov-2005        | GA    | 80.00              | 154,800.00                 | 154,800.00             | 01-Apr-2007  | 26                | 6.800%            | 22,755.60                       |
| Group 3 | 1003912699  | Jul-2008               | 01-Jan-2006        | NY    | 90.00              | 76,500.00                  | 75,602.59              | 01-Jul-2007  | 23                | 8.800%            | 13,034.09                       |
| Group 3 | 1003919442  | Jun-2008               | 01-Dec-2005        | GA    | 90.00              | 382,500.00                 | 382,357.12             | 01-Sep-2007  | 21                | 7.950%            | 54,596.10                       |
| Group 3 | 1003932882  | May-2008               | 01-Nov-2005        | CA    | 95.00              | 446,500.00                 | 436,494.92             | 01-Nov-2007  | 19                | 6.900%            | 48,505.07                       |
| Group 3 | 1003933863  | Mar-2008               | 01-Dec-2005        | FL    | 80.00              | 215,200.00                 | 215,187.79             | 01-Mar-2007  | 27                | 7.325%            | 35,492.43                       |
| Group 3 | 1003934372  | Jan-2009               | 01-Dec-2005        | AZ    | 80.00              | 239,600.00                 | 238,030.14             | 01-Feb-2008  | 16                | 9.150%            | 28,198.43                       |
| Group 3 | 1003973472  | Jan-2008               | 01-Dec-2005        | CA    | 75.00              | 293,250.00                 | 293,249.87             | 01-Apr-2007  | 26                | 6.250%            | 39,344.20                       |
| Group 3 | 1003981178  | Jun-2009               | 01-Nov-2005        | TN    | 80.00              | 122,400.00                 | 118,825.11             | 01-Sep-2008  | 9                 | 8.000%            | 8,646.78                        |
| Group 3 | 1003992415  | Feb-2009               | 01-Dec-2005        | CA    | 85.00              | 467,500.00                 | 495,080.78             | 01-Apr-2008  | 14                | 4.800%            | 28,013.30                       |
| Group 3 | 1004002322  | May-2008               | 01-Dec-2005        | MN    | 95.00              | 522,500.00                 | 518,887.05             | 01-Sep-2006  | 33                | 8.000%            | 112,207.22                      |
| Group 3 | 1004016601  | May-2008               | 01-Dec-2005        | CA    | 90.00              | 279,000.00                 | 278,636.75             | 01-Mar-2007  | 27                | 7.390%            | 46,390.43                       |
| Group 3 | 1004022088  | Aug-2008               | 01-Dec-2005        | FL    | 80.00              | 135,920.00                 | 133,688.68             | 01-May-2007  | 25                | 6.700%            | 18,426.06                       |
| Group 3 | 1004023345  | Feb-2008               | 01-Dec-2005        | IN    | 80.00              | 80,000.00                  | 78,736.75              | 01-Mar-2007  | 27                | 6.250%            | 10,846.16                       |
| Group 3 | 1004035813  | Nov-2007               | 01-Dec-2005        | CA    | 80.00              | 244,000.00                 | 244,000.00             | 01-Jan-2007  | 29                | 6.950%            | 40,656.50                       |



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

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|---------|-------------|------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 3 | 1004056336  | Apr-2007               | 01-Jan-2006        | MA    | 77.72              | 300,000.00                 | 299,649.94             | 01-Feb-2006  | 40                | 8.700%            | 85,393.31                       |
| Group 3 | 1004056871  | Dec-2008               | 01-Dec-2005        | FL    | 84.99              | 306,912.03                 | 306,911.92             | 01-Sep-2006  | 33                | 10.125%           | 76,683.19                       |
| Group 3 | 1004087561  | Aug-2009               | 01-Dec-2005        | CA    | 80.00              | 425,600.00                 | 425,595.57             | 01-Sep-2008  | 9                 | 7.625%            | 27,229.25                       |
| Group 3 | 1004099549  | Dec-2007               | 01-Dec-2005        | AZ    | 78.45              | 499,000.00                 | 498,999.86             | 01-Jan-2007  | 29                | 7.000%            | 83,790.21                       |
| Group 3 | 1004124655  | Nov-2008               | 01-Dec-2005        | NJ    | 85.00              | 225,250.00                 | 222,604.11             | 01-Feb-2007  | 28                | 7.450%            | 39,852.06                       |
| Group 3 | 1004142813  | Nov-2007               | 01-Dec-2005        | MA    | 80.00              | 284,000.00                 | 283,926.04             | 01-Nov-2006  | 31                | 7.850%            | 57,387.30                       |
| Group 3 | 1004145758  | Dec-2008               | 01-Dec-2005        | GA    | 80.00              | 288,000.00                 | 287,981.50             | 01-Dec-2007  | 18                | 8.050%            | 32,277.90                       |
| Group 3 | 1004153551  | Jan-2008               | 01-Dec-2005        | GA    | 80.00              | 80,000.00                  | 78,942.54              | 01-Mar-2007  | 27                | 7.200%            | 12,696.52                       |
| Group 3 | 1004167412  | Aug-2009               | 01-Dec-2005        | MN    | 80.00              | 208,000.00                 | 203,547.72             | 01-Nov-2007  | 19                | 7.875%            | 24,720.36                       |
| Group 3 | 1004179668  | Oct-2008               | 01-Jan-2006        | TN    | 50.00              | 85,000.00                  | 83,379.36              | 01-Jan-2008  | 17                | 7.755%            | 9,514.79                        |
| Group 3 | 1004198068  | Oct-2008               | 01-Dec-2005        | VA    | 80.00              | 424,000.00                 | 414,201.43             | 01-Sep-2007  | 21                | 6.050%            | 43,559.18                       |
| Group 3 | 1004211793  | Jun-2009               | 01-Dec-2005        | MI    | 90.00              | 153,000.00                 | 153,000.00             | 01-Feb-2008  | 16                | 7.625%            | 16,208.52                       |
| Group 3 | 1004220079  | Jul-2008               | 01-Dec-2005        | DE    | 95.00              | 365,750.00                 | 360,187.18             | 01-Mar-2007  | 27                | 6.450%            | 51,095.42                       |
| Group 3 | 1004250394  | Aug-2008               | 01-Dec-2005        | NJ    | 85.00              | 248,200.00                 | 246,821.77             | 01-Aug-2006  | 34                | 8.550%            | 58,961.08                       |
| Group 3 | 1004260203  | Oct-2008               | 01-Dec-2005        | CA    | 80.00              | 204,000.00                 | 204,000.00             | 01-Nov-2007  | 19                | 6.850%            | 22,669.50                       |
| Group 3 | 1004267420  | Oct-2008               | 01-Dec-2005        | OH    | 85.00              | 66,385.00                  | 66,126.75              | 01-Apr-2006  | 38                | 7.325%            | 14,998.62                       |
| Group 3 | 1004279024  | Nov-2008               | 01-Dec-2005        | WI    | 80.00              | 104,400.00                 | 102,949.29             | 01-Jun-2007  | 24                | 8.250%            | 17,900.11                       |
| Group 3 | 1004286070  | Feb-2009               | 01-Dec-2005        | CA    | 80.00              | 108,000.00                 | 105,517.48             | 01-Jan-2008  | 17                | 8.490%            | 11,929.10                       |
| Group 3 | 1004287621  | Nov-2008               | 01-Dec-2005        | FL    | 80.00              | 96,000.00                  | 94,329.98              | 01-Jul-2007  | 23                | 7.225%            | 13,079.03                       |
| Group 3 | 1004295961  | Dec-2008               | 01-Dec-2005        | GA    | 80.00              | 266,080.00                 | 260,117.56             | 01-Dec-2007  | 18                | 8.400%            | 30,410.91                       |
| Group 3 | 1004297371  | Oct-2008               | 01-Jan-2006        | MI    | 34.24              | 50,000.00                  | 49,478.22              | 01-Jun-2007  | 24                | 9.025%            | 9,070.61                        |
| Group 3 | 1004301099  | Nov-2008               | 01-Jan-2006        | NJ    | 60.00              | 207,000.00                 | 204,227.85             | 01-Apr-2007  | 26                | 8.875%            | 39,551.92                       |
| Group 3 | 1004302908  | Apr-2009               | 01-Jan-2006        | ME    | 64.95              | 79,900.00                  | 78,698.92              | 01-Dec-2007  | 18                | 9.375%            | 11,086.85                       |
| Group 3 | 1004338951  | Dec-2008               | 01-Jan-2006        | OH    | 95.00              | 142,500.00                 | 141,423.84             | 01-Sep-2006  | 33                | 7.000%            | 27,303.39                       |
| Group 3 | 1004355414  | Oct-2008               | 01-Jan-2006        | FL    | 83.33              | 500,000.00                 | 496,333.19             | 01-Nov-2006  | 31                | 8.200%            | 103,922.71                      |
| Group 3 | 1004382732  | Jun-2009               | 01-Dec-2005        | MD    | 80.00              | 172,000.00                 | 172,000.00             | 01-Feb-2007  | 28                | 8.100%            | 33,969.90                       |
| Group 3 | 1004382796  | Jun-2009               | 01-Dec-2005        | GA    | 75.00              | 93,750.00                  | 92,771.02              | 01-Dec-2007  | 18                | 10.775%           | 15,814.29                       |
| Group 3 | 1004413263  | Jun-2007               | 01-Jan-2006        | MD    | 90.00              | 297,000.00                 | 295,906.21             | 01-Aug-2006  | 34                | 9.950%            | 83,702.33                       |
| Group 3 | 1004428756  | Jan-2009               | 01-Dec-2005        | NE    | 95.00              | 51,300.00                  | 50,448.07              | 01-Feb-2008  | 16                | 9.875%            | 6,730.02                        |
| Group 3 | 1004429407  | Dec-2008               | 01-Jan-2006        | NJ    | 80.00              | 229,600.00                 | 226,239.15             | 01-Jul-2007  | 23                | 7.600%            | 34,533.74                       |
| Group 3 | 1004438718  | Apr-2009               | 01-Dec-2005        | IL    | 80.00              | 141,200.00                 | 138,542.12             | 01-Sep-2007  | 21                | 8.600%            | 18,883.95                       |
| Group 3 | 1004461175  | Jan-2009               | 01-Dec-2005        | MI    | 90.00              | 146,250.00                 | 144,107.01             | 01-Sep-2007  | 21                | 9.900%            | 23,257.09                       |
| Group 3 | 1004462192  | May-2009               | 01-Dec-2005        | CA    | 80.00              | 531,200.00                 | 530,606.71             | 01-Feb-2008  | 16                | 7.950%            | 63,271.66                       |
| Group 3 | 1004480270  | Dec-2007               | 01-Jan-2006        | CA    | 80.00              | 364,000.00                 | 364,000.00             | 01-Apr-2007  | 26                | 7.100%            | 56,056.00                       |
| Group 3 | 1004481037  | Dec-2006               | 01-Jan-2006        | RI    | 90.00              | 211,500.00                 | 210,771.91             | 01-May-2006  | 37                | 8.550%            | 54,660.16                       |
| Group 3 | 1004498537  | Feb-2009               | 01-Jan-2006        | CA    | 68.75              | 220,000.00                 | 219,998.95             | 01-Jan-2008  | 17                | 9.375%            | 28,343.08                       |
| Group 3 | 1004521299  | Mar-2009               | 01-Jan-2006        | CA    | 80.00              | 366,400.00                 | 366,281.20             | 01-Mar-2008  | 15                | 8.350%            | 36,612.38                       |
| Group 3 | 1004536327  | Oct-2008               | 01-Jan-2006        | IN    | 95.00              | 129,200.00                 | 127,434.71             | 01-Sep-2007  | 21                | 8.650%            | 19,766.39                       |
| Group 3 | 1004551489  | Oct-2008               | 01-Jan-2006        | MI    | 90.00              | 98,190.00                  | 96,477.44              | 01-Nov-2007  | 19                | 7.750%            | 12,169.02                       |
| Group 3 | 1004552059  | Nov-2008               | 01-Jan-2006        | MI    | 90.00              | 105,300.00                 | 103,380.39             | 01-Nov-2007  | 19                | 7.625%            | 12,806.46                       |

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| Group 3 | 1004562244  | Feb-2009               | 01-Jan-2006        | PA    | 90.00              | 78,750.00                  | 77,665.10              | 01-Oct-2007  | 20                | 9.125%            | 11,826.56                       |
| Group 3 | 1004564796  | Feb-2009               | 01-Jan-2006        | CA    | 80.00              | 286,000.00                 | 279,172.04             | 01-Feb-2008  | 16                | 8.450%            | 29,564.06                       |
| Group 3 | 1004582151  | Nov-2008               | 01-Jan-2006        | FL    | 90.00              | 100,350.00                 | 99,347.33              | 01-Jul-2007  | 23                | 9.525%            | 18,555.84                       |
| Group 3 | 1004592649  | Oct-2008               | 01-Jan-2006        | OH    | 85.00              | 76,500.00                  | 76,380.42              | 01-Mar-2006  | 39                | 9.263%            | 22,679.20                       |
| Group 3 | 1004595637  | Aug-2008               | 01-Jan-2006        | MI    | 90.00              | 337,500.00                 | 334,440.87             | 01-Apr-2007  | 26                | 9.100%            | 66,577.19                       |
| Group 3 | 1004636068  | Aug-2008               | 01-Jan-2006        | FL    | 85.00              | 85,000.00                  | 84,186.83              | 01-May-2007  | 25                | 9.175%            | 16,335.61                       |
| Group 3 | 1004655279  | Oct-2008               | 01-Jan-2006        | AR    | 83.89              | 99,000.00                  | 97,705.24              | 01-Oct-2007  | 20                | 8.975%            | 15,092.68                       |
| Group 3 | 1004662234  | Sep-2008               | 01-Jan-2006        | OH    | 95.00              | 71,250.00                  | 70,973.46              | 01-Aug-2006  | 34                | 9.700%            | 19,517.57                       |
| Group 3 | 1004664278  | Aug-2008               | 01-Jan-2006        | GA    | 80.00              | 116,000.00                 | 115,132.14             | 01-Nov-2006  | 31                | 8.100%            | 23,788.13                       |
| Group 3 | 1004677415  | Jun-2009               | 01-Jan-2006        | GA    | 90.00              | 148,500.00                 | 145,782.21             | 01-Oct-2007  | 20                | 8.750%            | 19,306.26                       |
| Group 3 | 1004697992  | Jan-2009               | 01-Jan-2006        | TN    | 85.00              | 59,500.00                  | 59,037.08              | 01-Feb-2007  | 28                | 9.375%            | 12,929.48                       |
| Group 3 | 1004714107  | Jan-2008               | 01-Jan-2006        | IL    | 80.00              | 215,920.00                 | 214,488.12             | 01-Nov-2006  | 31                | 8.700%            | 47,907.33                       |
| Group 3 | 1004733113  | Mar-2009               | 01-Jan-2006        | TX    | 90.00              | 157,500.00                 | 154,177.23             | 01-Jun-2008  | 12                | 9.125%            | 15,083.14                       |

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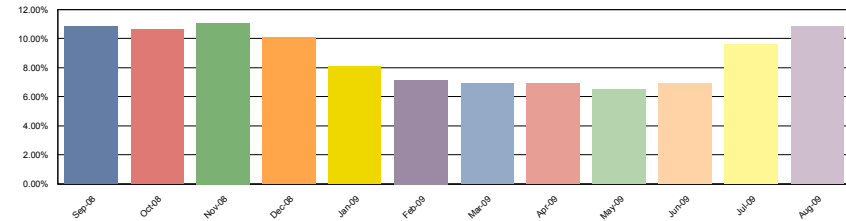
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**Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period**

**Summary**

|                                  |               |
|----------------------------------|---------------|
| <b>New Foreclosure Loans</b>     |               |
| Loans in Foreclosure             | 42            |
| Original Principal Balance       | 13,660,161.00 |
| Current Actual Balance           | 14,207,087.84 |
| <b>Current Foreclosure Total</b> |               |
| Loans in Foreclosure             | 288           |
| Original Principal Balance       | 77,416,645.00 |
| Current Actual Balance           | 79,459,512.94 |

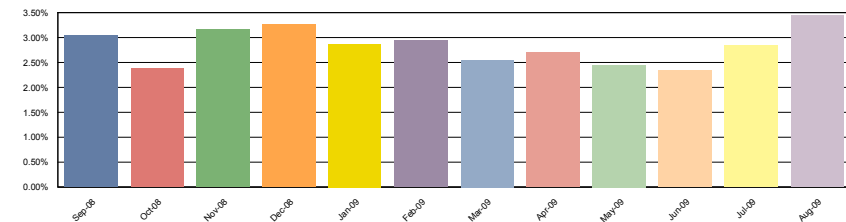
**12 Month Foreclosure History**



**Group 1**

|                                  |              |
|----------------------------------|--------------|
| <b>New Foreclosure Loans</b>     |              |
| Loans in Foreclosure             | 5            |
| Original Principal Balance       | 1,474,650.00 |
| Current Actual Balance           | 1,455,111.16 |
| <b>Current Foreclosure Total</b> |              |
| Loans in Foreclosure             | 24           |
| Original Principal Balance       | 4,469,600.00 |
| Current Actual Balance           | 4,420,410.86 |

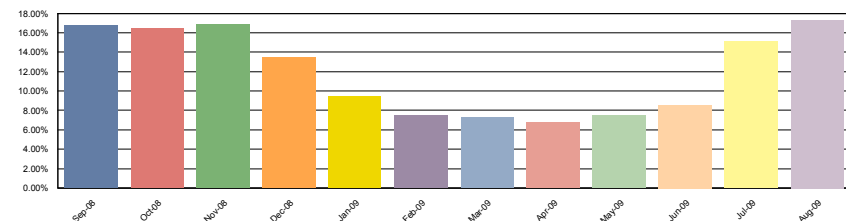
**12 Month Foreclosure History**



**Group 2**

|                                  |               |
|----------------------------------|---------------|
| <b>New Foreclosure Loans</b>     |               |
| Loans in Foreclosure             | 23            |
| Original Principal Balance       | 8,080,049.00  |
| Current Actual Balance           | 8,525,645.33  |
| <b>Current Foreclosure Total</b> |               |
| Loans in Foreclosure             | 140           |
| Original Principal Balance       | 43,964,332.00 |
| Current Actual Balance           | 45,991,611.13 |

**12 Month Foreclosure History**



**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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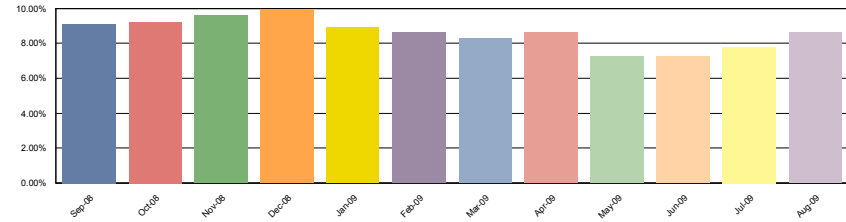
**Foreclosure Detail - All Mortgage Loans in Foreclosure during Current Period**

**Group 3**

New Foreclosure Loans  
Loans in Foreclosure 14  
Original Principal Balance 4,105,462.00  
Current Actual Balance 4,226,331.35

Current Foreclosure Total  
Loans in Foreclosure 124  
Original Principal Balance 28,982,713.00  
Current Actual Balance 29,047,490.95

**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 |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0002200550  | Aug-2009              | 01-Nov-2005        | CT    | 85.00              | 339,150.00                 | 331,867.07             | 01-Sep-2007  | 21                | 6.650%            | 38,662.90                       |
| Group 1 | 0002211729  | Feb-2009              | 01-Nov-2005        | CA    | 65.57              | 400,000.00                 | 386,193.93             | 01-Jun-2008  | 12                | 5.990%            | 24,536.99                       |
| Group 1 | 0002223023  | Dec-2008              | 01-Dec-2005        | TX    | 80.00              | 64,000.00                  | 60,533.01              | 01-Aug-2008  | 10                | 9.265%            | 5,246.65                        |
| Group 1 | 0002226928  | Feb-2009              | 01-Nov-2005        | AZ    | 85.00              | 174,250.00                 | 168,160.59             | 01-Jul-2008  | 11                | 6.250%            | 10,399.93                       |
| Group 1 | 0002234751  | Apr-2008              | 01-Dec-2005        | TX    | 54.05              | 50,000.00                  | 49,507.34              | 01-Feb-2007  | 28                | 9.975%            | 11,645.87                       |
| Group 1 | 1003302054  | Jun-2009              | 01-Nov-2005        | MN    | 75.00              | 99,750.00                  | 97,552.49              | 01-Dec-2007  | 18                | 7.550%            | 11,361.38                       |
| Group 1 | 1003583072  | Aug-2009              | 01-Nov-2005        | CA    | 90.00              | 256,500.00                 | 262,490.62             | 01-Feb-2009  | 4                 | 6.500%            | 7,863.77                        |
| Group 1 | 1003594970  | Apr-2009              | 01-Nov-2005        | FL    | 62.66              | 96,500.00                  | 94,319.37              | 01-Dec-2007  | 18                | 7.500%            | 10,906.37                       |
| Group 1 | 1003663413  | Aug-2009              | 01-Nov-2005        | CA    | 79.23              | 206,000.00                 | 202,767.84             | 01-Mar-2009  | 3                 | 6.350%            | 4,936.74                        |
| Group 1 | 1003706644  | Feb-2009              | 01-Dec-2005        | MI    | 80.00              | 128,000.00                 | 128,000.00             | 01-Jan-2008  | 17                | 7.850%            | 14,896.00                       |
| Group 1 | 1003793586  | Jul-2009              | 01-Nov-2005        | CA    | 90.00              | 274,500.00                 | 280,075.34             | 01-Feb-2009  | 4                 | 6.500%            | 8,390.60                        |
| Group 1 | 1003796645  | Jun-2009              | 01-Dec-2005        | AR    | 76.19              | 64,000.00                  | 62,032.80              | 01-Nov-2008  | 7                 | 7.700%            | 3,339.14                        |
| Group 1 | 1003857669  | May-2009              | 01-Jan-2006        | OH    | 90.00              | 67,500.00                  | 66,095.84              | 01-Aug-2008  | 10                | 8.825%            | 5,485.01                        |
| Group 1 | 1003867818  | Feb-2009              | 01-Nov-2005        | MD    | 88.20              | 280,500.00                 | 273,110.18             | 01-Dec-2007  | 18                | 6.250%            | 25,886.86                       |
| Group 1 | 1003869665  | Oct-2006              | 01-Dec-2005        | OH    | 85.00              | 89,250.00                  | 88,477.19              | 01-Dec-2006  | 30                | 8.250%            | 18,110.16                       |
| Group 1 | 1003977771  | Nov-2008              | 01-Dec-2005        | FL    | 71.92              | 205,000.00                 | 219,173.29             | 01-Jun-2008  | 12                | 5.500%            | 12,586.82                       |
| Group 1 | 1004199888  | Jan-2009              | 01-Dec-2005        | NJ    | 90.00              | 166,500.00                 | 164,008.92             | 01-Aug-2007  | 22                | 8.175%            | 24,944.56                       |
| Group 1 | 1004239121  | Nov-2006              | 01-Jan-2006        | TX    | 80.00              | 100,000.00                 | 99,254.50              | 01-Oct-2006  | 32                | 7.625%            | 19,776.47                       |
| Group 1 | 1004514706  | May-2009              | 01-Jan-2006        | TX    | 72.34              | 68,000.00                  | 60,350.56              | 01-Aug-2008  | 10                | 6.775%            | 3,716.28                        |
| Group 1 | 1004601933  | Jul-2009              | 01-Jan-2006        | CA    | 89.60              | 336,000.00                 | 340,849.62             | 01-Feb-2009  | 4                 | 6.500%            | 10,211.46                       |
| Group 1 | 1004700201  | Aug-2006              | 01-Jan-2006        | OH    | 90.00              | 79,200.00                  | 79,052.78              | 01-Mar-2006  | 39                | 8.425%            | 21,218.96                       |
| Group 1 | 1004705661  | Aug-2009              | 01-Jan-2006        | CA    | 79.43              | 421,000.00                 | 411,935.30             | 01-Feb-2009  | 4                 | 6.450%            | 12,238.05                       |
| Group 1 | 1004745431  | Aug-2009              | 01-Jan-2006        | CA    | 80.00              | 252,000.00                 | 246,050.33             | 01-Apr-2009  | 2                 | 6.250%            | 4,711.78                        |
| Group 1 | 1004800521  | Dec-2007              | 01-Jan-2006        | FL    | 80.00              | 252,000.00                 | 248,551.95             | 01-Apr-2007  | 26                | 7.125%            | 37,933.94                       |

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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 |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1001953121  | Jul-2009              | 01-Nov-2005        | CA    | 79.99              | 505,550.00                 | 507,726.42             | 01-Jun-2008  | 12                | 6.800%            | 37,055.75                       |
| Group 2 | 1003176182  | Jan-2009              | 01-Oct-2005        | CA    | 80.00              | 468,000.00                 | 466,640.39             | 01-Dec-2007  | 18                | 7.625%            | 59,454.07                       |
| Group 2 | 1003224291  | Aug-2009              | 01-Nov-2005        | CA    | 80.00              | 287,200.00                 | 305,190.09             | 01-Jan-2009  | 5                 | 6.500%            | 10,644.34                       |
| Group 2 | 1003236563  | Aug-2009              | 01-Nov-2005        | CA    | 88.60              | 560,000.00                 | 594,068.04             | 01-Apr-2009  | 2                 | 6.500%            | 11,881.36                       |
| Group 2 | 1003267280  | Mar-2009              | 01-Nov-2005        | CA    | 80.00              | 317,600.00                 | 317,600.00             | 01-Oct-2007  | 20                | 8.000%            | 48,110.44                       |
| Group 2 | 1003335199  | Aug-2008              | 01-Nov-2005        | FL    | 80.00              | 108,000.00                 | 107,813.21             | 01-Nov-2007  | 19                | 7.500%            | 15,087.32                       |
| Group 2 | 1003344777  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 440,000.00                 | 470,151.50             | 01-Feb-2009  | 4                 | 7.250%            | 15,826.48                       |
| Group 2 | 1003357227  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 216,000.00                 | 225,837.29             | 01-Jan-2009  | 5                 | 6.500%            | 7,904.33                        |
| Group 2 | 1003409500  | Dec-2008              | 01-Dec-2005        | CA    | 79.99              | 260,390.00                 | 260,389.77             | 01-Oct-2007  | 20                | 8.625%            | 40,474.26                       |
| Group 2 | 1003421238  | Jul-2008              | 01-Nov-2005        | IL    | 80.00              | 100,800.00                 | 100,800.00             | 01-Sep-2007  | 21                | 7.750%            | 15,930.60                       |
| Group 2 | 1003438952  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 400,000.00                 | 400,794.61             | 01-Feb-2009  | 4                 | 6.600%            | 12,188.85                       |
| Group 2 | 1003457538  | Dec-2008              | 01-Nov-2005        | CA    | 73.96              | 214,500.00                 | 231,887.37             | 01-Jun-2008  | 12                | 6.100%            | 15,030.52                       |
| Group 2 | 1003464263  | Apr-2009              | 01-Nov-2005        | GA    | 90.00              | 135,000.00                 | 134,770.31             | 01-Jan-2008  | 17                | 8.350%            | 17,443.14                       |
| Group 2 | 1003470782  | Dec-2008              | 01-Nov-2005        | NV    | 89.99              | 331,876.00                 | 330,397.14             | 01-Jul-2008  | 11                | 6.375%            | 20,881.57                       |
| Group 2 | 1003482145  | Jun-2007              | 01-Nov-2005        | WA    | 80.00              | 192,000.00                 | 192,000.00             | 01-May-2007  | 25                | 7.500%            | 32,090.35                       |
| Group 2 | 1003495943  | Aug-2009              | 01-Nov-2005        | CA    | 80.00              | 512,000.00                 | 563,742.48             | 01-Feb-2009  | 4                 | 6.500%            | 16,888.82                       |
| Group 2 | 1003617107  | May-2009              | 01-Nov-2005        | FL    | 80.00              | 212,000.00                 | 238,870.20             | 01-Dec-2008  | 6                 | 6.500%            | 9,554.80                        |
| Group 2 | 1003617964  | Dec-2007              | 01-Dec-2005        | CT    | 90.00              | 260,910.00                 | 260,588.38             | 01-Jan-2008  | 17                | 8.625%            | 36,093.41                       |
| Group 2 | 1003619864  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 223,200.00                 | 222,293.95             | 01-Mar-2008  | 15                | 7.750%            | 24,441.52                       |
| Group 2 | 1003620754  | Jun-2009              | 01-Nov-2005        | CA    | 90.00              | 616,500.00                 | 655,701.70             | 01-Jan-2009  | 5                 | 6.500%            | 22,869.39                       |
| Group 2 | 1003623797  | Jul-2009              | 01-Nov-2005        | NV    | 90.00              | 130,500.00                 | 137,717.26             | 01-Jan-2009  | 5                 | 6.500%            | 4,803.24                        |
| Group 2 | 1003626375  | Nov-2008              | 01-Nov-2005        | FL    | 79.00              | 75,366.00                  | 75,317.45              | 01-Nov-2007  | 19                | 7.750%            | 10,831.33                       |
| Group 2 | 1003644532  | Apr-2009              | 01-Nov-2005        | CO    | 75.00              | 135,000.00                 | 134,993.96             | 01-Feb-2008  | 16                | 7.750%            | 16,306.08                       |
| Group 2 | 1003652915  | Jun-2008              | 01-Nov-2005        | FL    | 80.00              | 146,000.00                 | 145,421.95             | 01-Nov-2007  | 19                | 7.750%            | 20,631.52                       |
| Group 2 | 1003656065  | May-2009              | 01-Nov-2005        | CA    | 90.00              | 630,000.00                 | 642,842.19             | 01-Dec-2008  | 6                 | 8.500%            | 34,186.69                       |
| Group 2 | 1003658198  | Feb-2009              | 01-Nov-2005        | CA    | 85.00              | 225,250.00                 | 229,682.12             | 01-Sep-2008  | 9                 | 5.500%            | 10,438.98                       |
| Group 2 | 1003659188  | Jul-2009              | 01-Nov-2005        | CA    | 90.00              | 319,500.00                 | 328,483.14             | 01-Feb-2009  | 4                 | 6.500%            | 9,840.82                        |
| Group 2 | 1003667516  | May-2009              | 01-Nov-2005        | HI    | 80.00              | 212,000.00                 | 212,000.00             | 01-May-2008  | 13                | 8.000%            | 22,193.79                       |
| Group 2 | 1003673019  | Dec-2006              | 01-Nov-2005        | FL    | 80.00              | 196,000.00                 | 196,000.00             | 01-Jun-2006  | 36                | 8.075%            | 50,665.96                       |
| Group 2 | 1003674651  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 328,000.00                 | 345,083.32             | 01-Jan-2009  | 5                 | 6.500%            | 12,077.94                       |
| Group 2 | 1003677079  | Apr-2009              | 01-Nov-2005        | CA    | 90.00              | 630,000.00                 | 689,329.89             | 01-Dec-2008  | 6                 | 6.500%            | 27,573.20                       |
| Group 2 | 1003677177  | Feb-2009              | 01-Nov-2005        | FL    | 80.00              | 220,000.00                 | 222,610.35             | 01-Jun-2008  | 12                | 5.500%            | 12,876.58                       |
| Group 2 | 1003693140  | May-2009              | 01-Nov-2005        | CA    | 80.00              | 208,000.00                 | 215,691.42             | 01-Sep-2008  | 9                 | 6.400%            | 11,559.27                       |
| Group 2 | 1003693435  | Jul-2009              | 01-Nov-2005        | NV    | 90.00              | 499,500.00                 | 541,467.54             | 01-Oct-2008  | 8                 | 6.850%            | 28,264.93                       |
| Group 2 | 1003697468  | Jul-2009              | 01-Dec-2005        | AZ    | 80.00              | 138,400.00                 | 144,599.16             | 01-Jan-2009  | 5                 | 6.500%            | 5,061.00                        |
| Group 2 | 1003699233  | Nov-2006              | 01-Nov-2005        | CO    | 80.00              | 115,200.00                 | 115,200.00             | 01-Jun-2006  | 36                | 7.750%            | 26,323.20                       |
| Group 2 | 1003700515  | Jul-2009              | 01-Nov-2005        | CA    | 81.62              | 551,000.00                 | 600,568.70             | 01-Feb-2009  | 4                 | 6.500%            | 18,017.04                       |
| Group 2 | 1003712897  | Apr-2007              | 01-Nov-2005        | FL    | 80.00              | 135,680.00                 | 135,680.00             | 01-Oct-2006  | 32                | 7.750%            | 27,938.90                       |
| Group 2 | 1003713832  | Aug-2009              | 01-Nov-2005        | CA    | 85.00              | 345,950.00                 | 356,675.10             | 01-Mar-2009  | 3                 | 6.500%            | 8,916.90                        |
| Group 2 | 1003713903  | Aug-2009              | 01-Nov-2005        | CA    | 80.00              | 456,000.00                 | 473,687.11             | 01-Feb-2009  | 4                 | 6.500%            | 14,210.64                       |

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|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1003717179  | Nov-2008              | 01-Nov-2005        | CA    | 80.00              | 352,000.00                 | 382,710.62             | 01-Apr-2008  | 14                | 6.050%            | 28,063.03                       |
| Group 2 | 1003719818  | Feb-2009              | 01-Nov-2005        | HI    | 80.00              | 366,084.00                 | 365,991.85             | 01-Mar-2008  | 15                | 7.750%            | 41,128.28                       |
| Group 2 | 1003720281  | May-2009              | 01-Nov-2005        | CA    | 80.00              | 416,000.00                 | 454,901.70             | 01-Dec-2008  | 6                 | 6.500%            | 18,196.08                       |
| Group 2 | 1003726294  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 312,000.00                 | 320,551.12             | 01-Feb-2009  | 4                 | 6.500%            | 9,616.56                        |
| Group 2 | 1003732786  | Jun-2009              | 01-Nov-2005        | CA    | 80.00              | 324,000.00                 | 350,719.97             | 01-Dec-2008  | 6                 | 6.500%            | 14,028.80                       |
| Group 2 | 1003738682  | Jul-2009              | 01-Nov-2005        | CA    | 79.68              | 600,000.00                 | 631,356.32             | 01-Jan-2009  | 5                 | 6.500%            | 22,097.46                       |
| Group 2 | 1003747501  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 488,000.00                 | 532,061.98             | 01-Jan-2009  | 5                 | 6.500%            | 18,622.17                       |
| Group 2 | 1003750578  | Mar-2009              | 01-Nov-2005        | CA    | 80.00              | 506,400.00                 | 506,400.00             | 01-Nov-2007  | 19                | 8.000%            | 71,118.45                       |
| Group 2 | 1003755699  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 296,000.00                 | 307,499.53             | 01-Feb-2009  | 4                 | 6.500%            | 9,225.00                        |
| Group 2 | 1003757955  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 260,000.00                 | 270,004.79             | 01-Feb-2009  | 4                 | 6.500%            | 8,100.18                        |
| Group 2 | 1003760674  | Jan-2008              | 01-Nov-2005        | FL    | 80.00              | 220,000.00                 | 220,000.00             | 01-Aug-2007  | 22                | 8.000%            | 36,519.98                       |
| Group 2 | 1003768006  | Aug-2009              | 01-Nov-2005        | CA    | 84.92              | 338,000.00                 | 368,514.30             | 01-Apr-2009  | 2                 | 5.300%            | 5,889.57                        |
| Group 2 | 1003771127  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 600,000.00                 | 615,112.54             | 01-Jan-2009  | 5                 | 6.500%            | 21,453.75                       |
| Group 2 | 1003771984  | Jul-2009              | 01-Nov-2005        | NV    | 80.00              | 199,920.00                 | 212,206.79             | 01-Jan-2009  | 5                 | 6.500%            | 7,427.21                        |
| Group 2 | 1003772803  | Mar-2009              | 01-Nov-2005        | CA    | 75.00              | 487,500.00                 | 486,993.25             | 01-Oct-2008  | 8                 | 6.990%            | 26,212.24                       |
| Group 2 | 1003773456  | Aug-2009              | 01-Nov-2005        | CA    | 80.00              | 364,000.00                 | 400,573.53             | 01-Mar-2009  | 3                 | 6.500%            | 9,990.64                        |
| Group 2 | 1003774473  | Jul-2009              | 01-Dec-2005        | CA    | 80.00              | 224,000.00                 | 234,126.42             | 01-Jan-2009  | 5                 | 6.500%            | 8,194.41                        |
| Group 2 | 1003778335  | Jun-2008              | 01-Dec-2005        | CA    | 80.00              | 180,000.00                 | 185,367.21             | 01-Jun-2008  | 12                | 6.450%            | 12,773.62                       |
| Group 2 | 1003780670  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 429,600.00                 | 471,395.00             | 01-Feb-2009  | 4                 | 6.500%            | 14,141.88                       |
| Group 2 | 1003780894  | Jun-2009              | 01-Nov-2005        | CA    | 80.00              | 172,000.00                 | 185,630.58             | 01-Dec-2008  | 6                 | 6.500%            | 7,425.20                        |
| Group 2 | 1003781143  | May-2009              | 01-Nov-2005        | CA    | 80.00              | 484,000.00                 | 528,566.84             | 01-Dec-2008  | 6                 | 6.500%            | 21,142.64                       |
| Group 2 | 1003782829  | Jul-2009              | 01-Nov-2005        | CA    | 79.99              | 327,436.00                 | 346,826.11             | 01-Jan-2009  | 5                 | 6.500%            | 12,138.91                       |
| Group 2 | 1003783123  | Jul-2009              | 01-Nov-2005        | NV    | 80.00              | 198,400.00                 | 205,860.67             | 01-Jan-2009  | 5                 | 6.500%            | 7,205.10                        |
| Group 2 | 1003784391  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 428,000.00                 | 456,735.12             | 01-Feb-2009  | 4                 | 6.500%            | 13,702.02                       |
| Group 2 | 1003793960  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 200,000.00                 | 217,733.41             | 01-Dec-2008  | 6                 | 6.500%            | 8,709.36                        |
| Group 2 | 1003802175  | Jul-2009              | 01-Nov-2005        | CA    | 95.00              | 401,850.00                 | 414,407.80             | 01-Feb-2009  | 4                 | 6.500%            | 12,432.24                       |
| Group 2 | 1003802415  | Mar-2007              | 01-Nov-2005        | OH    | 90.00              | 108,000.00                 | 108,000.00             | 01-Jul-2006  | 35                | 8.925%            | 29,148.75                       |
| Group 2 | 1003812413  | Jul-2009              | 01-Nov-2005        | NV    | 80.00              | 246,400.00                 | 271,651.24             | 01-Feb-2009  | 4                 | 6.500%            | 8,149.50                        |
| Group 2 | 1003813172  | Aug-2009              | 01-Nov-2005        | CA    | 88.34              | 379,000.00                 | 405,969.98             | 01-Apr-2009  | 2                 | 6.500%            | 8,112.54                        |
| Group 2 | 1003825132  | Feb-2009              | 01-Nov-2005        | CA    | 80.00              | 420,000.00                 | 471,425.95             | 01-Sep-2008  | 9                 | 6.550%            | 25,736.13                       |
| Group 2 | 1003830965  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 275,200.00                 | 296,075.19             | 01-Jan-2009  | 5                 | 6.500%            | 10,362.66                       |
| Group 2 | 1003832981  | Aug-2009              | 01-Dec-2005        | CA    | 80.00              | 448,000.00                 | 519,254.23             | 01-Mar-2009  | 3                 | 6.500%            | 12,625.08                       |
| Group 2 | 1003846299  | Jun-2009              | 01-Nov-2005        | CA    | 75.00              | 974,250.00                 | 1,058,500.63           | 01-Dec-2008  | 6                 | 6.500%            | 42,340.08                       |
| Group 2 | 1003846823  | Jul-2009              | 01-Dec-2005        | NV    | 80.00              | 336,800.00                 | 363,140.34             | 01-Jan-2009  | 5                 | 6.500%            | 12,709.90                       |
| Group 2 | 1003851969  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 618,000.00                 | 662,918.67             | 01-Jan-2009  | 5                 | 6.500%            | 23,202.13                       |
| Group 2 | 1003858659  | Aug-2009              | 01-Dec-2005        | MN    | 80.00              | 184,000.00                 | 183,845.80             | 01-Nov-2007  | 19                | 8.375%            | 26,554.23                       |
| Group 2 | 1003860370  | May-2009              | 01-Nov-2005        | CA    | 80.00              | 308,000.00                 | 340,181.78             | 01-Dec-2008  | 6                 | 6.500%            | 13,607.28                       |
| Group 2 | 1003866445  | Jul-2009              | 01-Nov-2005        | CA    | 90.00              | 414,000.00                 | 422,841.16             | 01-Feb-2009  | 4                 | 7.250%            | 14,233.89                       |
| Group 2 | 1003866542  | Jun-2009              | 01-Nov-2005        | CA    | 80.00              | 258,400.00                 | 270,449.35             | 01-Sep-2008  | 9                 | 6.550%            | 15,034.61                       |
| Group 2 | 1003866659  | Jul-2009              | 01-Nov-2005        | CA    | 80.00              | 360,000.00                 | 378,781.61             | 01-Nov-2008  | 7                 | 6.500%            | 16,966.02                       |

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

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|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1003866766  | Aug-2009              | 01-Dec-2005        | WA    | 80.00              | 255,792.00                 | 271,952.05             | 01-Sep-2008  | 9                 | 6.200%            | 14,124.09                       |
| Group 2 | 1003873071  | Aug-2009              | 01-Nov-2005        | CA    | 78.24              | 500,000.00                 | 497,658.78             | 01-Oct-2008  | 8                 | 5.500%            | 20,608.42                       |
| Group 2 | 1003885843  | Feb-2009              | 01-Nov-2005        | NV    | 90.00              | 265,500.00                 | 291,946.28             | 01-Sep-2008  | 9                 | 6.000%            | 14,626.92                       |
| Group 2 | 1003896886  | Mar-2009              | 01-Nov-2005        | HI    | 80.00              | 272,000.00                 | 272,737.57             | 01-Apr-2008  | 14                | 6.100%            | 20,180.75                       |
| Group 2 | 1003900489  | Dec-2007              | 01-Dec-2005        | KY    | 86.76              | 118,000.00                 | 117,921.33             | 01-Dec-2006  | 30                | 8.375%            | 25,310.43                       |
| Group 2 | 1003906919  | Jun-2009              | 01-Dec-2005        | FL    | 80.00              | 211,992.00                 | 210,846.74             | 01-Oct-2008  | 8                 | 7.600%            | 12,193.55                       |
| Group 2 | 1003921625  | Dec-2008              | 01-Dec-2005        | FL    | 95.00              | 475,000.00                 | 474,996.06             | 01-May-2008  | 13                | 8.375%            | 50,913.54                       |
| Group 2 | 1003925603  | Aug-2009              | 01-Dec-2005        | HI    | 80.00              | 200,000.00                 | 214,647.89             | 01-Jan-2009  | 5                 | 6.500%            | 7,512.68                        |
| Group 2 | 1003930928  | Jul-2009              | 01-Nov-2005        | CA    | 75.00              | 375,000.00                 | 408,206.93             | 01-Feb-2009  | 4                 | 6.500%            | 12,246.18                       |
| Group 2 | 1003956758  | Jul-2009              | 01-Dec-2005        | CA    | 79.99              | 685,600.00                 | 717,947.04             | 01-Jan-2009  | 5                 | 6.500%            | 25,128.18                       |
| Group 2 | 1003960770  | Feb-2009              | 01-Nov-2005        | AZ    | 78.00              | 156,000.00                 | 155,176.31             | 01-Aug-2008  | 10                | 6.450%            | 9,174.35                        |
| Group 2 | 1003961038  | Jan-2009              | 01-Dec-2005        | CA    | 80.00              | 310,400.00                 | 315,356.45             | 01-Aug-2008  | 10                | 5.825%            | 16,675.05                       |
| Group 2 | 1003965971  | Aug-2009              | 01-Dec-2005        | CA    | 80.00              | 356,000.00                 | 359,140.47             | 01-Mar-2009  | 3                 | 6.500%            | 8,968.50                        |
| Group 2 | 1003971982  | May-2009              | 01-Nov-2005        | CA    | 74.17              | 270,000.00                 | 299,489.05             | 01-Dec-2008  | 6                 | 6.500%            | 11,979.52                       |
| Group 2 | 1003975434  | Jul-2009              | 01-Dec-2005        | CA    | 80.00              | 436,000.00                 | 435,999.79             | 01-Feb-2008  | 16                | 8.625%            | 57,470.16                       |
| Group 2 | 1003987546  | Feb-2009              | 01-Nov-2005        | CA    | 80.00              | 528,000.00                 | 534,999.17             | 01-Oct-2008  | 8                 | 6.400%            | 26,165.01                       |
| Group 2 | 1004009076  | Jul-2009              | 01-Nov-2005        | CA    | 65.00              | 282,750.00                 | 306,481.15             | 01-Jan-2009  | 5                 | 6.500%            | 10,726.87                       |
| Group 2 | 1004010876  | Aug-2009              | 01-Nov-2005        | CA    | 80.00              | 312,000.00                 | 335,875.13             | 01-Mar-2009  | 3                 | 6.500%            | 8,396.85                        |
| Group 2 | 1004034137  | Jul-2009              | 01-Dec-2005        | CA    | 80.00              | 300,000.00                 | 329,177.44             | 01-Jan-2009  | 5                 | 6.500%            | 11,521.16                       |
| Group 2 | 1004086027  | Apr-2007              | 01-Jan-2006        | FL    | 80.00              | 128,800.00                 | 128,799.90             | 01-Oct-2006  | 32                | 7.750%            | 29,033.42                       |
| Group 2 | 1004135643  | Jul-2009              | 01-Dec-2005        | CA    | 80.00              | 244,000.00                 | 260,280.01             | 01-Feb-2009  | 4                 | 6.500%            | 7,808.40                        |
| Group 2 | 1004136937  | Oct-2008              | 01-Jan-2006        | HI    | 80.00              | 276,800.00                 | 276,799.76             | 01-Feb-2008  | 16                | 7.625%            | 33,734.98                       |
| Group 2 | 1004155336  | Apr-2009              | 01-Jan-2006        | MA    | 80.00              | 251,200.00                 | 251,199.77             | 01-Nov-2007  | 19                | 7.875%            | 37,465.30                       |
| Group 2 | 1004156031  | Dec-2008              | 01-Dec-2005        | CA    | 80.00              | 352,000.00                 | 362,468.35             | 01-Nov-2008  | 7                 | 6.850%            | 17,187.51                       |
| Group 2 | 1004175966  | Aug-2009              | 01-Dec-2005        | CA    | 80.00              | 144,000.00                 | 146,201.10             | 01-Mar-2009  | 3                 | 6.500%            | 3,646.48                        |
| Group 2 | 1004203757  | Jul-2009              | 01-Dec-2005        | CA    | 95.00              | 251,750.00                 | 272,022.88             | 01-Feb-2009  | 4                 | 6.500%            | 8,160.72                        |
| Group 2 | 1004223771  | Jul-2009              | 01-Dec-2005        | NV    | 80.00              | 176,000.00                 | 187,304.73             | 01-Dec-2008  | 6                 | 6.500%            | 7,492.24                        |
| Group 2 | 1004266378  | May-2009              | 01-Dec-2005        | CA    | 85.00              | 250,750.00                 | 250,750.00             | 01-Apr-2008  | 14                | 8.625%            | 29,523.70                       |
| Group 2 | 1004296639  | Jun-2009              | 01-Dec-2005        | CA    | 80.00              | 197,600.00                 | 211,208.52             | 01-Jan-2009  | 5                 | 6.500%            | 7,392.35                        |
| Group 2 | 1004323217  | Jun-2009              | 01-Jan-2006        | CA    | 80.00              | 384,000.00                 | 383,681.69             | 01-Feb-2008  | 16                | 7.625%            | 45,537.65                       |
| Group 2 | 1004327222  | Mar-2009              | 01-Jan-2006        | MO    | 84.99              | 67,149.00                  | 66,204.28              | 01-May-2008  | 13                | 10.000%           | 7,888.44                        |
| Group 2 | 1004327954  | Feb-2009              | 01-Dec-2005        | AZ    | 75.00              | 193,500.00                 | 188,208.14             | 01-Jul-2008  | 11                | 8.375%            | 17,549.63                       |
| Group 2 | 1004370291  | Jul-2009              | 01-Dec-2005        | CA    | 80.00              | 456,000.00                 | 501,272.75             | 01-Feb-2009  | 4                 | 6.500%            | 15,038.22                       |
| Group 2 | 1004380226  | Jul-2009              | 01-Dec-2005        | CA    | 89.89              | 289,000.00                 | 300,268.79             | 01-Feb-2009  | 4                 | 6.500%            | 9,008.10                        |
| Group 2 | 1004386569  | Aug-2009              | 01-Jan-2006        | CA    | 67.79              | 261,000.00                 | 271,628.52             | 01-Apr-2009  | 2                 | 6.500%            | 5,432.56                        |
| Group 2 | 1004423350  | Aug-2008              | 01-Jan-2006        | CA    | 80.00              | 252,000.00                 | 252,000.00             | 01-Jan-2008  | 17                | 7.625%            | 32,025.00                       |
| Group 2 | 1004435748  | Jul-2009              | 01-Jan-2006        | CA    | 80.00              | 279,200.00                 | 295,543.47             | 01-Jan-2009  | 5                 | 6.500%            | 10,344.04                       |
| Group 2 | 1004484837  | Jul-2009              | 01-Jan-2006        | CA    | 85.00              | 544,000.00                 | 584,991.70             | 01-Dec-2008  | 6                 | 6.500%            | 23,399.68                       |
| Group 2 | 1004511344  | Aug-2009              | 01-Jan-2006        | CA    | 87.50              | 490,000.00                 | 515,469.80             | 01-Apr-2009  | 2                 | 6.500%            | 10,309.40                       |
| Group 2 | 1004523402  | Feb-2008              | 01-Jan-2006        | HI    | 80.00              | 143,080.00                 | 143,080.00             | 01-Nov-2007  | 19                | 7.625%            | 19,691.33                       |

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|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1004532367  | Feb-2009              | 01-Jan-2006        | OH    | 80.00              | 74,400.00                  | 73,835.24              | 01-May-2007  | 25                | 10.300%           | 16,683.35                       |
| Group 2 | 1004564386  | Apr-2009              | 01-Jan-2006        | CA    | 80.00              | 328,000.00                 | 332,729.30             | 01-Oct-2008  | 8                 | 7.250%            | 18,631.61                       |
| Group 2 | 1004568015  | Aug-2009              | 01-Jan-2006        | CA    | 80.00              | 184,000.00                 | 186,606.06             | 01-Mar-2009  | 3                 | 6.250%            | 4,459.90                        |
| Group 2 | 1004568514  | Aug-2009              | 01-Jan-2006        | CA    | 85.00              | 407,915.00                 | 433,240.95             | 01-Jan-2009  | 5                 | 6.500%            | 15,163.40                       |
| Group 2 | 1004572876  | Jul-2009              | 01-Jan-2006        | CA    | 90.00              | 225,000.00                 | 240,090.72             | 01-Jan-2009  | 5                 | 6.500%            | 8,403.15                        |
| Group 2 | 1004579520  | Jul-2009              | 01-Jan-2006        | CA    | 80.00              | 261,600.00                 | 274,771.12             | 01-Mar-2009  | 3                 | 6.500%            | 6,853.33                        |
| Group 2 | 1004589083  | Jun-2009              | 01-Jan-2006        | CA    | 80.00              | 292,000.00                 | 298,454.78             | 01-Sep-2008  | 9                 | 7.250%            | 18,337.39                       |
| Group 2 | 1004599107  | Jul-2009              | 01-Jan-2006        | CA    | 93.02              | 400,000.00                 | 417,333.73             | 01-Jan-2009  | 5                 | 6.500%            | 14,606.69                       |
| Group 2 | 1004616730  | Jul-2008              | 01-Jan-2006        | CA    | 80.00              | 188,000.00                 | 188,000.00             | 01-Oct-2007  | 20                | 7.875%            | 28,881.58                       |
| Group 2 | 1004634961  | Jul-2009              | 01-Jan-2006        | CA    | 80.00              | 212,000.00                 | 219,328.06             | 01-Feb-2009  | 4                 | 6.500%            | 6,560.85                        |
| Group 2 | 1004649928  | Apr-2009              | 01-Jan-2006        | NV    | 80.00              | 264,000.00                 | 263,926.33             | 01-Oct-2008  | 8                 | 6.850%            | 13,898.59                       |
| Group 2 | 1004657071  | Jul-2009              | 01-Jan-2006        | CA    | 90.00              | 400,500.00                 | 429,507.41             | 01-Dec-2008  | 6                 | 6.500%            | 17,180.32                       |
| Group 2 | 1004664928  | Jul-2008              | 01-Jan-2006        | IL    | 95.00              | 213,750.00                 | 210,824.98             | 01-Nov-2007  | 19                | 8.990%            | 32,856.54                       |
| Group 2 | 1004683079  | Aug-2009              | 01-Jan-2006        | CA    | 80.00              | 447,992.00                 | 459,860.21             | 01-Mar-2009  | 3                 | 6.500%            | 11,483.77                       |
| Group 2 | 1004701834  | Apr-2009              | 01-Jan-2006        | CA    | 80.00              | 380,000.00                 | 413,397.80             | 01-Dec-2008  | 6                 | 6.500%            | 16,535.92                       |
| Group 2 | 1004704252  | Jul-2009              | 01-Jan-2006        | NV    | 78.82              | 134,000.00                 | 131,069.81             | 01-Jan-2008  | 17                | 7.625%            | 17,063.60                       |
| Group 2 | 1004768399  | Aug-2009              | 01-Jan-2006        | CA    | 80.00              | 308,000.00                 | 314,289.28             | 01-Mar-2009  | 3                 | 5.500%            | 6,538.44                        |
| Group 2 | 1004772856  | Aug-2009              | 01-Jan-2006        | CA    | 80.00              | 339,200.00                 | 347,554.43             | 01-Apr-2009  | 2                 | 6.500%            | 6,950.80                        |
| Group 2 | 1004834004  | Jun-2009              | 01-Jan-2006        | CA    | 60.58              | 206,000.00                 | 209,445.15             | 01-Jan-2009  | 5                 | 6.500%            | 7,305.29                        |
| Group 2 | 1004856418  | May-2009              | 01-Jan-2006        | CA    | 80.00              | 192,000.00                 | 191,809.09             | 01-Jan-2008  | 17                | 7.625%            | 24,761.81                       |
| Group 3 | 0002205808  | May-2009              | 01-Nov-2005        | NJ    | 85.00              | 148,750.00                 | 148,705.11             | 01-Mar-2008  | 15                | 7.750%            | 15,473.48                       |
| Group 3 | 0002216105  | Feb-2009              | 01-Nov-2005        | AL    | 70.42              | 50,000.00                  | 49,626.03              | 01-Dec-2006  | 30                | 9.350%            | 11,875.70                       |
| Group 3 | 0002216760  | Jul-2009              | 01-Nov-2005        | IN    | 80.00              | 98,400.00                  | 96,019.87              | 01-Mar-2008  | 15                | 7.750%            | 10,091.55                       |
| Group 3 | 0002217099  | Jun-2009              | 01-Nov-2005        | GA    | 95.00              | 80,750.00                  | 80,589.25              | 01-Jan-2006  | 41                | 8.400%            | 22,708.47                       |
| Group 3 | 0002220410  | Sep-2008              | 01-Dec-2005        | TX    | 80.00              | 80,800.00                  | 79,262.16              | 01-May-2008  | 13                | 8.800%            | 8,656.70                        |
| Group 3 | 0002222737  | May-2009              | 01-Dec-2005        | PA    | 80.00              | 134,704.00                 | 130,218.13             | 01-May-2008  | 13                | 7.625%            | 10,109.19                       |
| Group 3 | 0002225157  | Aug-2009              | 01-Nov-2005        | CA    | 67.50              | 270,000.00                 | 276,149.17             | 01-Feb-2009  | 4                 | 5.800%            | 7,213.64                        |
| Group 3 | 0002227967  | Feb-2008              | 01-Nov-2005        | TX    | 76.92              | 50,000.00                  | 49,433.46              | 01-Jul-2007  | 23                | 9.440%            | 9,188.89                        |
| Group 3 | 0002230298  | Apr-2009              | 01-Nov-2005        | MD    | 80.00              | 228,000.00                 | 227,992.40             | 01-Sep-2008  | 9                 | 7.750%            | 15,998.25                       |
| Group 3 | 0002241536  | Nov-2008              | 01-Jan-2006        | TX    | 80.00              | 94,416.00                  | 101,244.95             | 01-Nov-2008  | 7                 | 6.350%            | 4,421.21                        |
| Group 3 | 1002907153  | May-2009              | 01-Nov-2005        | NY    | 90.00              | 62,010.00                  | 60,850.79              | 01-Jan-2008  | 17                | 8.425%            | 7,903.25                        |
| Group 3 | 1002960184  | Dec-2008              | 01-Nov-2005        | AZ    | 75.00              | 105,000.00                 | 104,054.53             | 01-Mar-2007  | 27                | 9.450%            | 22,331.25                       |
| Group 3 | 1002980091  | Aug-2008              | 01-Oct-2005        | FL    | 90.00              | 130,410.00                 | 130,410.00             | 01-Feb-2008  | 16                | 7.775%            | 14,866.74                       |
| Group 3 | 1003067987  | Feb-2009              | 01-Oct-2005        | CA    | 85.00              | 719,950.00                 | 719,950.00             | 01-Jan-2008  | 17                | 6.800%            | 71,815.06                       |
| Group 3 | 1003167931  | Jul-2009              | 01-Dec-2005        | CA    | 82.53              | 260,000.00                 | 260,000.00             | 01-Nov-2008  | 7                 | 7.625%            | 13,081.29                       |
| Group 3 | 1003198239  | Sep-2008              | 01-Nov-2005        | WI    | 80.00              | 136,640.00                 | 132,683.27             | 01-Mar-2008  | 15                | 7.500%            | 12,424.96                       |
| Group 3 | 1003234137  | Feb-2009              | 01-Oct-2005        | MD    | 80.00              | 504,800.00                 | 504,800.00             | 01-Feb-2008  | 16                | 7.375%            | 45,287.93                       |
| Group 3 | 1003289863  | Aug-2009              | 01-Nov-2005        | HI    | 80.00              | 156,000.00                 | 155,893.09             | 01-Jun-2008  | 12                | 6.350%            | 10,639.59                       |
| Group 3 | 1003296490  | Apr-2009              | 01-Nov-2005        | OR    | 80.00              | 179,920.00                 | 179,914.83             | 01-Sep-2008  | 9                 | 7.500%            | 11,774.40                       |
| Group 3 | 1003312203  | Apr-2009              | 01-Oct-2005        | MD    | 85.00              | 80,750.00                  | 84,247.10              | 01-Feb-2008  | 16                | 8.425%            | 9,982.33                        |



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| Group 3 | 1003343572  | May-2008              | 01-Oct-2005        | OH    | 95.00              | 220,400.00                 | 216,432.48             | 01-Aug-2007  | 22                | 7.750%            | 32,111.74                       |
| Group 3 | 1003369964  | Aug-2009              | 01-Oct-2005        | MD    | 80.00              | 319,920.00                 | 327,817.04             | 01-Dec-2008  | 6                 | 6.100%            | 12,184.74                       |
| Group 3 | 1003382306  | Apr-2009              | 01-Oct-2005        | MI    | 85.00              | 153,000.00                 | 147,946.45             | 01-Sep-2008  | 9                 | 7.625%            | 10,230.78                       |
| Group 3 | 1003395882  | Mar-2009              | 01-Nov-2005        | CA    | 89.11              | 401,000.00                 | 401,000.00             | 01-Aug-2008  | 10                | 6.500%            | 24,060.00                       |
| Group 3 | 1003408459  | Aug-2009              | 01-Nov-2005        | CA    | 95.00              | 166,250.00                 | 170,891.16             | 01-Feb-2009  | 4                 | 6.500%            | 5,126.76                        |
| Group 3 | 1003416878  | Aug-2009              | 01-Nov-2005        | CA    | 90.00              | 305,100.00                 | 304,258.61             | 01-Dec-2008  | 6                 | 6.875%            | 12,881.45                       |
| Group 3 | 1003464726  | Apr-2009              | 01-Oct-2005        | MI    | 80.00              | 127,256.00                 | 126,954.06             | 01-Dec-2008  | 6                 | 7.500%            | 6,377.02                        |
| Group 3 | 1003478560  | Sep-2008              | 01-Nov-2005        | MI    | 80.00              | 220,000.00                 | 214,000.82             | 01-Feb-2008  | 16                | 6.750%            | 21,273.38                       |
| Group 3 | 1003487943  | May-2008              | 01-Dec-2005        | FL    | 80.00              | 136,800.00                 | 135,485.72             | 01-Feb-2007  | 28                | 8.700%            | 28,278.63                       |
| Group 3 | 1003496069  | Nov-2008              | 01-Nov-2005        | FL    | 75.00              | 75,000.00                  | 84,151.77              | 01-Mar-2008  | 15                | 5.800%            | 6,255.22                        |
| Group 3 | 1003498209  | Nov-2007              | 01-Nov-2005        | FL    | 80.00              | 156,000.00                 | 156,000.00             | 01-Jun-2007  | 24                | 8.250%            | 27,072.50                       |
| Group 3 | 1003505175  | Dec-2008              | 01-Oct-2005        | CA    | 84.37              | 337,500.00                 | 337,066.40             | 01-Jun-2008  | 12                | 7.500%            | 26,768.24                       |
| Group 3 | 1003545220  | Mar-2009              | 01-Nov-2005        | GA    | 90.00              | 97,200.00                  | 105,953.62             | 01-Mar-2008  | 15                | 7.125%            | 9,864.97                        |
| Group 3 | 1003548227  | Jun-2009              | 01-Nov-2005        | OH    | 95.00              | 99,750.00                  | 104,249.54             | 01-Aug-2008  | 10                | 7.700%            | 7,468.14                        |
| Group 3 | 1003561069  | Jul-2007              | 01-Nov-2005        | NJ    | 100.00             | 245,000.00                 | 242,733.98             | 01-Feb-2007  | 28                | 9.000%            | 51,383.01                       |
| Group 3 | 1003587470  | Aug-2008              | 01-Nov-2005        | IA    | 80.00              | 85,200.00                  | 83,301.45              | 01-Aug-2007  | 22                | 6.750%            | 10,215.16                       |
| Group 3 | 1003594550  | Jul-2009              | 01-Nov-2005        | NC    | 80.00              | 109,760.00                 | 113,082.95             | 01-Jul-2008  | 11                | 6.850%            | 7,729.06                        |
| Group 3 | 1003598565  | Jun-2009              | 01-Nov-2005        | NJ    | 90.00              | 351,000.00                 | 350,998.54             | 01-Apr-2008  | 14                | 7.750%            | 30,856.49                       |
| Group 3 | 1003606137  | Jun-2009              | 01-Nov-2005        | NY    | 79.99              | 296,557.00                 | 291,935.59             | 01-Apr-2007  | 26                | 8.000%            | 46,670.35                       |
| Group 3 | 1003610239  | Apr-2009              | 01-Nov-2005        | MA    | 80.00              | 220,000.00                 | 219,958.30             | 01-Apr-2008  | 14                | 7.750%            | 21,189.04                       |
| Group 3 | 1003621450  | Aug-2009              | 01-Nov-2005        | CA    | 90.00              | 292,500.00                 | 299,430.52             | 01-Feb-2009  | 4                 | 6.500%            | 8,970.45                        |
| Group 3 | 1003644122  | Feb-2009              | 01-Nov-2005        | CA    | 80.00              | 248,000.00                 | 247,991.68             | 01-Aug-2008  | 10                | 7.750%            | 17,172.07                       |
| Group 3 | 1003656948  | Nov-2008              | 01-Nov-2005        | OH    | 85.00              | 56,950.00                  | 55,998.95              | 01-Aug-2007  | 22                | 8.125%            | 8,584.02                        |
| Group 3 | 1003662897  | May-2009              | 01-Dec-2005        | NJ    | 80.00              | 264,000.00                 | 262,592.32             | 01-Jul-2006  | 35                | 8.150%            | 63,046.01                       |
| Group 3 | 1003672127  | Dec-2008              | 01-Dec-2005        | CA    | 80.00              | 328,000.00                 | 327,901.83             | 01-May-2008  | 13                | 8.000%            | 27,394.14                       |
| Group 3 | 1003679816  | Feb-2009              | 01-Nov-2005        | CA    | 90.00              | 526,500.00                 | 526,152.53             | 01-Aug-2008  | 10                | 8.000%            | 38,145.81                       |
| Group 3 | 1003682447  | Jul-2009              | 01-Nov-2005        | OH    | 90.00              | 153,000.00                 | 166,100.90             | 01-Jan-2009  | 5                 | 6.500%            | 5,803.89                        |
| Group 3 | 1003687200  | May-2009              | 01-Dec-2005        | FL    | 86.40              | 302,400.00                 | 297,659.24             | 01-Oct-2007  | 20                | 8.300%            | 44,432.33                       |
| Group 3 | 1003695497  | Nov-2008              | 01-Dec-2005        | FL    | 85.00              | 117,300.00                 | 114,732.00             | 01-Jan-2008  | 17                | 7.625%            | 13,117.02                       |
| Group 3 | 1003705627  | Aug-2008              | 01-Nov-2005        | IL    | 80.00              | 271,200.00                 | 271,200.00             | 01-Nov-2007  | 19                | 7.750%            | 29,526.90                       |
| Group 3 | 1003706323  | Nov-2008              | 01-Nov-2005        | NJ    | 80.00              | 364,000.00                 | 351,553.90             | 01-May-2008  | 13                | 7.750%            | 28,133.71                       |
| Group 3 | 1003707689  | Feb-2009              | 01-Nov-2005        | GA    | 80.00              | 127,200.00                 | 141,139.62             | 01-Aug-2008  | 10                | 6.100%            | 7,850.61                        |
| Group 3 | 1003708287  | Oct-2008              | 01-Nov-2005        | CA    | 80.00              | 332,000.00                 | 331,999.71             | 01-Apr-2008  | 14                | 8.000%            | 30,710.00                       |
| Group 3 | 1003723064  | Apr-2009              | 01-Dec-2005        | NJ    | 85.00              | 408,000.00                 | 458,659.40             | 01-Aug-2008  | 10                | 6.750%            | 28,177.64                       |
| Group 3 | 1003723135  | Jun-2009              | 01-Dec-2005        | NJ    | 80.00              | 372,000.00                 | 361,751.45             | 01-Dec-2008  | 6                 | 6.474%            | 14,350.85                       |
| Group 3 | 1003742338  | Jan-2008              | 01-Nov-2005        | NJ    | 80.00              | 328,000.00                 | 328,000.00             | 01-Sep-2007  | 21                | 6.750%            | 41,368.86                       |
| Group 3 | 1003744201  | Mar-2009              | 01-Dec-2005        | NY    | 80.00              | 472,000.00                 | 461,123.96             | 01-Dec-2007  | 18                | 7.625%            | 51,978.66                       |
| Group 3 | 1003747556  | May-2007              | 01-Nov-2005        | NY    | 80.00              | 616,000.00                 | 608,331.81             | 01-Jan-2007  | 29                | 8.000%            | 109,222.67                      |
| Group 3 | 1003753897  | Feb-2009              | 01-Nov-2005        | FL    | 80.00              | 152,000.00                 | 149,028.80             | 01-Aug-2007  | 22                | 7.750%            | 20,377.59                       |
| Group 3 | 1003762592  | Jun-2009              | 01-Nov-2005        | WA    | 77.50              | 248,000.00                 | 254,374.72             | 01-Aug-2008  | 10                | 6.950%            | 16,311.51                       |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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**Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period**

| Group   | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 3 | 1003763724  | Mar-2007              | 01-Dec-2005        | NY    | 80.00              | 295,952.00                 | 295,950.22             | 01-Aug-2007  | 22                | 7.625%            | 34,940.73                       |
| Group 3 | 1003771797  | Aug-2009              | 01-Nov-2005        | CA    | 84.99              | 346,992.00                 | 366,698.55             | 01-Apr-2008  | 14                | 6.600%            | 29,577.77                       |
| Group 3 | 1003781866  | Mar-2009              | 01-Dec-2005        | CA    | 80.00              | 375,200.00                 | 375,199.67             | 01-Aug-2008  | 10                | 7.875%            | 27,037.86                       |
| Group 3 | 1003793461  | Apr-2009              | 01-Nov-2005        | CO    | 80.00              | 130,400.00                 | 130,284.99             | 01-Mar-2008  | 15                | 7.650%            | 13,196.19                       |
| Group 3 | 1003794111  | Aug-2006              | 01-Dec-2005        | NY    | 80.00              | 440,000.00                 | 438,530.30             | 01-Mar-2006  | 39                | 7.875%            | 99,071.39                       |
| Group 3 | 1003799018  | Oct-2008              | 01-Dec-2005        | DE    | 95.00              | 180,500.00                 | 179,121.69             | 01-Nov-2006  | 31                | 8.450%            | 39,198.87                       |
| Group 3 | 1003804743  | Dec-2008              | 01-Nov-2005        | NM    | 85.00              | 274,550.00                 | 266,641.66             | 01-May-2008  | 13                | 6.800%            | 22,606.06                       |
| Group 3 | 1003829833  | Apr-2009              | 01-Dec-2005        | NY    | 85.00              | 157,250.00                 | 154,426.36             | 01-Feb-2008  | 16                | 8.500%            | 19,564.03                       |
| Group 3 | 1003833070  | Aug-2009              | 01-Nov-2005        | CA    | 80.00              | 326,400.00                 | 334,750.40             | 01-Feb-2009  | 4                 | 6.500%            | 10,042.50                       |
| Group 3 | 1003840277  | Jul-2008              | 01-Nov-2005        | FL    | 80.00              | 149,600.00                 | 149,600.00             | 01-Jan-2008  | 17                | 7.750%            | 17,453.46                       |
| Group 3 | 1003869442  | Feb-2009              | 01-Nov-2005        | MA    | 80.00              | 135,120.00                 | 135,120.00             | 01-Dec-2007  | 18                | 8.300%            | 18,291.90                       |
| Group 3 | 1003871019  | Jun-2009              | 01-Nov-2005        | FL    | 80.00              | 121,600.00                 | 121,600.00             | 01-Feb-2007  | 28                | 8.450%            | 24,168.00                       |
| Group 3 | 1003879976  | Jan-2008              | 01-Nov-2005        | NY    | 80.00              | 532,000.00                 | 532,000.00             | 01-Sep-2007  | 21                | 8.000%            | 71,620.50                       |
| Group 3 | 1003889590  | May-2008              | 01-Jan-2006        | NJ    | 88.19              | 175,500.00                 | 174,472.29             | 01-Dec-2006  | 30                | 9.750%            | 42,668.23                       |
| Group 3 | 1003920029  | May-2008              | 01-Nov-2005        | OH    | 95.00              | 171,000.00                 | 168,226.56             | 01-Jun-2007  | 24                | 7.750%            | 26,162.06                       |
| Group 3 | 1003940123  | Aug-2009              | 01-Nov-2005        | CA    | 80.00              | 492,800.00                 | 523,860.98             | 01-Feb-2009  | 4                 | 6.500%            | 15,715.80                       |
| Group 3 | 1003941408  | Dec-2008              | 01-Nov-2005        | SC    | 80.00              | 181,076.00                 | 175,530.32             | 01-Jun-2008  | 12                | 7.750%            | 14,532.03                       |
| Group 3 | 1003955893  | Feb-2009              | 01-Nov-2005        | IN    | 90.00              | 126,000.00                 | 123,407.71             | 01-Mar-2008  | 15                | 8.750%            | 14,721.00                       |
| Group 3 | 1003956197  | Jul-2009              | 01-Dec-2005        | CA    | 80.00              | 252,000.00                 | 258,727.94             | 01-Feb-2009  | 4                 | 6.500%            | 7,761.84                        |
| Group 3 | 1004000155  | Mar-2007              | 01-Dec-2005        | OH    | 75.00              | 84,000.00                  | 83,271.30              | 01-Oct-2006  | 32                | 7.875%            | 16,688.08                       |
| Group 3 | 1004003483  | Jul-2008              | 01-Dec-2005        | OH    | 95.00              | 70,300.00                  | 68,840.93              | 01-Dec-2007  | 18                | 7.400%            | 8,405.87                        |
| Group 3 | 1004051377  | Jun-2008              | 01-Dec-2005        | OH    | 75.00              | 65,250.00                  | 64,807.81              | 01-Dec-2006  | 30                | 9.450%            | 15,524.80                       |
| Group 3 | 1004053632  | Jun-2009              | 01-Dec-2005        | FL    | 90.00              | 495,000.00                 | 493,769.97             | 01-Jun-2007  | 24                | 7.625%            | 68,797.85                       |
| Group 3 | 1004060624  | Jul-2009              | 01-Dec-2005        | CO    | 80.00              | 105,600.00                 | 105,031.56             | 01-Jul-2008  | 11                | 7.625%            | 8,040.64                        |
| Group 3 | 1004063694  | Apr-2009              | 01-Dec-2005        | FL    | 78.20              | 488,750.00                 | 482,117.77             | 01-Jun-2007  | 24                | 8.375%            | 81,480.01                       |
| Group 3 | 1004095473  | Feb-2009              | 01-Dec-2005        | CA    | 89.93              | 335,000.00                 | 334,794.20             | 01-Sep-2008  | 9                 | 7.625%            | 22,089.55                       |
| Group 3 | 1004104301  | Jul-2009              | 01-Dec-2005        | CA    | 80.00              | 300,000.00                 | 300,139.53             | 01-Jan-2009  | 5                 | 6.500%            | 10,487.59                       |
| Group 3 | 1004105729  | Aug-2009              | 01-Dec-2005        | CA    | 90.00              | 324,000.00                 | 328,335.10             | 01-Apr-2009  | 2                 | 5.750%            | 5,740.08                        |
| Group 3 | 1004119714  | Jun-2009              | 01-Dec-2005        | CA    | 95.00              | 295,450.00                 | 285,596.33             | 01-Jun-2008  | 12                | 7.625%            | 21,238.42                       |
| Group 3 | 1004135787  | Aug-2009              | 01-Dec-2005        | CA    | 72.08              | 483,000.00                 | 483,000.00             | 01-Mar-2009  | 3                 | 7.625%            | 14,318.93                       |
| Group 3 | 1004158422  | Sep-2007              | 01-Jan-2006        | FL    | 80.00              | 156,800.00                 | 154,482.63             | 01-Apr-2007  | 26                | 7.500%            | 23,465.08                       |
| Group 3 | 1004165398  | Mar-2009              | 01-Dec-2005        | MD    | 85.00              | 236,300.00                 | 231,317.16             | 01-Aug-2007  | 22                | 7.875%            | 34,986.05                       |
| Group 3 | 1004194446  | Jul-2009              | 01-Jan-2006        | CA    | 80.00              | 328,000.00                 | 328,000.00             | 01-Mar-2008  | 15                | 7.500%            | 29,861.56                       |
| Group 3 | 1004198157  | Jul-2009              | 01-Dec-2005        | CA    | 80.00              | 220,000.00                 | 226,158.65             | 01-Feb-2009  | 4                 | 6.500%            | 6,784.80                        |
| Group 3 | 1004238453  | Feb-2009              | 01-Dec-2005        | CA    | 56.54              | 134,000.00                 | 134,000.00             | 01-Dec-2008  | 6                 | 7.875%            | 6,769.85                        |
| Group 3 | 1004247443  | Jun-2008              | 01-Dec-2005        | OH    | 85.00              | 70,125.00                  | 68,780.34              | 01-Aug-2007  | 22                | 7.625%            | 9,329.50                        |
| Group 3 | 1004249968  | Jul-2007              | 01-Dec-2005        | GA    | 95.00              | 166,250.00                 | 164,912.47             | 01-Feb-2007  | 28                | 9.350%            | 36,867.21                       |
| Group 3 | 1004264361  | Jul-2008              | 01-Jan-2006        | FL    | 54.16              | 65,000.00                  | 63,921.69              | 01-Jan-2008  | 17                | 8.475%            | 8,224.25                        |
| Group 3 | 1004276544  | Aug-2009              | 01-Dec-2005        | CA    | 90.00              | 351,000.00                 | 360,348.32             | 01-Mar-2009  | 3                 | 6.500%            | 9,008.70                        |
| Group 3 | 1004277464  | Jul-2009              | 01-Jan-2006        | CA    | 51.40              | 257,000.00                 | 265,119.72             | 01-Jan-2009  | 5                 | 6.500%            | 9,247.21                        |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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**Foreclosure Loan Detail - All Mortgage Loans in Foreclosure during Current Period**

| Group   | Loan Number | Month Loan Entered FC | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-----------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 3 | 1004300786  | Feb-2009              | 01-Jan-2006        | MI    | 95.00              | 133,950.00                 | 133,740.21             | 01-Jun-2008  | 12                | 8.700%            | 13,078.00                       |
| Group 3 | 1004301428  | Nov-2008              | 01-Jan-2006        | FL    | 80.00              | 224,960.00                 | 224,960.00             | 01-May-2008  | 13                | 7.500%            | 18,690.52                       |
| Group 3 | 1004393597  | May-2008              | 01-Jan-2006        | CA    | 77.92              | 300,000.00                 | 295,604.45             | 01-Apr-2007  | 26                | 7.750%            | 45,182.01                       |
| Group 3 | 1004393873  | Jan-2008              | 01-Jan-2006        | NY    | 80.00              | 296,800.00                 | 292,473.94             | 01-Jul-2007  | 23                | 7.750%            | 45,187.89                       |
| Group 3 | 1004400829  | Sep-2007              | 01-Dec-2005        | FL    | 95.00              | 171,000.00                 | 167,049.48             | 01-May-2007  | 25                | 7.625%            | 26,938.41                       |
| Group 3 | 1004413307  | Nov-2008              | 01-Jan-2006        | IL    | 80.00              | 103,960.00                 | 102,080.15             | 01-Aug-2007  | 22                | 7.500%            | 13,658.29                       |
| Group 3 | 1004415591  | Aug-2009              | 01-Jan-2006        | CA    | 73.86              | 130,000.00                 | 132,004.57             | 01-Mar-2009  | 3                 | 7.750%            | 3,980.09                        |
| Group 3 | 1004428836  | Aug-2009              | 01-Dec-2005        | OH    | 100.00             | 141,500.00                 | 162,893.84             | 01-Jan-2009  | 5                 | 6.500%            | 5,681.49                        |
| Group 3 | 1004429005  | Jul-2009              | 01-Dec-2005        | CA    | 80.00              | 220,000.00                 | 219,999.89             | 01-Aug-2008  | 10                | 7.625%            | 16,432.85                       |
| Group 3 | 1004456537  | Jul-2007              | 01-Jan-2006        | NY    | 90.00              | 454,500.00                 | 446,384.06             | 01-Jun-2007  | 24                | 7.500%            | 59,038.17                       |
| Group 3 | 1004475222  | Dec-2006              | 01-Dec-2005        | NY    | 80.00              | 516,000.00                 | 512,727.34             | 01-Jul-2006  | 35                | 7.875%            | 110,370.89                      |
| Group 3 | 1004481867  | Mar-2007              | 01-Dec-2005        | NY    | 80.00              | 400,000.00                 | 394,070.16             | 01-Dec-2006  | 30                | 7.625%            | 56,446.67                       |
| Group 3 | 1004493033  | Sep-2008              | 01-Jan-2006        | IL    | 95.00              | 52,725.00                  | 51,600.64              | 01-Apr-2008  | 14                | 8.000%            | 5,419.90                        |
| Group 3 | 1004500392  | Oct-2008              | 01-Jan-2006        | TX    | 80.00              | 60,000.00                  | 59,045.38              | 01-Apr-2008  | 14                | 9.350%            | 6,943.72                        |
| Group 3 | 1004503987  | Feb-2009              | 01-Jan-2006        | RI    | 80.00              | 215,920.00                 | 215,920.00             | 01-Jul-2008  | 11                | 7.500%            | 16,805.73                       |
| Group 3 | 1004516189  | Sep-2007              | 01-Jan-2006        | ME    | 90.00              | 184,500.00                 | 182,417.00             | 01-Apr-2007  | 26                | 8.000%            | 32,478.24                       |
| Group 3 | 1004534463  | Aug-2006              | 01-Jan-2006        | NY    | 80.00              | 482,400.00                 | 481,955.35             | 01-Jan-2006  | 41                | 7.500%            | 104,276.49                      |
| Group 3 | 1004626220  | Mar-2009              | 01-Jan-2006        | OH    | 90.00              | 81,000.00                  | 80,576.79              | 01-Sep-2006  | 33                | 8.850%            | 19,583.50                       |
| Group 3 | 1004631802  | May-2009              | 01-Jan-2006        | IL    | 90.00              | 58,500.00                  | 57,671.36              | 01-Jan-2008  | 17                | 9.275%            | 7,975.44                        |
| Group 3 | 1004651451  | Jun-2009              | 01-Jan-2006        | CA    | 80.00              | 228,000.00                 | 230,710.19             | 01-Jan-2009  | 5                 | 6.500%            | 8,061.62                        |
| Group 3 | 1004668274  | Nov-2008              | 01-Jan-2006        | PA    | 89.77              | 220,040.00                 | 218,048.53             | 01-Jun-2007  | 24                | 9.725%            | 43,267.68                       |
| Group 3 | 1004670056  | Apr-2009              | 01-Jan-2006        | NY    | 70.00              | 343,000.00                 | 342,165.10             | 01-May-2006  | 37                | 9.625%            | 102,316.37                      |
| Group 3 | 1004674604  | Aug-2008              | 01-Jan-2006        | NJ    | 95.00              | 294,500.00                 | 289,543.24             | 01-Jan-2008  | 17                | 8.400%            | 37,366.90                       |
| Group 3 | 1004692979  | Sep-2008              | 01-Jan-2006        | OH    | 95.00              | 101,650.00                 | 100,968.20             | 01-Jan-2007  | 29                | 9.500%            | 23,329.36                       |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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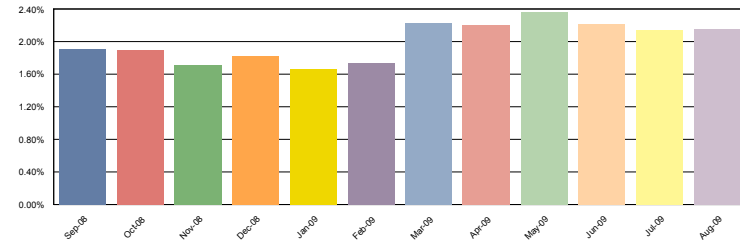
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**Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period**

**Summary**

|                            |               |
|----------------------------|---------------|
| New Bankruptcy Loans       |               |
| Loans in Bankruptcy        | 11            |
| Original Principal Balance | 3,135,450.00  |
| Current Actual Balance     | 3,204,240.75  |
| Current Bankruptcy Total   |               |
| Loans in Bankruptcy        | 76            |
| Original Principal Balance | 15,658,000.00 |
| Current Actual Balance     | 15,753,571.58 |

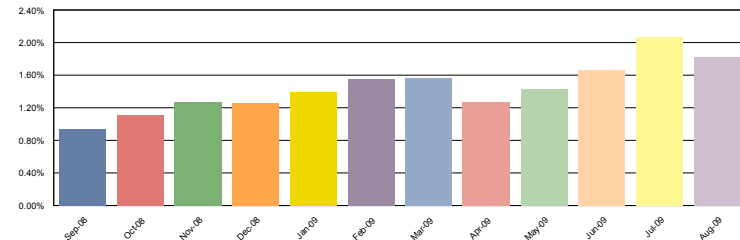
**12 Month Bankruptcy History**



**Group 1**

|                            |              |
|----------------------------|--------------|
| New Bankruptcy Loans       |              |
| Loans in Bankruptcy        | 3            |
| Original Principal Balance | 314,950.00   |
| Current Actual Balance     | 304,479.61   |
| Current Bankruptcy Total   |              |
| Loans in Bankruptcy        | 20           |
| Original Principal Balance | 2,410,573.00 |
| Current Actual Balance     | 2,346,777.27 |

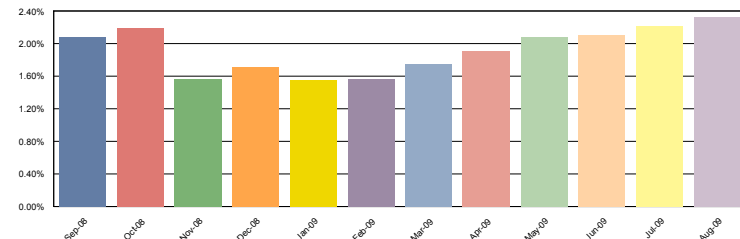
**12 Month Bankruptcy History**



**Group 2**

|                            |              |
|----------------------------|--------------|
| New Bankruptcy Loans       |              |
| Loans in Bankruptcy        | 3            |
| Original Principal Balance | 1,182,000.00 |
| Current Actual Balance     | 1,246,597.54 |
| Current Bankruptcy Total   |              |
| Loans in Bankruptcy        | 18           |
| Original Principal Balance | 5,982,420.00 |
| Current Actual Balance     | 6,161,528.28 |

**12 Month Bankruptcy History**



**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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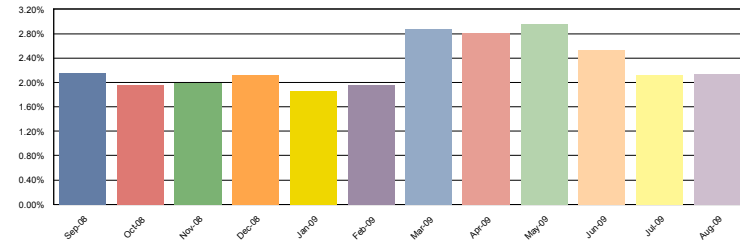
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**Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period**

**Group 3**

|                            |              |
|----------------------------|--------------|
| New Bankruptcy Loans       |              |
| Loans in Bankruptcy        | 5            |
| Original Principal Balance | 1,638,500.00 |
| Current Actual Balance     | 1,653,163.60 |
| Current Bankruptcy Total   |              |
| Loans in Bankruptcy        | 38           |
| Original Principal Balance | 7,265,007.00 |
| Current Actual Balance     | 7,245,266.03 |

**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 |
|---------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 1 | 0002194244  | Jul-2009                      | 01-Dec-2005        | OH    | 95.00              | 138,700.00                 | 132,375.63             | 01-Jun-2009  | 0                 | 6.250%            | 1,267.81                        |
| Group 1 | 0002220711  | Dec-2008                      | 01-Nov-2005        | IN    | 90.00              | 96,390.00                  | 92,644.10              | 01-Jul-2009  | 0                 | 7.450%            | 1,073.68                        |
| Group 1 | 0002244010  | Jun-2008                      | 01-Nov-2005        | TX    | 89.41              | 76,000.00                  | 73,171.63              | 01-Jan-2009  | 5                 | 6.800%            | 2,686.53                        |
| Group 1 | 1003269242  | Aug-2009                      | 01-Nov-2005        | AZ    | 100.00             | 59,200.00                  | 58,738.10              | 01-Jan-2007  | 29                | 9.500%            | 13,615.25                       |
| Group 1 | 1003607715  | Jul-2009                      | 01-Nov-2005        | NV    | 73.62              | 335,000.00                 | 329,818.56             | 01-Feb-2009  | 4                 | 6.250%            | 9,468.32                        |
| Group 1 | 1003668757  | May-2009                      | 01-Nov-2005        | FL    | 80.00              | 198,400.00                 | 194,822.37             | 01-Feb-2009  | 4                 | 6.500%            | 5,836.55                        |
| Group 1 | 1003684926  | Jun-2009                      | 01-Nov-2005        | MS    | 80.00              | 224,000.00                 | 219,951.75             | 01-Feb-2009  | 4                 | 7.110%            | 7,250.08                        |
| Group 1 | 1003703433  | May-2006                      | 01-Nov-2005        | OK    | 100.00             | 101,000.00                 | 97,679.07              | 01-Jul-2009  | 0                 | 8.350%            | 1,278.52                        |
| Group 1 | 1003791258  | Jul-2009                      | 01-Dec-2005        | TX    | 79.99              | 131,873.00                 | 129,260.84             | 01-May-2009  | 1                 | 6.500%            | 1,937.81                        |
| Group 1 | 1003955599  | Aug-2009                      | 01-Dec-2005        | FL    | 67.16              | 225,000.00                 | 214,551.30             | 01-Jul-2009  | 0                 | 6.500%            | 2,149.65                        |
| Group 1 | 1004196505  | Aug-2009                      | 01-Dec-2005        | NC    | 100.00             | 30,750.00                  | 31,190.21              | 01-Jul-2009  | 0                 | 7.250%            | 351.26                          |
| Group 1 | 1004205489  | Jan-2008                      | 01-Dec-2005        | NY    | 100.00             | 57,000.00                  | 56,094.65              | 01-Jun-2009  | 0                 | 11.900%           | 1,066.28                        |
| Group 1 | 1004271763  | Oct-2007                      | 01-Dec-2005        | MI    | 100.00             | 33,360.00                  | 32,689.72              | 01-Mar-2009  | 3                 | 10.200%           | 1,333.85                        |
| Group 1 | 1004410177  | Feb-2009                      | 01-Jan-2006        | CA    | 100.00             | 60,000.00                  | 58,570.56              | 01-Jul-2007  | 23                | 11.200%           | 12,920.68                       |
| Group 1 | 1004413708  | Nov-2006                      | 01-Jan-2006        | GA    | 84.21              | 96,000.00                  | 93,269.93              | 01-Feb-2009  | 4                 | 8.100%            | 3,536.44                        |
| Group 1 | 1004592694  | Sep-2008                      | 01-Jan-2006        | AL    | 85.00              | 63,750.00                  | 61,886.29              | 01-Nov-2009  | (4)               | 9.250%            | 0.00                            |
| Group 1 | 1004676700  | May-2009                      | 01-Jan-2006        | AR    | 80.00              | 68,400.00                  | 66,037.44              | 01-Jul-2009  | 0                 | 7.800%            | 803.83                          |
| Group 1 | 1004683355  | Feb-2009                      | 01-Jan-2006        | CA    | 85.00              | 216,750.00                 | 208,507.81             | 01-Jul-2009  | 0                 | 7.300%            | 2,364.31                        |
| Group 1 | 1004706562  | Jan-2008                      | 01-Jan-2006        | CA    | 100.00             | 91,000.00                  | 89,611.30              | 01-Feb-2009  | 4                 | 11.500%           | 4,968.96                        |
| Group 1 | 1004815926  | Jun-2009                      | 01-Jan-2006        | TN    | 90.00              | 108,000.00                 | 105,906.01             | 01-Oct-2008  | 8                 | 9.425%            | 7,852.67                        |
| Group 2 | 0002219594  | Apr-2009                      | 01-Nov-2005        | CA    | 95.00              | 355,300.00                 | 354,444.86             | 01-Mar-2008  | 15                | 7.750%            | 40,429.64                       |
| Group 2 | 1003613968  | Nov-2008                      | 01-Nov-2005        | AR    | 80.00              | 91,920.00                  | 91,133.74              | 01-Sep-2008  | 9                 | 7.750%            | 6,686.99                        |
| Group 2 | 1003655093  | Dec-2008                      | 01-Nov-2005        | OR    | 80.00              | 128,000.00                 | 127,948.25             | 01-Jun-2009  | 0                 | 8.300%            | 1,663.34                        |
| Group 2 | 1003662325  | Oct-2008                      | 01-Nov-2005        | TN    | 80.00              | 96,000.00                  | 94,595.22              | 01-May-2009  | 1                 | 7.875%            | 1,742.46                        |

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**Bankruptcy Detail - All Mortgage Loans in Bankruptcy during Current Period**

| Group   | Loan Number | Month Loan Entered Bankruptcy | First Payment Date | State | LTV at Origination | Original Principal Balance | Current Actual Balance | Paid To Date | Months Delinquent | Current Loan Rate | Approximate Delinquent Interest |
|---------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 2 | 1003664314  | Jun-2009                      | 01-Nov-2005        | CA    | 90.00              | 432,000.00                 | 437,141.72             | 01-Mar-2009  | 3                 | 6.500%            | 10,902.67                       |
| Group 2 | 1003726800  | Feb-2009                      | 01-Nov-2005        | CA    | 80.00              | 528,000.00                 | 528,000.00             | 01-Aug-2007  | 22                | 8.000%            | 86,064.00                       |
| Group 2 | 1003729683  | Jul-2009                      | 01-Nov-2005        | CA    | 85.00              | 493,000.00                 | 522,858.10             | 01-Jan-2009  | 5                 | 6.500%            | 18,300.03                       |
| Group 2 | 1003737200  | Apr-2008                      | 01-Dec-2005        | CA    | 80.00              | 368,000.00                 | 358,415.71             | 01-Jul-2008  | 11                | 8.125%            | 32,447.63                       |
| Group 2 | 1003790357  | Feb-2008                      | 01-Nov-2005        | NV    | 95.00              | 444,600.00                 | 444,467.90             | 01-Jul-2007  | 23                | 7.750%            | 72,855.43                       |
| Group 2 | 1003824062  | Dec-2008                      | 01-Dec-2005        | CA    | 90.00              | 360,000.00                 | 394,594.00             | 01-Jul-2008  | 11                | 6.750%            | 26,363.31                       |
| Group 2 | 1003827069  | Aug-2009                      | 01-Nov-2005        | CA    | 80.00              | 444,000.00                 | 444,860.06             | 01-Jul-2009  | 0                 | 7.450%            | 5,155.60                        |
| Group 2 | 1003892844  | Dec-2008                      | 01-Dec-2005        | CO    | 88.25              | 278,000.00                 | 282,687.84             | 01-Jul-2009  | 0                 | 5.000%            | 2,580.90                        |
| Group 2 | 1003986878  | May-2009                      | 01-Dec-2005        | CA    | 80.00              | 432,000.00                 | 451,346.46             | 01-Apr-2009  | 2                 | 5.990%            | 8,251.80                        |
| Group 2 | 1004029143  | Aug-2009                      | 01-Dec-2005        | CA    | 80.00              | 292,000.00                 | 320,193.22             | 01-Dec-2008  | 6                 | 6.500%            | 12,807.76                       |
| Group 2 | 1004215174  | Apr-2009                      | 01-Dec-2005        | CA    | 80.00              | 338,000.00                 | 369,103.35             | 01-Jan-2009  | 5                 | 6.500%            | 12,918.64                       |
| Group 2 | 1004374288  | Jul-2009                      | 01-Jan-2006        | TX    | 80.00              | 91,600.00                  | 94,346.71              | 01-Jun-2009  | 0                 | 6.500%            | 943.46                          |
| Group 2 | 1004610344  | Aug-2009                      | 01-Jan-2006        | CA    | 84.95              | 446,000.00                 | 481,544.26             | 01-Jul-2009  | 0                 | 4.875%            | 3,182.10                        |
| Group 2 | 1004705055  | Jan-2008                      | 01-Jan-2006        | CA    | 80.00              | 364,000.00                 | 363,846.88             | 01-Dec-2007  | 18                | 8.675%            | 53,485.54                       |
| Group 3 | 0002204521  | Aug-2009                      | 01-Nov-2005        | WA    | 85.00              | 433,500.00                 | 433,500.00             | 01-Jun-2008  | 12                | 7.875%            | 31,669.51                       |
| Group 3 | 0002227919  | Mar-2009                      | 01-Dec-2005        | TX    | 90.00              | 171,000.00                 | 182,090.29             | 01-Nov-2008  | 7                 | 8.700%            | 11,164.35                       |
| Group 3 | 0002242098  | Dec-2008                      | 01-Jan-2006        | WI    | 85.00              | 161,500.00                 | 157,957.54             | 01-Feb-2008  | 16                | 7.750%            | 17,274.24                       |
| Group 3 | 0002243617  | Jan-2007                      | 01-Dec-2005        | NC    | 80.00              | 102,400.00                 | 101,299.33             | 01-Nov-2007  | 19                | 10.850%           | 18,522.04                       |
| Group 3 | 1002563434  | Aug-2008                      | 01-Dec-2005        | OH    | 77.70              | 230,000.00                 | 222,620.86             | 01-Jul-2009  | 0                 | 8.250%            | 2,876.79                        |
| Group 3 | 1003127244  | Dec-2006                      | 01-Oct-2005        | MD    | 75.00              | 119,250.00                 | 115,972.66             | 01-Mar-2009  | 3                 | 8.750%            | 3,980.12                        |
| Group 3 | 1003185902  | Jul-2008                      | 01-Oct-2005        | MA    | 80.00              | 134,400.00                 | 127,987.74             | 01-May-2009  | 1                 | 7.375%            | 2,197.51                        |
| Group 3 | 1003216530  | Oct-2006                      | 01-Nov-2005        | FL    | 90.00              | 126,900.00                 | 123,521.21             | 01-Nov-2008  | 7                 | 8.425%            | 7,550.18                        |
| Group 3 | 1003369606  | Aug-2009                      | 01-Nov-2005        | MD    | 95.00              | 228,000.00                 | 233,365.04             | 01-Jan-2009  | 5                 | 6.500%            | 8,154.23                        |
| Group 3 | 1003406380  | Dec-2008                      | 01-Nov-2005        | IL    | 95.00              | 133,000.00                 | 128,602.31             | 01-May-2009  | 1                 | 7.900%            | 2,376.92                        |
| Group 3 | 1003504407  | Aug-2007                      | 01-Nov-2005        | MI    | 85.00              | 113,050.00                 | 110,075.80             | 01-Mar-2009  | 3                 | 8.900%            | 3,890.41                        |
| Group 3 | 1003525117  | Apr-2009                      | 01-Nov-2005        | AK    | 80.00              | 156,000.00                 | 151,021.13             | 01-Feb-2009  | 4                 | 8.000%            | 5,941.17                        |
| Group 3 | 1003535366  | Mar-2007                      | 01-Nov-2005        | MI    | 80.00              | 128,000.00                 | 127,999.78             | 01-Aug-2007  | 22                | 7.500%            | 16,715.59                       |
| Group 3 | 1003545051  | Dec-2007                      | 01-Nov-2005        | NV    | 80.00              | 216,000.00                 | 215,122.71             | 01-Mar-2009  | 3                 | 7.750%            | 6,621.14                        |
| Group 3 | 1003545756  | Aug-2009                      | 01-Nov-2005        | NY    | 80.00              | 484,000.00                 | 484,000.00             | 01-Sep-2007  | 21                | 7.750%            | 60,157.14                       |
| Group 3 | 1003556324  | Oct-2008                      | 01-Nov-2005        | AR    | 78.02              | 70,997.00                  | 69,805.01              | 01-Jul-2009  | 0                 | 6.500%            | 751.43                          |
| Group 3 | 1003571593  | Mar-2009                      | 01-Nov-2005        | CA    | 90.00              | 373,500.00                 | 371,351.10             | 01-Jun-2009  | 0                 | 5.500%            | 3,092.41                        |
| Group 3 | 1003582402  | Feb-2009                      | 01-Nov-2005        | IN    | 90.00              | 99,000.00                  | 95,092.54              | 01-Jun-2009  | 0                 | 7.500%            | 1,108.86                        |
| Group 3 | 1003599886  | Feb-2009                      | 01-Nov-2005        | IL    | 84.71              | 205,000.00                 | 211,200.92             | 01-Jul-2009  | 0                 | 5.500%            | 1,760.00                        |
| Group 3 | 1003605735  | Jul-2009                      | 01-Nov-2005        | CA    | 80.00              | 360,000.00                 | 353,315.46             | 01-Apr-2009  | 2                 | 5.875%            | 6,317.72                        |
| Group 3 | 1003633198  | Apr-2007                      | 01-Nov-2005        | NJ    | 80.00              | 157,600.00                 | 157,600.00             | 01-Jun-2008  | 12                | 7.750%            | 13,358.75                       |
| Group 3 | 1003634838  | Feb-2008                      | 01-Nov-2005        | VT    | 85.00              | 212,500.00                 | 222,699.77             | 01-Jul-2009  | 0                 | 6.500%            | 2,228.34                        |
| Group 3 | 1003743756  | Apr-2007                      | 01-Dec-2005        | SC    | 85.00              | 58,565.00                  | 57,095.14              | 01-Jan-2009  | 5                 | 8.700%            | 2,903.09                        |
| Group 3 | 1003744719  | Jul-2008                      | 01-Dec-2005        | IL    | 80.00              | 148,000.00                 | 142,441.20             | 01-Aug-2008  | 10                | 7.625%            | 9,100.10                        |
| Group 3 | 1003766936  | Jan-2009                      | 01-Nov-2005        | TX    | 80.00              | 100,000.00                 | 95,558.53              | 01-Jul-2009  | 0                 | 7.750%            | 1,155.23                        |
| Group 3 | 1003798509  | May-2009                      | 01-Nov-2005        | IL    | 95.00              | 152,000.00                 | 147,939.11             | 01-Jun-2009  | 0                 | 7.250%            | 1,663.43                        |

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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 |
|---------|-------------|-------------------------------|--------------------|-------|--------------------|----------------------------|------------------------|--------------|-------------------|-------------------|---------------------------------|
| Group 3 | 1003818337  | Jun-2007                      | 01-Jan-2006        | NY    | 80.00              | 109,600.00                 | 106,566.10             | 01-Mar-2009  | 3                 | 8.400%            | 3,501.90                        |
| Group 3 | 1003902931  | Aug-2009                      | 01-Dec-2005        | CA    | 95.00              | 361,000.00                 | 368,520.53             | 01-May-2009  | 1                 | 6.500%            | 5,527.80                        |
| Group 3 | 1003911654  | Jun-2009                      | 01-Nov-2005        | CA    | 74.95              | 380,000.00                 | 379,999.64             | 01-Nov-2008  | 7                 | 7.750%            | 21,058.32                       |
| Group 3 | 1003982569  | Aug-2009                      | 01-Dec-2005        | IL    | 80.00              | 132,000.00                 | 133,778.03             | 01-Apr-2009  | 2                 | 7.250%            | 3,005.30                        |
| Group 3 | 1004141690  | Dec-2007                      | 01-Dec-2005        | KS    | 80.00              | 79,200.00                  | 76,735.16              | 01-Sep-2008  | 9                 | 7.625%            | 5,208.17                        |
| Group 3 | 1004157753  | Aug-2007                      | 01-Jan-2006        | AL    | 85.00              | 51,595.00                  | 50,171.68              | 01-May-2009  | 1                 | 8.650%            | 1,041.32                        |
| Group 3 | 1004205470  | Jan-2008                      | 01-Dec-2005        | NY    | 80.00              | 228,000.00                 | 228,000.00             | 01-May-2009  | 1                 | 8.525%            | 4,574.25                        |
| Group 3 | 1004219303  | Oct-2007                      | 01-Dec-2005        | WI    | 80.00              | 104,000.00                 | 102,355.15             | 01-Mar-2008  | 15                | 9.350%            | 13,531.14                       |
| Group 3 | 1004272600  | Aug-2008                      | 01-Dec-2005        | GA    | 90.00              | 157,500.00                 | 163,892.73             | 01-Jul-2009  | 0                 | 5.500%            | 1,366.74                        |
| Group 3 | 1004333402  | Aug-2008                      | 01-Jan-2006        | MI    | 75.00              | 56,250.00                  | 55,523.00              | 01-May-2008  | 13                | 10.550%           | 6,975.15                        |
| Group 3 | 1004376589  | May-2009                      | 01-Jan-2006        | CA    | 90.00              | 602,100.00                 | 613,848.61             | 01-Apr-2009  | 2                 | 6.500%            | 12,276.96                       |
| Group 3 | 1004451783  | Dec-2008                      | 01-Jan-2006        | UT    | 90.00              | 129,600.00                 | 126,640.22             | 01-May-2008  | 13                | 8.250%            | 12,828.25                       |

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

|         | Inactive            |                           |                             |                         | Active              |                       |                             |                         | Totals              |                                     |                             |                         |
|---------|---------------------|---------------------------|-----------------------------|-------------------------|---------------------|-----------------------|-----------------------------|-------------------------|---------------------|-------------------------------------|-----------------------------|-------------------------|
| Group   | # Loans with Losses | Liquidated Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage | # Loans with Losses | Liquidated or Ending Actual Balance | Realized Loss/(Gain) Amount | Current Loss Percentage |
| Group 1 | 2                   | 430,510.32                | 42,039.50                   | 0.033 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 2                   | 430,510.32                          | 42,039.50                   | 0.033 %                 |
| Group 2 | 25                  | 8,035,680.24              | 1,583,736.81                | 0.598 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 25                  | 8,035,680.24                        | 1,583,736.81                | 0.598 %                 |
| Group 3 | 15                  | 3,423,277.67              | 280,208.17                  | 0.083 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 15                  | 3,423,277.67                        | 280,208.17                  | 0.083 %                 |
| Total   | 42                  | 11,889,468.23             | 1,905,984.48                | 0.261 %                 | 0                   | 0.00                  | 0.00                        | 0.000 %                 | 42                  | 11,889,468.23                       | 1,905,984.48                | 0.261 %                 |

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

| Group   | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 1 | 1003279017  | 25,000.00                  | 9.450%            | KY    | 100.00             | 360           | 24,354.94                           | 06/19/2009                 | 112.65               | 14,236.25                       |
| Group 1 | 1003967826  | 425,000.00                 | 6.700%            | NJ    | 78.70              | 360           | 406,155.38                          | 07/08/2009                 | 41,926.85            | 41,926.85                       |
| Group 2 | 1003005358  | 227,200.00                 | 7.375%            | FL    | 80.00              | 360           | 227,121.63                          | 07/01/2009                 | 61,488.16            | 61,488.16                       |
| Group 2 | 1003310606  | 155,200.00                 | 8.625%            | CA    | 80.00              | 360           | 154,130.17                          | 07/01/2009                 | 140,909.45           | 140,909.45                      |
| Group 2 | 1003486098  | 475,200.00                 | 7.500%            | CA    | 90.00              | 360           | 475,200.00                          | 05/06/2008                 | (55.33)              | 163,454.17                      |
| Group 2 | 1003606887  | 209,600.00                 | 6.500%            | MI    | 80.00              | 360           | 217,263.51                          | 06/05/2009                 | 22.00                | 94,806.97                       |
| Group 2 | 1003624885  | 184,800.00                 | 7.875%            | AZ    | 80.00              | 360           | 183,752.17                          | 07/10/2009                 | 111,622.72           | 111,622.72                      |
| Group 2 | 1003768952  | 352,000.00                 | 9.125%            | CA    | 80.00              | 360           | 352,000.00                          | 07/15/2009                 | 277,017.88           | 277,017.88                      |
| Group 2 | 1003808776  | 161,100.00                 | 9.125%            | FL    | 90.00              | 360           | 161,099.76                          | 05/31/2009                 | 322.12               | 99,515.97                       |
| Group 2 | 1003811156  | 112,000.00                 | 9.375%            | AZ    | 80.00              | 360           | 111,920.49                          | 05/31/2009                 | (19.07)              | 100,468.45                      |
| Group 2 | 1003816053  | 276,250.00                 | 8.875%            | CA    | 85.00              | 360           | 276,250.00                          | 04/14/2009                 | 150.00               | 226,082.74                      |
| Group 2 | 1003817971  | 147,000.00                 | 8.875%            | CO    | 94.83              | 360           | 146,996.12                          | 05/31/2009                 | 1,338.17             | 89,954.05                       |
| Group 2 | 1003821387  | 630,000.00                 | 8.850%            | CA    | 90.00              | 360           | 629,999.62                          | 05/31/2009                 | 830.00               | 408,223.83                      |
| Group 2 | 1003824197  | 276,800.00                 | 9.125%            | CA    | 80.00              | 360           | 276,799.76                          | 07/08/2009                 | 255,382.45           | 255,382.45                      |
| Group 2 | 1003839154  | 552,000.00                 | 8.875%            | CA    | 80.00              | 360           | 552,000.00                          | 04/17/2009                 | (1,105.92)           | 197,973.55                      |
| Group 2 | 1003874472  | 352,000.00                 | 8.400%            | CA    | 80.00              | 360           | 352,000.00                          | 05/31/2009                 | 213.91               | 315,550.55                      |
| Group 2 | 1003919932  | 107,200.00                 | 7.425%            | WA    | 80.00              | 360           | 105,081.63                          | 06/16/2009                 | 110.00               | 110.00                          |
| Group 2 | 1003984647  | 450,000.00                 | 8.450%            | CA    | 90.00              | 360           | 450,000.00                          | 06/17/2009                 | 256.73               | 402,383.36                      |
| Group 2 | 1004009487  | 212,000.00                 | 8.050%            | MN    | 80.00              | 360           | 211,998.00                          | 05/31/2009                 | 71.49                | 133,221.58                      |
| Group 2 | 1004093901  | 582,300.00                 | 8.375%            | CA    | 90.00              | 360           | 580,828.29                          | 05/31/2009                 | (129.81)             | 257,421.03                      |
| Group 2 | 1004165012  | 159,200.00                 | 8.625%            | CA    | 80.00              | 360           | 159,200.00                          | 10/17/2008                 | (100.20)             | 145,540.64                      |
| Group 2 | 1004245873  | 396,000.00                 | 8.875%            | CA    | 80.00              | 360           | 395,997.81                          | 06/05/2009                 | 254.33               | 266,147.74                      |
| Group 2 | 1004257039  | 408,000.00                 | 9.125%            | CA    | 80.00              | 360           | 408,000.00                          | 05/31/2009                 | 77.00                | 162,927.93                      |
| Group 2 | 1004302187  | 192,600.00                 | 8.750%            | AZ    | 90.00              | 360           | 192,600.00                          | 07/01/2009                 | 150,417.70           | 150,417.70                      |
| Group 2 | 1004338586  | 460,000.00                 | 8.875%            | CA    | 80.00              | 360           | 459,999.77                          | 07/13/2009                 | 408,428.52           | 408,428.52                      |
| Group 2 | 1004363520  | 260,000.00                 | 8.625%            | CA    | 80.00              | 360           | 259,763.85                          | 02/26/2009                 | 17.84                | 164,903.11                      |
| Group 2 | 1004637183  | 696,000.00                 | 9.375%            | HI    | 80.00              | 360           | 695,677.66                          | 07/02/2009                 | 176,216.67           | 176,216.67                      |



**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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

| Group   | Loan Number | Original Principal Balance | Current Note Rate | State | LTV at Origination | Original Term | Liquidated or Ending Actual Balance | Liquidation Effective Date | Realized Loss/(Gain) | Cumulative Realized Loss/(Gain) |
|---------|-------------|----------------------------|-------------------|-------|--------------------|---------------|-------------------------------------|----------------------------|----------------------|---------------------------------|
| Group 3 | 0002221631  | 110,500.00                 | 8.600%            | AL    | 85.00              | 360           | 108,313.72                          | 07/01/2009                 | 35,712.66            | 35,712.66                       |
| Group 3 | 0002228267  | 68,000.00                  | 8.500%            | MI    | 80.00              | 360           | 67,211.93                           | 07/16/2009                 | 80,662.90            | 80,662.90                       |
| Group 3 | 1002897798  | 396,000.00                 | 8.000%            | NV    | 90.00              | 360           | 383,170.19                          | 02/26/2009                 | 100.00               | 302,430.35                      |
| Group 3 | 1003781768  | 76,790.00                  | 8.475%            | MN    | 73.13              | 360           | 74,665.07                           | 09/26/2008                 | (67.32)              | 20,022.22                       |
| Group 3 | 1003795405  | 376,000.00                 | 7.650%            | MA    | 81.73              | 360           | 376,000.00                          | 12/03/2008                 | 594.00               | 216,926.36                      |
| Group 3 | 1003811316  | 132,000.00                 | 8.575%            | NC    | 80.00              | 360           | 132,000.00                          | 06/22/2009                 | 499.20               | 41,295.52                       |
| Group 3 | 1003818872  | 468,000.00                 | 6.400%            | CA    | 90.00              | 360           | 468,000.00                          | 05/31/2009                 | 34.28                | 196,803.82                      |
| Group 3 | 1003888136  | 94,500.00                  | 8.825%            | IA    | 90.00              | 360           | 93,100.52                           | 06/25/2008                 | 100.00               | 47,119.29                       |
| Group 3 | 1003940855  | 620,000.00                 | 8.990%            | CA    | 80.00              | 360           | 619,835.40                          | 05/31/2009                 | (928.61)             | 241,162.65                      |
| Group 3 | 1004304540  | 200,000.00                 | 8.375%            | MA    | 80.00              | 360           | 199,926.79                          | 03/30/2009                 | 11.00                | 117,330.27                      |
| Group 3 | 1004318740  | 84,000.00                  | 7.900%            | MI    | 80.00              | 360           | 81,951.25                           | 04/30/2009                 | (465.64)             | 85,125.36                       |
| Group 3 | 1004337355  | 480,000.00                 | 8.250%            | CA    | 80.00              | 360           | 480,000.00                          | 07/10/2009                 | 162,836.75           | 162,836.75                      |
| Group 3 | 1004392133  | 84,000.00                  | 7.200%            | TX    | 80.00              | 360           | 81,222.93                           | 06/05/2009                 | 1,506.93             | 93,308.17                       |
| Group 3 | 1004640981  | 155,994.00                 | 9.850%            | FL    | 94.99              | 360           | 153,850.25                          | 06/10/2009                 | 231.45               | 126,156.51                      |
| Group 3 | 1004711155  | 105,472.00                 | 8.750%            | MI    | 80.00              | 360           | 104,029.62                          | 03/30/2009                 | (619.43)             | 76,950.13                       |

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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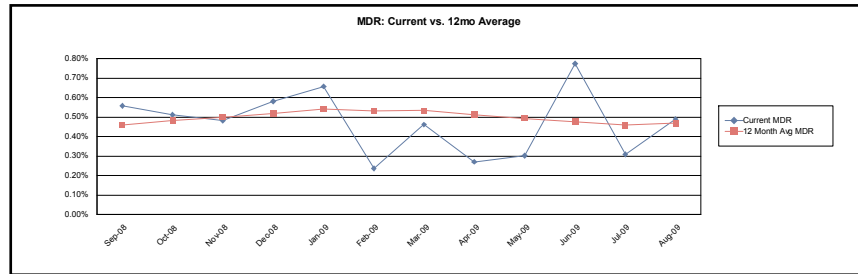
19-Aug-2009 1:11:53PM

**Realized Loss Report - Collateral**

**Summary**

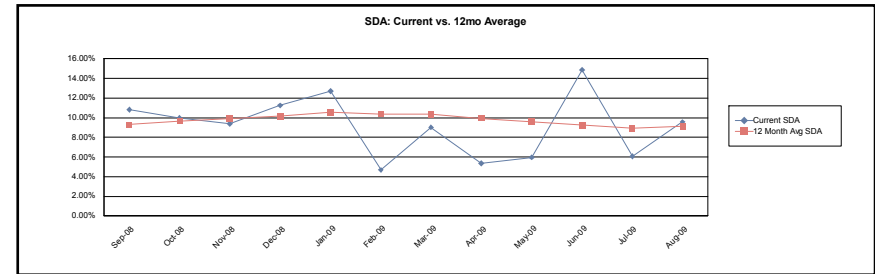
**MDR**

Current Month 0.491%  
 3 Month Average 0.525%  
 12 Month Average 0.470%



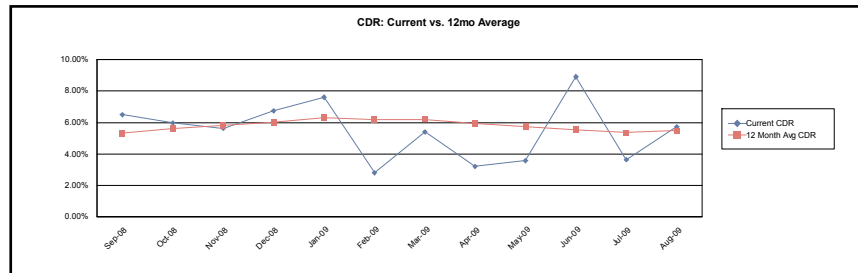
**SDA**

Current Month 9.554%  
 3 Month Average 10.163%  
 12 Month Average 9.135%



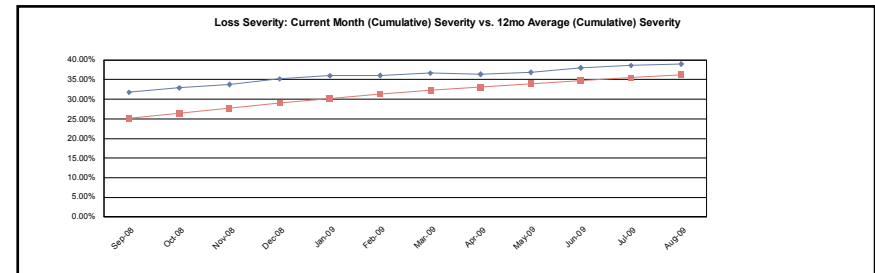
**CDR**

Current Month 5.732%  
 3 Month Average 6.098%  
 12 Month Average 5.481%



**Loss Severity**

Current Month (Cumulative) 39.006%  
 3 Month Average (Cumulative) 38.532%  
 12 Month Average (Cumulative) 35.929%



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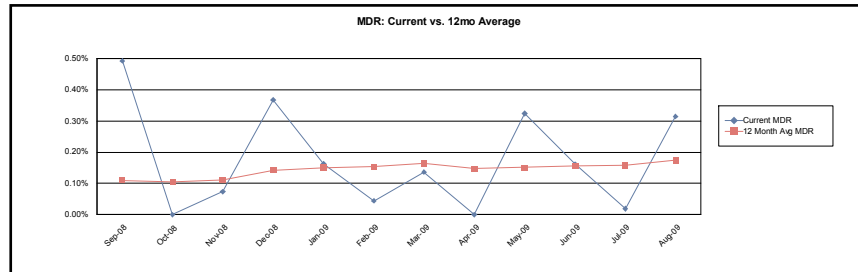
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**Realized Loss Report - Collateral**

**Group 1**

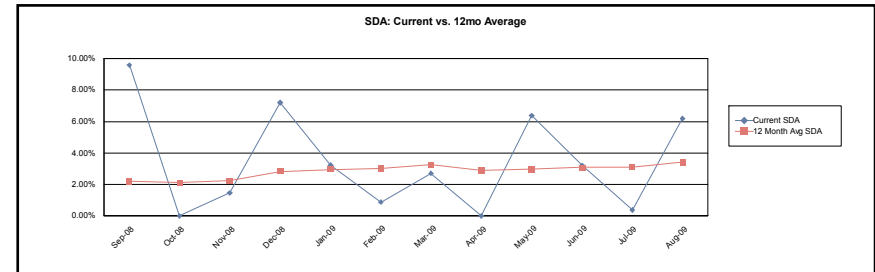
**MDR**

Current Month 0.315%  
 3 Month Average 0.165%  
 12 Month Average 0.175%



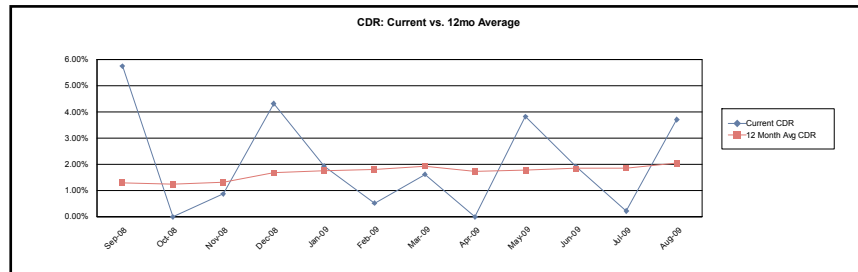
**SDA**

Current Month 6.192%  
 3 Month Average 3.259%  
 12 Month Average 3.438%



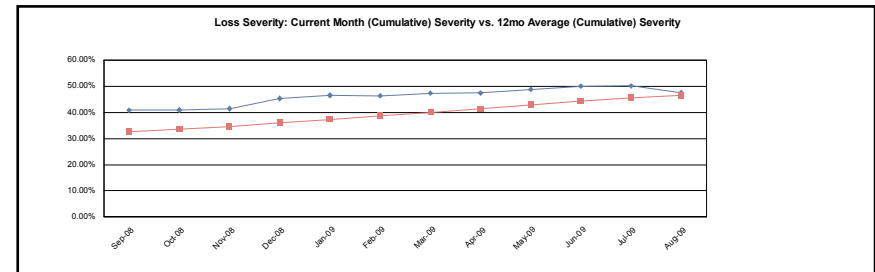
**CDR**

Current Month 3.715%  
 3 Month Average 1.955%  
 12 Month Average 2.063%



**Loss Severity**

Current Month (Cumulative) 47.577%  
 3 Month Average (Cumulative) 49.234%  
 12 Month Average (Cumulative) 46.045%



**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

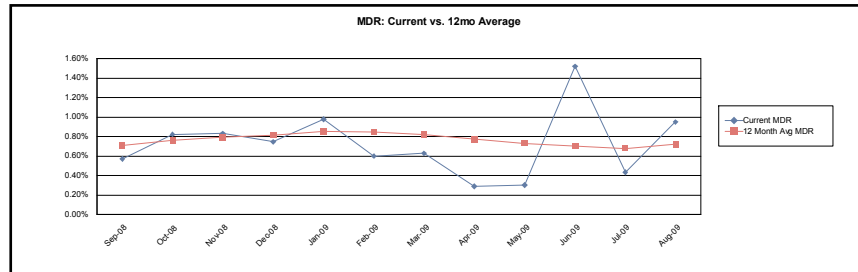
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**Realized Loss Report - Collateral**

**Group 2**

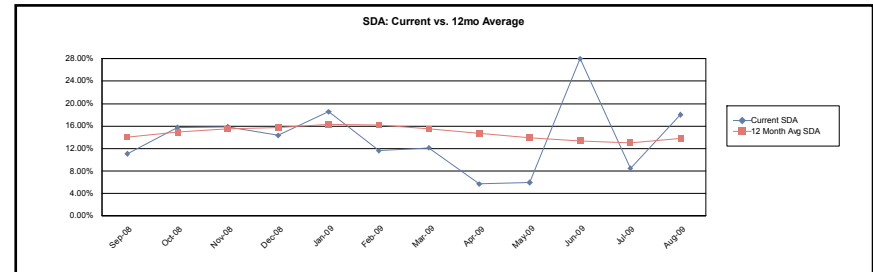
**MDR**

Current Month 0.950%  
 3 Month Average 0.969%  
 12 Month Average 0.723%



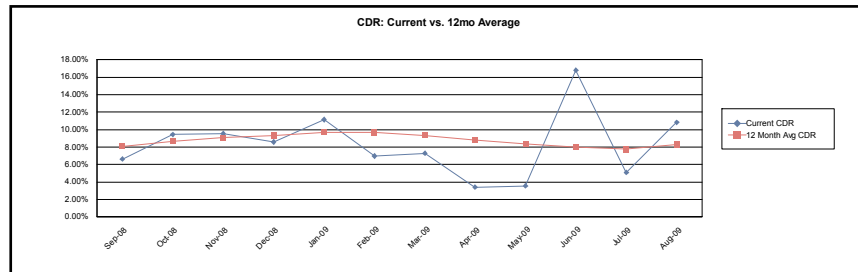
**SDA**

Current Month 18.040%  
 3 Month Average 18.185%  
 12 Month Average 13.800%



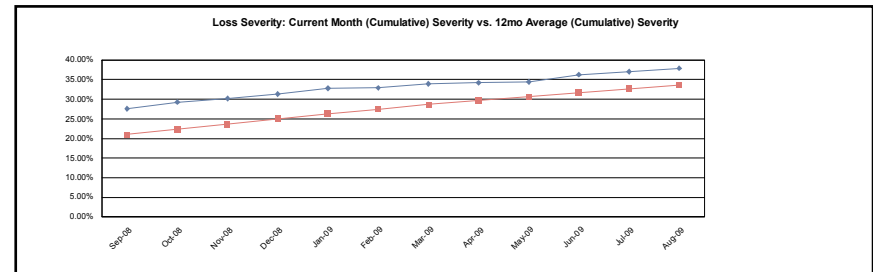
**CDR**

Current Month 10.824%  
 3 Month Average 10.911%  
 12 Month Average 8.280%



**Loss Severity**

Current Month (Cumulative) 37.928%  
 3 Month Average (Cumulative) 37.077%  
 12 Month Average (Cumulative) 33.157%



**Carrington Mortgage Loan Trust**  
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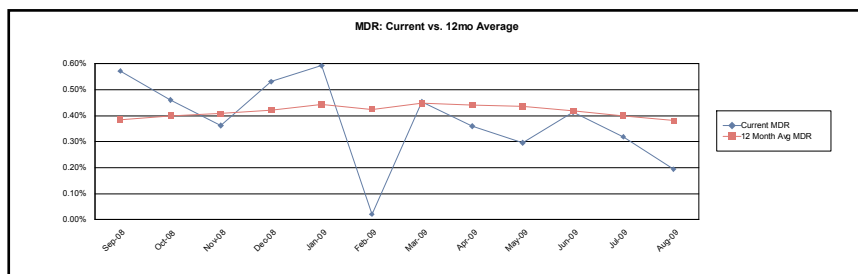
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**Realized Loss Report - Collateral**

**Group 3**

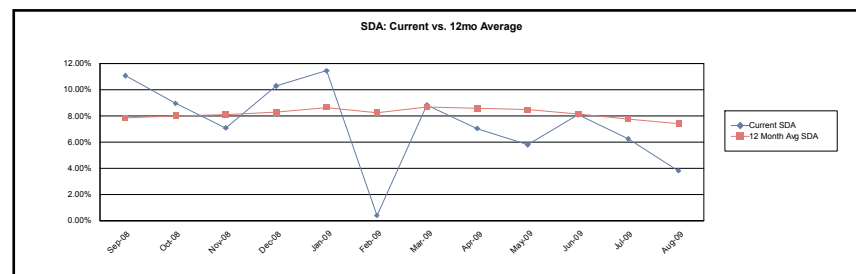
**MDR**

Current Month 0.194%  
 3 Month Average 0.309%  
 12 Month Average 0.381%



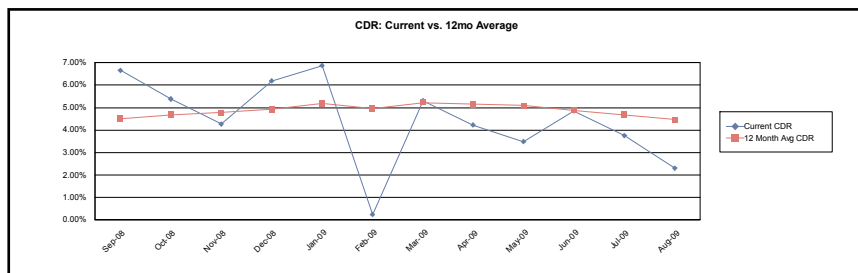
**SDA**

Current Month 3.840%  
 3 Month Average 6.065%  
 12 Month Average 7.441%



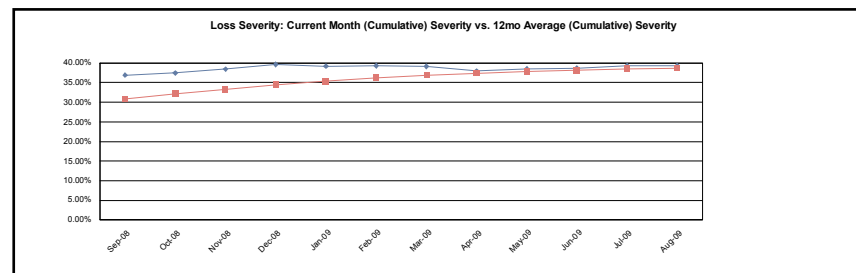
**CDR**

Current Month 2.304%  
 3 Month Average 3.639%  
 12 Month Average 4.464%



**Loss Severity**

Current Month (Cumulative) 39.341%  
 3 Month Average (Cumulative) 39.122%  
 12 Month Average (Cumulative) 38.668%



**Calculation Methodology:**

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

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

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

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

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**Prepayment Detail - Prepayments during Current Period**

| Summary |                    |                            |                           |                   |                            |                           |                    |                            |                           |                  |                            |                           |                    |
|---------|--------------------|----------------------------|---------------------------|-------------------|----------------------------|---------------------------|--------------------|----------------------------|---------------------------|------------------|----------------------------|---------------------------|--------------------|
|         | Loans Paid in Full |                            |                           | Repurchased Loans |                            |                           | Substitution Loans |                            |                           | Liquidated Loans |                            |                           | Curtailments       |
|         | Count              | Original Principal Balance | Current Scheduled Balance | Count             | Original Principal Balance | Current Scheduled Balance | Count              | Original Principal Balance | Current Scheduled Balance | Count            | Original Principal Balance | Current Scheduled Balance | Curtailment Amount |
| Group 1 | 1                  | 99,000.00                  | 96,112.30                 | 0                 | 0.00                       | 0.00                      | 0                  | 0.00                       | 0.00                      | 1                | 425,000.00                 | 406,627.48                | (1,747.80)         |
| Group 2 | 1                  | 114,300.00                 | 111,125.31                | 0                 | 0.00                       | 0.00                      | 0                  | 0.00                       | 0.00                      | 8                | 2,544,600.00               | 2,542,081.16              | (140,348.64)       |
| Group 3 | 5                  | 657,750.00                 | 640,008.80                | 0                 | 0.00                       | 0.00                      | 0                  | 0.00                       | 0.00                      | 3                | 658,500.00                 | 655,525.65                | (167,145.15)       |
| Total   | 7                  | 871,050.00                 | 847,246.41                | 0                 | 0.00                       | 0.00                      | 0                  | 0.00                       | 0.00                      | 12               | 3,628,100.00               | 3,604,234.29              | (309,241.59)       |

**Prepayment Loan Detail - Prepayments during Current Period**

| Group   | Loan Number | State | LTV at Origination | First Payment Date | Original Principal Balance | Prepayment Amount | PIF Type          | Months Delinquent | Current Loan Rate | Original Term | Seasoning |
|---------|-------------|-------|--------------------|--------------------|----------------------------|-------------------|-------------------|-------------------|-------------------|---------------|-----------|
| Group 1 | 1003850229  | AL    | 79.20              | 01-Dec-2005        | 99,000.00                  | 96,035.21         | Loan Paid in Full | (1)               | 8.850%            | 360           | 44        |
| Group 1 | 1003967826  | NJ    | 78.70              | 01-Dec-2005        | 425,000.00                 | 406,155.38        | Liquidation       | 18                | 6.700%            | 360           | 44        |
| Group 2 | 1003005358  | FL    | 80.00              | 01-Oct-2005        | 227,200.00                 | 227,121.63        | Liquidation       | 3                 | 7.375%            | 360           | 46        |
| Group 2 | 1003310606  | CA    | 80.00              | 01-Nov-2005        | 155,200.00                 | 154,130.17        | Liquidation       | 19                | 8.625%            | 360           | 45        |
| Group 2 | 1003624885  | AZ    | 80.00              | 01-Nov-2005        | 184,800.00                 | 183,752.17        | Liquidation       | 18                | 7.875%            | 360           | 45        |
| Group 2 | 1003755001  | NJ    | 90.00              | 01-Nov-2005        | 114,300.00                 | 111,037.64        | Loan Paid in Full | 0                 | 8.990%            | 360           | 45        |
| Group 2 | 1003768952  | CA    | 80.00              | 01-Nov-2005        | 352,000.00                 | 352,000.00        | Liquidation       | 19                | 9.125%            | 360           | 45        |
| Group 2 | 1003824197  | CA    | 80.00              | 01-Nov-2005        | 276,800.00                 | 276,799.76        | Liquidation       | 21                | 9.125%            | 360           | 45        |
| Group 2 | 1004302187  | AZ    | 90.00              | 01-Jan-2006        | 192,600.00                 | 192,600.00        | Liquidation       | 24                | 8.750%            | 360           | 43        |
| Group 2 | 1004338586  | CA    | 80.00              | 01-Dec-2005        | 460,000.00                 | 459,999.77        | Liquidation       | 21                | 8.875%            | 360           | 44        |
| Group 2 | 1004637183  | HI    | 80.00              | 01-Jan-2006        | 696,000.00                 | 695,677.66        | Liquidation       | 18                | 9.375%            | 360           | 43        |
| Group 3 | 0002221631  | AL    | 85.00              | 01-Nov-2005        | 110,500.00                 | 108,313.72        | Liquidation       | 24                | 8.600%            | 360           | 45        |
| Group 3 | 0002228267  | MI    | 80.00              | 01-Nov-2005        | 68,000.00                  | 67,211.93         | Liquidation       | 37                | 8.500%            | 360           | 45        |
| Group 3 | 1003734533  | WI    | 70.00              | 01-Nov-2005        | 99,400.00                  | 96,256.66         | Loan Paid in Full | 0                 | 8.650%            | 360           | 45        |
| Group 3 | 1003793363  | OK    | 82.94              | 01-Nov-2005        | 211,100.00                 | 209,330.75        | Loan Paid in Full | 0                 | 7.750%            | 360           | 45        |
| Group 3 | 1004297228  | IL    | 79.53              | 01-Dec-2005        | 171,000.00                 | 164,948.20        | Loan Paid in Full | 0                 | 7.875%            | 360           | 44        |
| Group 3 | 1004337355  | CA    | 80.00              | 01-Jan-2006        | 480,000.00                 | 480,000.00        | Liquidation       | 19                | 8.250%            | 360           | 43        |
| Group 3 | 1004493514  | TN    | 80.00              | 01-Jan-2006        | 110,800.00                 | 105,790.41        | Loan Paid in Full | 0                 | 7.500%            | 360           | 43        |
| Group 3 | 1004784978  | OH    | 85.00              | 01-Jan-2006        | 65,450.00                  | 63,070.70         | Loan Paid in Full | 0                 | 7.588%            | 360           | 43        |

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**Prepayment Penalty Detail - Prepayment Penalty Paid during Current Period**

| Summary | Loan Count | Prior Balance | Prepayment Penalty Amount | Prepayment Penalty Waived |
|---------|------------|---------------|---------------------------|---------------------------|
| Group 1 | 0          | 0.00          | 0.00                      | 0.00                      |
| Group 2 | 0          | 0.00          | 0.00                      | 0.00                      |
| Group 3 | 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 0.564%  
3 Month Average 0.660%  
12 Month Average 0.896%

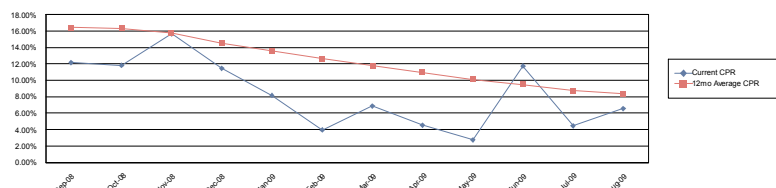
**CPR**

Current Month 6.564%  
3 Month Average 7.592%  
12 Month Average 8.351%

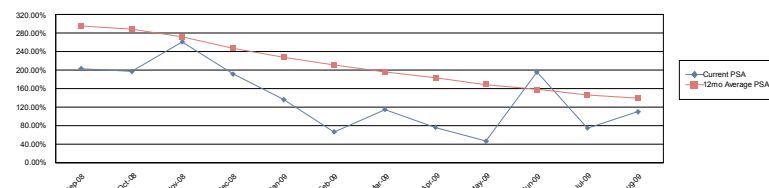
**PSA**

Current Month 109.400%  
3 Month Average 126.525%  
12 Month Average 139.188%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average



**Group 1**

**SMM**

Current Month 0.388%  
3 Month Average 0.391%  
12 Month Average 0.562%

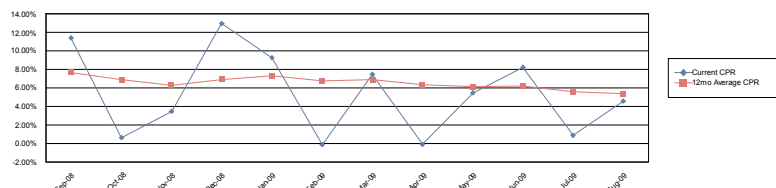
**CPR**

Current Month 4.559%  
3 Month Average 4.546%  
12 Month Average 5.333%

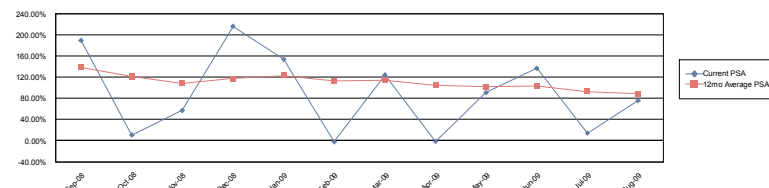
**PSA**

Current Month 75.989%  
3 Month Average 75.769%  
12 Month Average 88.885%

CPR: Current vs 12mo Average



PSA: Current vs. 12mo Average





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**Prepayment Rates**

**Group 2**

**SMM**

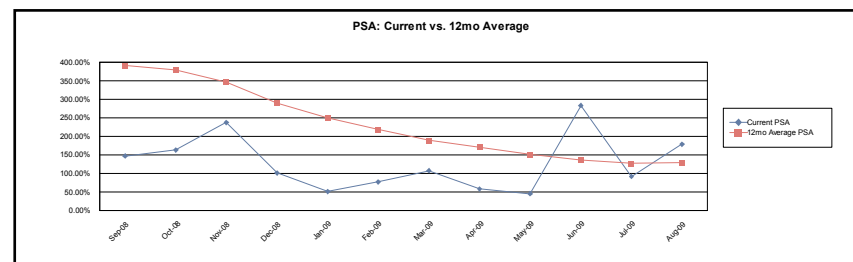
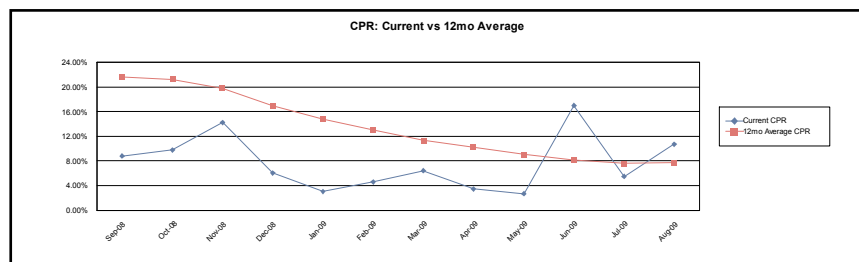
Current Month 0.940%  
3 Month Average 0.982%  
12 Month Average 0.919%

**CPR**

Current Month 10.710%  
3 Month Average 11.059%  
12 Month Average 7.688%

**PSA**

Current Month 178.493%  
3 Month Average 184.312%  
12 Month Average 128.141%



**Group 3**

**SMM**

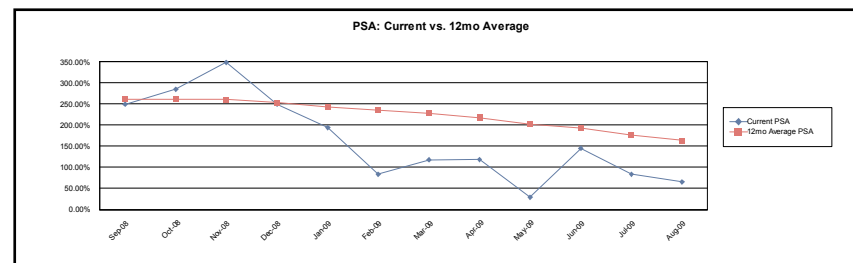
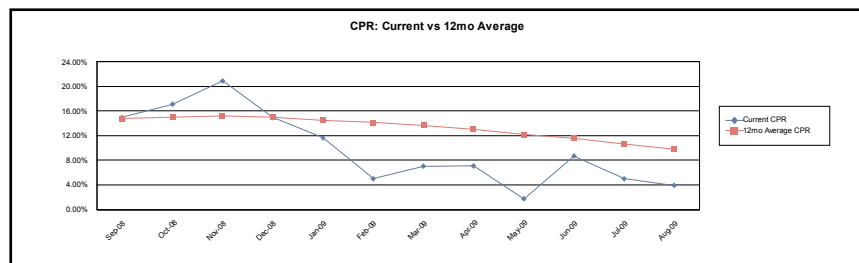
Current Month 0.334%  
3 Month Average 0.506%  
12 Month Average 1.001%

**CPR**

Current Month 3.936%  
3 Month Average 5.885%  
12 Month Average 9.837%

**PSA**

Current Month 65.598%  
3 Month Average 98.091%  
12 Month Average 163.946%



**Calculation Methodology:**

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

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

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

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

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**Modification Summary**

|   | Loan Count<br>(Numerator) | Loan Count<br>(Denominator) | Loan<br>Count % | Current Scheduled<br>Balance<br>(Numerator) | Current Scheduled<br>Balance<br>(Denominator) | Current<br>Scheduled<br>Balance % |
|---|---------------------------|-----------------------------|-----------------|---|---|-----------------------------------|
| Number of loans modified within the past 12 months that are currently delinquent (against the total number of loans delinquent within the deal) | 631                       | 1,501                       | 42.039%         | 164,258,993.82                              | 358,479,104.43                                | 45.821%                           |
| Number of modified loans that have passed the loan modification performance test (against the total number of modified loans)                   | 997                       | 1,702                       | 58.578%         | 214,564,199.58                              | 399,746,918.34                                | 53.675%                           |
| Number of loans modified in the current cycle (against the number of loans within the deal)   | 39                        | 3,517                       | 1.109%          | 10,334,634.16                               | 729,843,922.23                                | 1.416%                            |
| Number of modified loans (against the total number of loans within the deal)  | 1,702                     | 3,517                       | 48.394%         | 399,746,918.34                              | 729,843,922.23                                | 54.772%                           |
| Number of loans modified within the last 12 months (against the total number of modified loans within the deal)                                 | 1,557                     | 1,702                       | 91.481%         | 359,439,924.65                              | 399,746,918.34                                | 89.917%                           |
| Number of loans modified within the last 12 months (against the total number of loans within the deal)  | 1,557                     | 3,517                       | 44.271%         | 359,439,924.65                              | 729,843,922.23                                | 49.249%                           |
| Number of modified loans that are not currently delinquent after the modification (against the number of modified loans within the deal)        | 997                       | 1,702                       | 58.578%         | 214,564,199.58                              | 399,746,918.34                                | 53.675%                           |
| Number of loans modified in the current cycle that are not currently delinquent (against the number of loans modified in the current cycle)     | 39                        | 39                          | 100.000%        | 10,334,634.16                               | 10,334,634.16                                 | 100.000%                          |
| Number of loans modified in the current cycle that are currently delinquent (against the number of loans modified in the current cycle)         | 0                         | 39                          | 0.000%          | 0.00  | 10,334,634.16                                 | 0.000%                            |
| Number of modified loans that were not delinquent at the time of the modification (against the number of loans modified within the deal)        | 742                       | 1,702                       | 43.596%         | 164,293,043.17                              | 399,746,918.34                                | 41.099%                           |
| Number of modified loans that were delinquent at the time of the modification (against the total number of loans modified within the deal)      | 960                       | 1,702                       | 56.404%         | 235,453,875.17                              | 399,746,918.34                                | 58.901%                           |

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

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

This summary excludes inactive loans.

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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**Modification Detail**

| Modification Detail Summary |            |                            |                           |                    |                                  |                   |            |                            |                           |                    |                                  |                   |
|-----------------------------|------------|----------------------------|---------------------------|--------------------|----------------------------------|-------------------|------------|----------------------------|---------------------------|--------------------|----------------------------------|-------------------|
| Groups                      | Current    |                            |                           |                    |                                  |                   | Cumulative |                            |                           |                    |                                  |                   |
|                             | Loan Count | Original Principal Balance | Current Scheduled Balance | Capitalized Amount | Capitalized Reimbursement Amount | Total Forgiveness | Loan Count | Original Principal Balance | Current Scheduled Balance | Capitalized Amount | Capitalized Reimbursement Amount | Total Forgiveness |
| Group 1                     | 5          | 848,533.00                 | 828,709.64                | 10,816.65          | 0.00                             | 0.00              | 248        | 41,968,629.80              | 41,713,709.26             | 280,731.01         | 0.00                             | 0.00              |
| Group 2                     | 9          | 3,115,720.00               | 3,337,520.78              | 144,719.91         | 0.00                             | 0.00              | 543        | 158,541,459.00             | 163,206,435.50            | 1,174,328.23       | 0.00                             | 0.00              |
| Group 3                     | 25         | 6,009,247.00               | 6,168,403.74              | 174,585.75         | 0.00                             | 0.00              | 921        | 192,851,115.19             | 194,826,773.58            | 1,537,353.68       | 0.00                             | 0.00              |
| Total                       | 39         | 9,973,500.00               | 10,334,634.16             | 330,122.31         | 0.00                             | 0.00              | 1,712      | 393,361,203.99             | 399,746,918.34            | 2,992,412.92       | 0.00                             | 0.00              |

| Current Month Modification Detail |                                    |                                |  |                      |                                    |          |                            |             |                  |                  |                   |                  |                   |                 |                      |
|-----------------------------------|------------------------------------|--------------------------------|--|----------------------|------------------------------------|----------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance  | Mod Apr Date/Mod<br>Effective Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |          | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                    |                                    |                                |  |                      |                                    |          |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002019674                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 2                          | No Action   | 04/01/2009       | 6.250            | 726.55            | 09/01/2035       | *                 | *               | 112,104.13           |
| 118,000.00                        | 08/01/2009                         | 2,698.23                       | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 603.51            | 09/01/2045       | *                 | *               | 115,278.94           |
| 1002968630                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 9.600            | 521.90            | 11/01/2035       | *                 | *               | 59,977.38            |
| 61,533.00                         | 08/01/2009                         | 458.53                         | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 315.69            | 11/01/2045       | *                 | *               | 60,390.92            |
| 1003829664                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 6.900            | 2,311.69          | 11/01/2035       | *                 | *               | 336,205.53           |
| 351,000.00                        | 08/01/2009                         | 2,111.33                       | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 1,767.17          | 11/01/2045       | *                 | *               | 338,065.07           |
| 1004086134                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 3                          | No Action   | 03/01/2009       | 6.500            | 1,183.76          | 12/01/2035       | *                 | *               | 179,109.82           |
| 182,000.00                        | 08/01/2009                         | 4,868.02                       | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 1,094.11          | 12/01/2035       | *                 | *               | 184,763.28           |
| 1004301311                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 6.300            | 841.81            | 12/01/2035       | *                 | *               | 129,466.10           |
| 136,000.00                        | 08/01/2009                         | 680.54                         | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 680.15            | 12/01/2045       | *                 | *               | 130,211.43           |
| <b>Group 2</b>                    |                                    |                                |  |                      |                                    |          |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003497923                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 2                          | No Action   | 04/01/2009       | 5.500            | 2,934.38          | 10/01/2035       | *                 | *               | 488,608.18           |
| 480,000.00                        | 08/01/2009                         | 9,000.37                       | 0.00                                     | *                    | 2                                  | Post Mod | (1)                        | No Action   | 09/01/2009       | 5.375            | 2,231.01          | 10/01/2045       | *                 | *               | 500,037.40           |
| 1003708116                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 5                          | No Action   | 01/01/2009       | 6.850            | 1,612.27          | 11/01/2035       | *                 | *               | 235,692.90           |
| 240,000.00                        | 08/01/2009                         | 11,330.73                      | 0.00                                     | *                    | 3                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.000            | 896.83            | 11/01/2045       | *                 | *               | 248,703.35           |
| 1003807330                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 4                          | No Action   | 02/01/2009       | 6.500            | 2,026.48          | 11/01/2035       | *                 | *               | 374,118.98           |
| 345,000.00                        | 08/01/2009                         | 15,083.53                      | 0.00                                     | *                    | 2                                  | Post Mod | (1)                        | No Action   | 09/01/2009       | 5.000            | 904.63            | 11/01/2035       | *                 | *               | 389,202.51           |
| 1003824008                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 6                          | Foreclosure | 12/01/2008       | 6.000            | 1,838.37          | 10/01/2035       | *                 | *               | 291,263.34           |
| 292,000.00                        | 08/01/2009                         | 11,165.78                      | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 1,063.76          | 10/01/2045       | *                 | *               | 304,898.54           |
| 1003827586                        | 08/19/2009                         |                                |  |                      |                                    | Pre Mod  | 1                          | No Action   | 05/01/2009       | 6.800            | 2,812.94          | 10/01/2035       | *                 | *               | 412,652.07           |
| 391,920.00                        | 08/01/2009                         | 7,031.07                       | 0.00                                     | *                    | 2                                  | Post Mod | (1)                        | No Action   | 09/01/2009       | 5.375            | 1,412.21          | 10/01/2045       | *                 | *               | 420,888.77           |

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| Current Month Modification Detail |   |                                |  |                      |                                    |          |                            |             |                  |                  |                   |                  |                   |                 |                      |
|-----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance  | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |          | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                    |   |                                |  |                      |                                    |          |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003892844                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 1                          | Bankruptcy  | 05/01/2009       | 7.175            | 1,952.91          | 11/01/2035       | *                 | *               | 276,967.48           |
| 278,000.00                        | 08/01/2009                                | 5,131.89                       | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | Bankruptcy  | 08/01/2009       | 5.000            | 1,407.56          | 11/01/2045       | *                 | *               | 282,458.15           |
| 1003950120                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 06/01/2009       | 6.000            | 1,810.94          | 11/01/2035       | *                 | *               | 287,291.57           |
| 290,800.00                        | 08/01/2009                                | 5,005.95                       | 0.00                                     | *                    | 3                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 1,382.48          | 11/01/2045       | *                 | *               | 291,173.47           |
| 1004088409                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 17                         | Foreclosure | 01/01/2008       | 7.625            | 2,802.19          | 12/01/2035       | *                 | *               | 441,000.00           |
| 441,000.00                        | 08/01/2009                                | 68,006.66                      | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.000            | 1,668.33          | 12/01/2035       | *                 | *               | 509,006.66           |
| 1004130032                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 4                          | No Action   | 02/01/2009       | 6.500            | 2,048.52          | 12/01/2035       | *                 | *               | 378,188.00           |
| 357,000.00                        | 08/01/2009                                | 12,963.93                      | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 6.000            | 1,955.76          | 12/01/2035       | *                 | *               | 391,151.93           |
| <b>Group 3</b>                    |   |                                |  |                      |                                    |          |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002221425                        | 07/21/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 06/01/2009       | 5.000            | 493.15            | 10/01/2045       | 7,305.00          | 10/01/2035      | 106,346.51           |
| 89,250.00                         | 08/01/2009                                | 9,243.24                       | 0.00                                     | *                    | 3                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.000            | 490.82            | 10/01/2045       | 9,243.24          | 10/01/2035      | 107,656.60           |
| 0002242652                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 06/01/2009       | 9.450            | 840.68            | 11/01/2035       | *                 | *               | 97,800.77            |
| 94,500.00                         | 08/01/2009                                | 7,078.71                       | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 8.500            | 833.47            | 11/01/2035       | *                 | *               | 104,929.24           |
| 0002247161                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 6.500            | 1,102.42          | 11/01/2035       | *                 | *               | 166,604.36           |
| 171,175.00                        | 08/01/2009                                | 903.52                         | 0.00                                     | *                    | 2                                  | Post Mod | (1)                        | No Action   | 09/01/2009       | 5.000            | 835.05            | 11/01/2045       | *                 | *               | 167,358.26           |
| 1003161278                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 5                          | No Action   | 01/01/2009       | 6.750            | 2,001.71          | 09/01/2035       | *                 | *               | 294,714.85           |
| 289,000.00                        | 08/01/2009                                | 12,776.04                      | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 1,620.87          | 09/01/2045       | *                 | *               | 309,612.19           |
| 1003198783                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 2                          | No Action   | 04/01/2009       | 7.500            | 2,205.07          | 12/01/2035       | *                 | *               | 303,857.90           |
| 316,000.00                        | 08/01/2009                                | 10,669.22                      | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.000            | 1,570.10          | 12/01/2045       | *                 | *               | 315,331.46           |
| 1003500447                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 7.250            | 1,289.40          | 10/01/2035       | *                 | *               | 181,412.65           |
| 187,000.00                        | 08/01/2009                                | 1,097.20                       | 0.00                                     | *                    | 2                                  | Post Mod | (1)                        | No Action   | 09/01/2009       | 5.375            | 955.04            | 10/01/2045       | *                 | *               | 182,295.47           |
| 1003532500                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 6.050            | 2,891.01          | 10/01/2035       | *                 | *               | 455,798.54           |
| 461,250.00                        | 08/01/2009                                | 2,300.96                       | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 2,265.51          | 10/01/2045       | *                 | *               | 458,365.31           |
| 1003556324                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | Bankruptcy  | 06/01/2009       | 7.750            | 505.86            | 10/01/2035       | *                 | *               | 68,017.29            |
| 70,997.00                         | 08/01/2009                                | 1,655.84                       | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | Bankruptcy  | 08/01/2009       | 6.500            | 462.46            | 10/01/2035       | *                 | *               | 69,720.66            |
| 1003596932                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 3                          | No Action   | 03/01/2009       | 6.950            | 463.98            | 10/01/2035       | *                 | *               | 67,118.97            |
| 68,000.00                         | 08/01/2009                                | 2,890.60                       | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 6.000            | 444.22            | 10/01/2035       | *                 | *               | 70,287.06            |
| 1003600357                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 1                          | No Action   | 05/01/2009       | 8.000            | 2,575.94          | 10/01/2035       | *                 | *               | 338,743.62           |
| 352,000.00                        | 08/01/2009                                | 6,787.43                       | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 6.250            | 2,014.85          | 10/01/2045       | *                 | *               | 346,261.13           |
| 1003600749                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 06/01/2009       | 6.250            | 642.22            | 10/01/2035       | *                 | *               | 99,274.50            |
| 103,000.00                        | 08/01/2009                                | 1,047.05                       | 0.00                                     | *                    | 2                                  | Post Mod | (1)                        | No Action   | 09/01/2009       | 6.000            | 634.77            | 10/01/2035       | *                 | *               | 100,438.02           |
| 1003608279                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 7                          | No Action   | 11/01/2008       | 7.500            | 777.99            | 10/01/2035       | *                 | *               | 106,989.27           |
| 108,000.00                        | 08/01/2009                                | 6,226.96                       | 0.00                                     | *                    | 1                                  | Post Mod | (1)                        | No Action   | 09/01/2009       | 5.000            | 568.77            | 10/01/2045       | *                 | *               | 114,043.02           |
| 1003614306                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 7.750            | 1,938.20          | 10/01/2035       | *                 | *               | 260,607.09           |
| 263,000.00                        | 08/01/2009                                | 1,684.72                       | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 1,372.40          | 10/01/2045       | *                 | *               | 262,348.87           |

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| Current Month Modification Detail |   |                                |  |                      |                                    |          |                            |             |                  |                  |                   |                  |                   |                 |                      |
|-----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance  | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |          | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                    |   |                                |  |                      |                                    |          |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003645595                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 4                          | No Action   | 02/01/2009       | 7.250            | 517.32            | 10/01/2035       | *                 | *               | 72,861.43            |
| 70,550.00                         | 08/01/2009                                | 3,088.28                       | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 6.000            | 481.77            | 10/01/2035       | *                 | *               | 76,228.26            |
| 1003661022                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 7.750            | 3,573.39          | 10/01/2035       | *                 | *               | 480,473.36           |
| 484,500.00                        | 08/01/2009                                | 3,114.83                       | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 2,098.76          | 10/01/2045       | *                 | *               | 483,755.13           |
| 1003672797                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 3                          | No Action   | 03/01/2009       | 7.250            | 797.03            | 11/01/2035       | *                 | *               | 112,257.21           |
| 114,300.00                        | 08/01/2009                                | 4,314.26                       | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.000            | 583.34            | 11/01/2045       | *                 | *               | 117,059.71           |
| 1003702345                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 7                          | No Action   | 11/01/2008       | 5.700            | 3,174.17          | 10/01/2035       | *                 | *               | 518,009.39           |
| 495,000.00                        | 08/01/2009                                | 35,417.31                      | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 2,925.71          | 10/01/2045       | *                 | *               | 559,280.69           |
| 1003767828                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 7.250            | 865.83            | 10/01/2035       | *                 | *               | 121,817.97           |
| 124,950.00                        | 08/01/2009                                | 736.76                         | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 609.51            | 10/01/2045       | *                 | *               | 122,596.56           |
| 1003779717                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 4                          | No Action   | 02/01/2009       | 5.750            | 1,985.96          | 11/01/2035       | *                 | *               | 322,952.44           |
| 337,025.00                        | 08/01/2009                                | 10,030.98                      | 0.00                                     | *                    | 2                                  | Post Mod | (1)                        | No Action   | 09/01/2009       | 4.875            | 1,643.93          | 11/01/2045       | *                 | *               | 335,290.07           |
| 1003923712                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 1                          | No Action   | 05/01/2009       | 6.600            | 2,970.00          | 10/01/2035       | *                 | *               | 539,844.84           |
| 540,000.00                        | 08/01/2009                                | 5,938.31                       | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 2,852.98          | 10/01/2045       | *                 | *               | 545,376.52           |
| 1003937752                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 10                         | No Action   | 08/01/2008       | 8.000            | 960.00            | 10/01/2035       | *                 | *               | 144,000.00           |
| 144,000.00                        | 08/01/2009                                | 11,273.00                      | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 655.18            | 10/01/2035       | *                 | *               | 155,273.00           |
| 1003939199                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 6                          | No Action   | 12/01/2008       | 8.125            | 2,255.28          | 11/01/2035       | *                 | *               | 333,088.22           |
| 340,000.00                        | 08/01/2009                                | 19,366.79                      | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 1,321.37          | 11/01/2035       | *                 | *               | 352,455.01           |
| 1004171185                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 0                          | No Action   | 07/01/2009       | 7.625            | 2,538.45          | 11/01/2035       | *                 | *               | 399,493.34           |
| 399,500.00                        | 08/01/2009                                | 0.00                           | 0.00                                     | *                    | 1                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 5.375            | 2,086.72          | 11/01/2045       | *                 | *               | 399,196.02           |
| 1004359474                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 2                          | No Action   | 04/01/2009       | 6.500            | 1,958.36          | 11/01/2035       | *                 | *               | 295,958.53           |
| 297,000.00                        | 08/01/2009                                | 6,431.47                       | 0.00                                     | *                    | 2                                  | Post Mod | (1)                        | No Action   | 09/01/2009       | 5.000            | 1,512.64          | 11/01/2045       | *                 | *               | 303,545.13           |
| 1004372967                        | 08/19/2009                                |                                |  |                      |                                    | Pre Mod  | 8                          | Foreclosure | 10/01/2008       | 8.900            | 808.81            | 12/01/2035       | *                 | *               | 98,952.69            |
| 89,250.00                         | 08/01/2009                                | 10,512.27                      | 0.00                                     | *                    | 2                                  | Post Mod | 0                          | No Action   | 08/01/2009       | 6.500            | 725.89            | 12/01/2035       | *                 | *               | 109,700.35           |

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

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

\* This data is currently not provided for reporting.

| Historical Modification Detail   |   |                                |  |                      |                                    |  |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|--|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |  | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |  |                            |             |                  |                  |                   |                  |                   |                 |                      |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002178147                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.500            | 1,191.64          | 10/01/2035       | *                 | *               | 164,606.84           |
| 170,425.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,010.36          | 10/01/2035       | *                 | *               | 169,115.29           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,010.36          | 10/01/2035       | N/A               | N/A             | 168,734.94           |
| 0002192901                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.250            | 1,501.86          | 10/01/2035       | *                 | *               | 234,502.83           |
| 243,920.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 5.675            | 1,496.68          | 10/01/2035       | *                 | *               | 247,205.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.675            | 1,496.68          | 10/01/2035       | N/A               | N/A             | 244,879.06           |
| 0002197647                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 08/01/2008       | 5.990            | 875.91            | 10/01/2035       | *                 | *               | 138,617.55           |
| 146,250.00                       | 05/01/2009                                | 11,281.94                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.990            | 852.61            | 10/01/2035       | *                 | 10/01/2035      | 151,418.39           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.990            | 852.61            | 10/01/2035       | N/A               | N/A             | 151,126.60           |
| 0002198020                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.575            | 364.51            | 10/01/2035       | *                 | *               | 50,178.55            |
| 51,750.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.100            | 363.26            | 10/01/2035       | *                 | *               | 52,207.11            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 7.100            | 363.26            | 10/01/2035       | N/A               | N/A             | 51,812.05            |
| 0002198294                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 6.000            | 677.50            | 10/01/2035       | *                 | *               | 108,134.11           |
| 113,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.000            | 622.91            | 10/01/2035       | *                 | *               | 110,700.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 622.91            | 10/01/2035       | N/A               | N/A             | 110,350.21           |
| 0002198770                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.825            | 563.16            | 10/01/2035       | *                 | *               | 69,180.76            |
| 71,100.00                        | 05/01/2009                                | 1,527.49                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 467.48            | 10/01/2035       | *                 | *               | 70,731.96            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 467.48            | 10/01/2035       | N/A               | N/A             | 70,477.54            |
| 0002198914                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 03/01/2008       | 7.400            | 692.38            | 10/01/2035       | *                 | *               | 96,958.55            |
| 100,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.000            | 696.95            | 10/01/2035       | *                 | *               | 111,554.73           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 696.95            | 10/01/2035       | N/A               | N/A             | 110,276.81           |
| 0002199527                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 6.250            | 1,502.35          | 10/01/2035       | *                 | *               | 234,017.16           |
| 244,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.250            | 1,594.57          | 10/01/2035       | *                 | *               | 248,079.77           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.250            | 1,594.57          | 10/01/2035       | N/A               | N/A             | 246,241.04           |
| 0002199630                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 6.250            | 954.37            | 09/01/2035       | *                 | *               | 148,960.47           |
| 155,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.125            | 958.73            | 09/01/2035       | *                 | *               | 151,373.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.125            | 958.73            | 09/01/2035       | N/A               | N/A             | 149,663.75           |
| 0002203552                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 04/01/2009       | 6.240            | 753.96            | 10/01/2030       | *                 | *               | 106,418.63           |
| 114,400.00                       | 07/01/2009                                | 1,979.50                       | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2009       | 5.000            | 692.01            | 10/01/2030       | *                 | *               | 108,557.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 692.01            | 10/01/2030       | N/A               | N/A             | 108,317.81           |
| 0002206437                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 7.400            | 1,500.74          | 10/01/2035       | *                 | *               | 209,746.54           |
| 216,750.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,324.76          | 10/01/2035       | *                 | *               | 221,987.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,324.76          | 10/01/2035       | N/A               | N/A             | 221,243.88           |
| 0002209614                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 7.250            | 927.47            | 10/01/2020       | *                 | *               | 87,802.50            |
| 101,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 670.93            | 10/01/2020       | *                 | *               | 93,456.29            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 670.93            | 10/01/2020       | N/A               | N/A             | 92,623.77            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002210540                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 7.250            | 452.97            | 10/01/2035       | *                 | *               | 63,815.40            |
| 66,400.00                        | 04/01/2009                                | 925.90                         | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 427.76            | 10/01/2035       | *                 | *               | 64,798.57            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 427.76            | 10/01/2035       | N/A               | N/A             | 64,489.00            |
| 0002211855                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 251,250.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.600            | 1,692.86          | *                | *                 | *               | 256,585.90           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.600            | 1,692.86          | 10/01/2035       | N/A               | N/A             | 252,801.32           |
| 0002212261                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.175            | 442.87            | 10/01/2035       | *                 | *               | 69,237.00            |
| 72,500.00                        | 06/01/2009                                | 1,070.18                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (2)                        | No Action   | 08/01/2009       | 6.175            | 405.74            | 10/01/2035       | *                 | 10/01/2035      | 70,398.82            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.175            | 442.87            | 10/01/2035       | N/A               | N/A             | 68,887.97            |
| 0002212786                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.300            | 396.27            | 10/01/2035       | *                 | *               | 50,852.46            |
| 52,500.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 03/01/2009       | 7.680            | 396.66            | 10/01/2035       | *                 | *               | 54,031.85            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (2)                        | No Action   | 10/01/2009       | 7.680            | 396.66            | 10/01/2035       | N/A               | N/A             | 53,668.95            |
| 0002213021                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 351,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 5.990            | 2,114.82          | *                | *                 | *               | 339,260.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.990            | 2,114.82          | 10/01/2035       | N/A               | N/A             | 334,950.71           |
| 0002213297                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 150,300.00                       | 04/10/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 7.000            | 1,079.91          | *                | *                 | *               | 157,810.70           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 7.000            | 1,079.91          | 10/01/2035       | N/A               | N/A             | 155,320.36           |
| 0002213542                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 64,875.00                        | 11/19/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 8.100            | 551.00            | *                | *                 | *               | 72,998.84            |
| 0002213542                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.100            | 551.00            | 10/01/2035       | *                 | *               | 72,003.85            |
| 64,875.00                        | 04/01/2009                                | 2,339.89                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 490.62            | 10/01/2035       | *                 | *               | 74,320.70            |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 490.62            | 10/01/2035       | N/A               | N/A             | 73,965.62            |
| 0002213913                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.750            | 708.60            | 10/01/2035       | *                 | *               | 104,760.19           |
| 109,250.00                       | 06/01/2009                                | 1,769.83                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.500            | 638.58            | 10/01/2035       | *                 | 10/01/2035      | 106,600.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 638.58            | 10/01/2035       | N/A               | N/A             | 106,478.31           |
| 0002215742                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.025            | 450.12            | 10/01/2020       | *                 | *               | 43,208.99            |
| 50,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.300            | 449.94            | 10/01/2020       | *                 | *               | 44,795.96            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.300            | 449.94            | 10/01/2020       | N/A               | N/A             | 43,133.29            |
| 0002217833                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.450            | 1,194.79          | 12/01/2020       | *                 | *               | 103,443.58           |
| 114,750.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.050            | 1,069.47          | 12/01/2020       | *                 | *               | 104,183.65           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.050            | 1,069.47          | 12/01/2020       | N/A               | N/A             | 99,969.05            |
| 0002218534                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 6.350            | 1,586.71          | 10/01/2035       | *                 | *               | 244,164.87           |
| 255,000.00                       | 05/01/2009                                | 3,880.76                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (3)                        | No Action   | 08/01/2009       | 6.350            | 1,460.40          | 10/01/2035       | *                 | 10/01/2035      | 248,259.18           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.350            | 1,460.40          | 10/01/2035       | N/A               | N/A             | 247,816.76           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002219829                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.500            | 1,479.04          | 10/01/2035       | *                 | *               | 224,053.56           |
| 234,000.00                       | 06/01/2009                                | 2,428.67                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 1,356.17          | 10/01/2035       | *                 | 10/01/2035      | 226,618.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,356.17          | 10/01/2035       | N/A               | N/A             | 226,360.26           |
| 0002219929                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 07/01/2008       | 7.450            | 524.63            | 10/01/2035       | *                 | *               | 73,057.14            |
| 75,400.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 01/01/2009       | 6.900            | 520.82            | 10/01/2035       | *                 | *               | 76,279.97            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.900            | 520.82            | 10/01/2035       | N/A               | N/A             | 75,608.89            |
| 0002220997                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 89,000.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.500            | 648.58            | *                | *                 | *               | 85,449.27            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 648.58            | 10/01/2025       | N/A               | N/A             | 82,557.28            |
| 0002221068                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.300            | 955.21            | 10/01/2035       | *                 | *               | 113,148.12           |
| 115,600.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 792.28            | 10/01/2035       | *                 | *               | 113,986.16           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 792.28            | 10/01/2035       | N/A               | N/A             | 112,899.94           |
| 0002223121                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 02/01/2008       | 6.400            | 2,979.74          | 11/01/2035       | *                 | *               | 460,051.14           |
| 465,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.250            | 3,121.05          | 11/01/2035       | *                 | *               | 488,483.33           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.250            | 3,121.05          | 11/01/2035       | N/A               | N/A             | 483,182.04           |
| 0002223686                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.300            | 1,144.85          | 10/01/2035       | *                 | *               | 134,955.44           |
| 138,550.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 911.83            | 10/01/2035       | *                 | *               | 137,199.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 911.83            | 10/01/2035       | N/A               | N/A             | 136,519.80           |
| 0002224500                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.250            | 1,172.33          | 10/01/2035       | *                 | *               | 181,755.14           |
| 190,400.00                       | 06/01/2009                                | 2,856.40                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.250            | 1,074.89          | 10/01/2035       | *                 | 10/01/2035      | 184,850.94           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.250            | 1,074.89          | 10/01/2035       | N/A               | N/A             | 184,626.11           |
| 0002224519                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 6.250            | 1,182.18          | 10/01/2035       | *                 | *               | 183,632.93           |
| 192,000.00                       | 05/01/2009                                | 3,832.67                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.250            | 1,092.11          | 10/01/2035       | *                 | 10/01/2035      | 188,023.65           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 1,092.11          | 10/01/2035       | N/A               | N/A             | 187,683.42           |
| 0002224665                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 223,200.00                       | 04/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 5.875            | 1,377.91          | *                | *                 | *               | 225,281.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 8                          | No Action   | 11/01/2008       | 5.875            | 1,377.91          | 11/01/2035       | N/A               | N/A             | 221,012.25           |
| 0002224728                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.350            | 1,540.04          | 10/01/2035       | *                 | *               | 236,416.56           |
| 247,500.00                       | 06/01/2009                                | 3,757.67                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.350            | 1,414.92          | 10/01/2035       | *                 | 10/01/2035      | 240,606.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.350            | 1,414.92          | 10/01/2035       | N/A               | N/A             | 240,322.55           |
| 0002225177                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 6.250            | 1,212.97          | 10/01/2035       | *                 | *               | 189,167.52           |
| 197,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.090            | 1,228.06          | 10/01/2035       | *                 | *               | 194,330.13           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.090            | 1,228.06          | 10/01/2035       | N/A               | N/A             | 192,611.30           |
| 0002225345                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 139,400.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.100            | 946.30            | *                | *                 | *               | 136,285.88           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 946.30            | 10/01/2035       | N/A               | N/A             | 134,848.63           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002225862                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 04/01/2008       | 7.250            | 886.83            | 10/01/2035       | *                 | *               | 125,626.39           |
| 130,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 799.58            | 10/01/2035       | *                 | *               | 133,983.34           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 799.58            | 10/01/2035       | N/A               | N/A             | 133,534.27           |
| 0002227747                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 6.950            | 759.59            | 10/01/2035       | *                 | *               | 109,395.91           |
| 114,750.00                       | 05/01/2009                                | 1,902.92                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 666.80            | 10/01/2035       | *                 | 10/01/2035      | 111,486.09           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 666.80            | 10/01/2035       | N/A               | N/A             | 111,292.87           |
| 0002228331                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 50,000.00                        | 04/28/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.250            | 688.75            | *                | *                 | *               | 48,953.87            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 688.75            | 10/01/2015       | N/A               | N/A             | 42,192.35            |
| 0002228588                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.950            | 571.93            | 10/01/2035       | *                 | *               | 83,457.89            |
| 86,400.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.700            | 569.08            | 10/01/2035       | *                 | *               | 84,951.70            |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.700            | 569.08            | 10/01/2035       | N/A               | N/A             | 84,277.11            |
| 0002228731                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 304,855.00                       | 11/28/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 7.500            | 2,339.48          | *                | *                 | *               | 327,889.33           |
| 0002228731                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | No Action   | 04/01/2008       | 7.500            | 2,339.48          | 11/01/2035       | *                 | *               | 323,657.69           |
| 304,855.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,122.62          | 11/01/2035       | *                 | *               | 355,289.99           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,122.62          | 11/01/2035       | N/A               | N/A             | 354,491.00           |
| 0002228869                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.850            | 857.74            | 11/01/2035       | *                 | *               | 125,783.15           |
| 130,900.00                       | 06/01/2009                                | 2,291.49                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.500            | 767.25            | 11/01/2035       | *                 | 11/01/2035      | 128,279.71           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 767.25            | 11/01/2035       | N/A               | N/A             | 128,134.52           |
| 0002229723                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.300            | 444.71            | 10/01/2025       | *                 | *               | 48,499.91            |
| 52,000.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.990            | 418.15            | 10/01/2025       | *                 | *               | 49,706.17            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.990            | 418.15            | 10/01/2025       | N/A               | N/A             | 48,499.96            |
| 0002230566                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.000            | 905.21            | 10/01/2035       | *                 | *               | 109,727.64           |
| 112,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 746.23            | 10/01/2035       | *                 | *               | 113,308.89           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 746.23            | 10/01/2035       | N/A               | N/A             | 112,503.21           |
| 0002231867                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 50,400.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.050            | 402.36            | *                | *                 | *               | 47,876.00            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.050            | 402.36            | 11/01/2025       | N/A               | N/A             | 46,627.33            |
| 0002231988                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 6.250            | 1,262.23          | 10/01/2035       | *                 | *               | 196,608.93           |
| 205,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.250            | 1,177.02          | 10/01/2035       | *                 | *               | 203,003.25           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.250            | 1,177.02          | 10/01/2035       | N/A               | N/A             | 202,398.44           |
| 0002233708                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.850            | 623.20            | 12/01/2035       | *                 | *               | 70,461.73            |
| 71,920.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 468.13            | 12/01/2035       | *                 | *               | 71,163.64            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 468.13            | 12/01/2035       | N/A               | N/A             | 70,830.30            |

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|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002234220                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.700            | 757.94            | 11/01/2035       | *                 | *               | 94,078.17            |
| 96,782.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.180            | 756.86            | 11/01/2035       | *                 | *               | 98,657.19            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 8.180            | 756.86            | 11/01/2035       | N/A               | N/A             | 98,054.55            |
| 0002235602                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.875            | 620.22            | 11/01/2020       | *                 | *               | 54,835.34            |
| 61,600.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 619.21            | 11/01/2020       | *                 | *               | 59,178.04            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 619.21            | 11/01/2020       | N/A               | N/A             | 57,312.75            |
| 0002236894                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.240            | 388.46            | 12/01/2035       | *                 | *               | 55,089.28            |
| 57,000.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 373.96            | 12/01/2035       | *                 | *               | 56,848.00            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 373.96            | 12/01/2035       | N/A               | N/A             | 56,514.24            |
| 0002239781                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.225            | 399.49            | 12/01/2035       | *                 | *               | 51,765.60            |
| 53,300.00                        | 05/01/2009                                | 1,593.53                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (2)                        | No Action   | 07/01/2009       | 6.500            | 352.00            | 12/01/2035       | *                 | *               | 53,376.61            |
|                                  |   |                                |  |                      |                                    | Current Values | (2)                        | No Action   | 10/01/2009       | 6.500            | 352.00            | 12/01/2035       | N/A               | N/A             | 53,122.73            |
| 0002239801                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 81,750.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.110            | 560.03            | *                | *                 | *               | 80,742.19            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.110            | 560.03            | 12/01/2035       | N/A               | N/A             | 79,903.76            |
| 0002242633                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.825            | 634.45            | 12/01/2035       | *                 | *               | 77,662.66            |
| 80,100.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (3)                        | No Action   | 06/01/2009       | 6.500            | 525.95            | 12/01/2035       | *                 | *               | 79,597.77            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 525.95            | 12/01/2035       | N/A               | N/A             | 79,118.62            |
| 1002269574                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.900            | 379.39            | 07/01/2035       | *                 | *               | 50,382.86            |
| 52,200.00                        | 05/01/2009                                | 996.00                         | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (2)                        | No Action   | 07/01/2009       | 6.500            | 341.01            | 07/01/2035       | *                 | *               | 51,297.07            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 341.01            | 07/01/2035       | N/A               | N/A             | 51,106.59            |
| 1002876365                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.775            | 1,163.39          | 11/01/2035       | *                 | *               | 156,970.67           |
| 162,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 1,050.87          | 11/01/2035       | *                 | *               | 159,565.05           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 1,050.87          | 11/01/2035       | N/A               | N/A             | 158,622.09           |
| 1003081051                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.950            | 456.59            | 11/01/2035       | *                 | *               | 55,553.54            |
| 57,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 381.11            | 11/01/2035       | *                 | *               | 57,867.51            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 381.11            | 11/01/2035       | N/A               | N/A             | 57,594.65            |
| 1003095876                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.000            | 919.68            | 11/01/2035       | *                 | *               | 111,811.91           |
| 114,300.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 781.96            | 11/01/2035       | *                 | *               | 112,616.63           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 781.96            | 11/01/2035       | N/A               | N/A             | 111,550.85           |
| 1003151617                       | 09/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 179,550.00                       | 09/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | Foreclosure | 09/01/2007       | 5.990            | 1,132.67          | *                | *                 | *               | 184,324.32           |
| 1003151617                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 08/01/2008       | 5.990            | 1,132.67          | 09/01/2035       | *                 | *               | 180,098.55           |
| 179,550.00                       | 06/01/2009                                | 10,064.33                      | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.990            | 1,080.49          | 09/01/2035       | *                 | 09/01/2035      | 191,643.18           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.990            | 1,080.49          | 09/01/2035       | N/A               | N/A             | 191,394.82           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003156266                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | Foreclosure | 01/01/2008       | 7.625            | 553.50            | 10/01/2035       | *                 | *               | 75,610.09            |
| 78,200.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 591.09            | 10/01/2035       | *                 | *               | 89,751.24            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 591.09            | 10/01/2035       | N/A               | N/A             | 89,113.02            |
| 1003252223                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 6.675            | 1,998.44          | 09/01/2035       | *                 | *               | 296,933.38           |
| 310,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 1,812.72          | 09/01/2035       | *                 | *               | 303,418.19           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,812.72          | 09/01/2035       | N/A               | N/A             | 302,562.96           |
| 1003284109                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 48,449.00                        | 07/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 07/01/2008       | 8.000            | 361.15            | *                | *                 | *               | 48,003.13            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 8.000            | 361.15            | 10/01/2035       | N/A               | N/A             | 47,446.54            |
| 1003306513                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.925            | 330.14            | 09/01/2035       | *                 | *               | 48,009.56            |
| 50,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.450            | 316.45            | 09/01/2035       | *                 | *               | 48,283.08            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.450            | 316.45            | 09/01/2035       | N/A               | N/A             | 47,878.11            |
| 1003337400                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.500            | 1,359.27          | 09/01/2035       | *                 | *               | 188,233.62           |
| 194,400.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.350            | 1,358.14          | 09/01/2035       | *                 | *               | 190,506.27           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.350            | 1,358.14          | 09/01/2035       | N/A               | N/A             | 189,142.38           |
| 1003339202                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.400            | 3,392.67          | 09/01/2035       | *                 | *               | 474,167.81           |
| 490,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.750            | 3,326.32          | 09/01/2035       | *                 | *               | 492,872.98           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.750            | 3,326.32          | 09/01/2035       | N/A               | N/A             | 488,929.56           |
| 1003340646                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 05/01/2009       | 6.700            | 1,329.28          | 10/01/2035       | *                 | *               | 201,261.06           |
| 206,000.00                       | 05/01/2009                                | 3,311.90                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 1,000.50          | 10/01/2035       | *                 | 10/01/2035      | 201,099.15           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 5.000            | 1,000.50          | 10/01/2035       | N/A               | N/A             | 200,609.36           |
| 1003352179                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 11/01/2008       | 6.250            | 2,093.44          | 10/01/2035       | *                 | *               | 324,093.42           |
| 340,000.00                       | 07/01/2009                                | 13,741.62                      | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 07/01/2009       | 5.000            | 1,695.99          | 10/01/2045       | *                 | 10/01/2035      | 340,338.23           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,695.99          | 10/01/2045       | N/A               | N/A             | 340,060.32           |
| 1003354738                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.125            | 512.37            | 10/01/2035       | *                 | *               | 73,029.25            |
| 76,050.00                        | 05/01/2009                                | 1,302.23                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (2)                        | No Action   | 07/01/2009       | 6.500            | 445.27            | 10/01/2035       | *                 | 10/01/2035      | 74,260.88            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 445.27            | 10/01/2035       | N/A               | N/A             | 74,131.11            |
| 1003354872                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 110,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 11/01/2008       | 6.550            | 717.27            | *                | *                 | *               | 109,005.63           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.550            | 717.27            | 11/01/2035       | N/A               | N/A             | 107,752.36           |
| 1003354970                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.550            | 2,424.11          | 09/01/2035       | *                 | *               | 333,511.44           |
| 345,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,247.00          | 09/01/2035       | *                 | *               | 340,788.65           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,247.00          | 09/01/2035       | N/A               | N/A             | 338,349.47           |
| 1003359369                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.125            | 2,142.43          | 09/01/2035       | *                 | *               | 307,033.25           |
| 318,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.900            | 2,142.36          | 09/01/2035       | *                 | *               | 313,438.91           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | No Action   | 01/01/2009       | 6.900            | 2,142.36          | 09/01/2035       | N/A               | N/A             | 311,016.83           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003383822                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.100            | 630.91            | 09/01/2025       | *                 | *               | 73,780.49            |
| 80,750.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 449.64            | 09/01/2025       | *                 | *               | 75,260.66            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 449.64            | 09/01/2025       | N/A               | N/A             | 75,048.48            |
| 1003466396                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 142,033.00                       | 01/24/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.075            | 999.73            | *                | *                 | *               | 145,480.94           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.075            | 999.73            | 10/01/2035       | N/A               | N/A             | 142,792.74           |
| 1003475108                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 7.350            | 3,180.30          | 09/01/2035       | *                 | *               | 446,102.87           |
| 461,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,811.40          | 09/01/2035       | *                 | *               | 470,842.38           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,811.40          | 09/01/2035       | N/A               | N/A             | 469,255.00           |
| 1003476893                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 10.250           | 588.57            | 09/01/2020       | *                 | *               | 48,275.72            |
| 54,000.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 521.51            | 09/01/2020       | *                 | *               | 49,398.90            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 521.51            | 09/01/2020       | N/A               | N/A             | 47,576.23            |
| 1003502944                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.850            | 719.73            | 09/01/2035       | *                 | *               | 96,326.01            |
| 99,502.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 658.97            | 09/01/2035       | *                 | *               | 99,940.92            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 658.97            | 09/01/2035       | N/A               | N/A             | 99,225.56            |
| 1003526125                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 180,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 1,241.35          | *                | *                 | *               | 176,454.68           |
| 1003526125                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 7.250            | 1,241.35          | 11/01/2035       | *                 | *               | 175,387.05           |
| 180,000.00                       | 06/01/2009                                | 5,308.39                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,112.45          | 11/01/2035       | *                 | *               | 181,148.36           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,112.45          | 11/01/2035       | N/A               | N/A             | 180,658.29           |
| 1003555708                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 7.350            | 632.48            | 11/01/2035       | *                 | *               | 88,857.17            |
| 91,800.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 684.49            | 11/01/2035       | *                 | *               | 97,006.22            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 684.49            | 11/01/2035       | N/A               | N/A             | 96,304.73            |
| 1003582938                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 6.700            | 1,480.91          | 10/01/2035       | *                 | *               | 220,584.84           |
| 229,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,481.99          | 10/01/2035       | *                 | *               | 224,764.48           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,481.99          | 10/01/2035       | N/A               | N/A             | 223,427.49           |
| 1003583072                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 07/01/2008       | 6.900            | 1,689.31          | 10/01/2035       | *                 | *               | 247,155.07           |
| 256,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,566.47          | 10/01/2035       | *                 | *               | 262,345.97           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,566.47          | 10/01/2035       | N/A               | N/A             | 261,610.89           |
| 1003595791                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.725            | 1,861.22          | 10/01/2035       | *                 | *               | 235,266.01           |
| 260,425.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.000            | 1,645.52          | 10/01/2035       | *                 | *               | 238,737.03           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.000            | 1,645.52          | 10/01/2035       | N/A               | N/A             | 236,672.13           |
| 1003607715                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 6.250            | 2,062.65          | 10/01/2035       | *                 | *               | 321,294.16           |
| 335,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.250            | 1,911.17          | 10/01/2035       | *                 | *               | 329,625.20           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | Bankruptcy  | 03/01/2009       | 6.250            | 1,911.17          | 10/01/2035       | N/A               | N/A             | 328,643.18           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003611354                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 6.825            | 1,098.04          | 10/01/2035       | *                 | *               | 160,237.32           |
| 168,000.00                       | 05/01/2009                                | 1,823.13                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.825            | 1,098.04          | 10/01/2035       | *                 | 10/01/2035      | 159,862.88           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.825            | 1,098.04          | 10/01/2035       | N/A               | N/A             | 159,293.20           |
| 1003615957                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 6.250            | 862.01            | 10/01/2035       | *                 | *               | 133,825.08           |
| 140,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.250            | 886.81            | 10/01/2035       | *                 | *               | 137,967.77           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.250            | 886.81            | 10/01/2035       | N/A               | N/A             | 136,945.18           |
| 1003629489                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 6.775            | 5,087.65          | 10/01/2035       | *                 | *               | 752,876.47           |
| 782,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 4,639.77          | 10/01/2035       | *                 | *               | 777,049.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 4,639.77          | 10/01/2035       | N/A               | N/A             | 774,872.04           |
| 1003653834                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 6.650            | 1,877.75          | 10/01/2035       | *                 | *               | 281,350.96           |
| 292,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,800.57          | 10/01/2035       | *                 | *               | 301,551.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,800.57          | 10/01/2035       | N/A               | N/A             | 300,630.91           |
| 1003654977                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 304,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 6.990            | 2,038.21          | *                | *                 | *               | 297,834.69           |
| 1003654977                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 6.990            | 2,038.21          | 10/01/2035       | *                 | *               | 295,988.05           |
| 304,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,844.36          | 10/01/2035       | *                 | *               | 309,055.03           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,844.36          | 10/01/2035       | N/A               | N/A             | 308,019.24           |
| 1003659632                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 9.250            | 1,316.29          | 10/01/2035       | *                 | *               | 156,490.45           |
| 160,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.160            | 1,111.13          | 10/01/2035       | *                 | *               | 158,961.33           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.160            | 1,111.13          | 10/01/2035       | N/A               | N/A             | 157,461.95           |
| 1003662370                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 6.500            | 1,991.01          | 10/01/2035       | *                 | *               | 302,586.91           |
| 315,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 1,843.65          | 10/01/2035       | *                 | *               | 307,900.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,843.65          | 10/01/2035       | N/A               | N/A             | 306,561.43           |
| 1003663217                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.500            | 916.50            | 10/01/2035       | *                 | *               | 138,813.40           |
| 145,000.00                       | 06/01/2009                                | 2,258.37                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 845.71            | 10/01/2035       | *                 | 10/01/2035      | 141,318.51           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 845.71            | 10/01/2035       | N/A               | N/A             | 141,157.61           |
| 1003663413                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 6.350            | 1,281.81          | 10/01/2035       | *                 | *               | 197,644.27           |
| 206,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.350            | 1,189.64          | 10/01/2035       | *                 | *               | 202,767.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.350            | 1,189.64          | 10/01/2035       | N/A               | N/A             | 202,178.33           |
| 1003665091                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.450            | 784.73            | 11/01/2035       | *                 | *               | 120,070.53           |
| 124,800.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.125            | 782.15            | 11/01/2035       | *                 | *               | 123,644.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.125            | 782.15            | 11/01/2035       | N/A               | N/A             | 122,570.57           |
| 1003665992                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 6.950            | 1,449.67          | 10/01/2035       | *                 | *               | 211,066.76           |
| 219,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,301.49          | 10/01/2035       | *                 | *               | 217,414.05           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,301.49          | 10/01/2035       | N/A               | N/A             | 216,788.15           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                         |                          |                  |                      |                          |                   |                   |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|-------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status             | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date   | Scheduled<br>Balance     |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                            |                            |                         |                          |                  |                      |                          |                   |                   |                          |
| 1003668757                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action               | 11/01/2008               | 6.500            | 1,254.03             | 10/01/2035               | *                 | *                 | 190,475.41               |
| 198,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>4                     | No Action<br>Bankruptcy | 03/01/2009<br>03/01/2009 | 6.500<br>6.500   | 1,162.65<br>1,162.65 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 194,715.01<br>194,169.41 |
| 1003673108                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 11/01/2008               | 7.875            | 946.22               | 11/01/2035               | *                 | *                 | 126,259.00               |
| 130,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action  | 02/01/2009<br>08/01/2009 | 7.600<br>7.600   | 944.75<br>944.75     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 129,058.64<br>128,149.86 |
| 1003673242                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                       | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 606,000.00                       | 12/28/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action               | 01/01/2008               | 6.800            | 4,130.73             | *                        | *                 | *                 | 617,906.96               |
| 1003673242                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 7                          | No Action               | 07/01/2008               | 6.800            | 4,130.73             | 10/01/2035               | *                 | *                 | 606,896.64               |
| 606,000.00                       | 05/01/2009                                | 34,596.58                      | 0.00                                     | 0.00                 | 2                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action  | 05/01/2009<br>06/01/2009 | 6.500<br>6.500   | 3,870.80<br>3,870.80 | 10/01/2035<br>10/01/2035 | *<br>N/A          | 10/01/2035<br>N/A | 647,182.03<br>646,080.39 |
| 1003675589                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 09/01/2008               | 9.750            | 525.81               | 10/01/2035               | *                 | *                 | 60,011.23                |
| 61,200.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action  | 11/01/2008<br>06/01/2009 | 7.250<br>7.250   | 442.69<br>442.69     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 62,801.76<br>62,218.43   |
| 1003675678                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 10/01/2008               | 8.900            | 616.82               | 11/01/2035               | *                 | *                 | 75,595.01                |
| 77,350.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action  | 11/01/2008<br>08/01/2009 | 7.100<br>7.100   | 528.77<br>528.77     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 76,153.19<br>75,432.53   |
| 1003684926                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 10/01/2008               | 9.125            | 1,822.54             | 10/01/2035               | *                 | *                 | 219,042.85               |
| 224,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>4                     | No Action<br>Bankruptcy | 11/01/2008<br>03/01/2009 | 7.110<br>7.110   | 1,535.02<br>1,535.02 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 220,639.00<br>218,540.14 |
| 1003686666                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 02/01/2009               | 7.750            | 727.16               | 12/01/2035               | *                 | *                 | 98,334.27                |
| 101,500.00                       | 05/01/2009                                | 1,907.00                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | (2)<br>0                   | No Action<br>No Action  | 07/01/2009<br>08/01/2009 | 6.500<br>6.500   | 661.37<br>661.37     | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A          | 100,139.24<br>99,780.46  |
| 1003695031                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 04/01/2009               | 6.350            | 1,648.93             | 10/01/2035               | *                 | *                 | 253,433.96               |
| 265,000.00                       | 05/01/2009                                | 10,215.84                      | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action  | 06/01/2009<br>08/01/2009 | 6.350<br>6.350   | 1,550.42<br>1,550.42 | 10/01/2035<br>10/01/2035 | *<br>N/A          | 10/01/2035<br>N/A | 263,802.37<br>263,336.52 |
| 1003695442                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 11/01/2008               | 7.850            | 1,137.45             | 11/01/2035               | *                 | *                 | 152,790.88               |
| 157,250.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action  | 01/01/2009<br>08/01/2009 | 7.350<br>7.350   | 1,133.13<br>1,133.13 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 159,260.84<br>158,136.75 |
| 1003696165                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 02/01/2009               | 6.250            | 804.03               | 10/01/2025               | *                 | *                 | 94,887.52                |
| 110,000.00                       | 05/01/2009                                | 1,545.27                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action  | 05/01/2009<br>05/01/2009 | 6.250<br>6.250   | 625.32<br>625.32     | 10/01/2025<br>10/01/2025 | *<br>N/A          | 10/01/2025<br>N/A | 96,927.77<br>96,564.41   |
| 1003698172                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 12/01/2008               | 7.150            | 1,134.68             | 10/01/2035               | *                 | *                 | 162,150.36               |
| 168,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action  | 03/01/2009<br>08/01/2009 | 7.150<br>7.150   | 1,134.68<br>1,134.68 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 160,756.11<br>159,861.30 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                        |                          |                  |                      |                          |                   |                   |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status            | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date   | Scheduled<br>Balance     |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                            |                            |                        |                          |                  |                      |                          |                   |                   |                          |
| 1003699402                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action              | 09/01/2008               | 6.400            | 853.82               | 10/01/2035               | *                 | *                 | 130,918.57               |
| 136,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action | 04/01/2009<br>07/01/2009 | 6.400<br>6.400   | 801.25<br>801.25     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 135,460.89<br>135,062.71 |
| 1003700141                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 03/01/2009               | 6.500            | 2,376.58             | 11/01/2035               | *                 | *                 | 360,441.73               |
| 376,000.00                       | 06/01/2009                                | 3,907.07                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | (2)<br>(2)                 | No Action<br>No Action | 08/01/2009<br>10/01/2009 | 6.500<br>6.500   | 2,180.48<br>2,180.48 | 11/01/2035<br>11/01/2035 | *<br>N/A          | 11/01/2035<br>N/A | 364,353.80<br>363,938.88 |
| 1003713253                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action              | 11/01/2008               | 6.300            | 1,757.89             | 10/01/2035               | *                 | *                 | 272,482.47               |
| 284,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>No Action | 03/01/2009<br>04/01/2009 | 6.300<br>6.300   | 1,631.21<br>1,631.21 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 279,678.06<br>278,854.95 |
| 1003721253                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action              | 11/01/2008               | 8.300            | 1,744.62             | 11/01/2025               | *                 | *                 | 188,996.50               |
| 204,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 02/01/2009<br>08/01/2009 | 6.500<br>6.500   | 1,582.45<br>1,582.45 | 11/01/2025<br>11/01/2025 | *<br>N/A          | *<br>N/A          | 193,507.40<br>190,257.97 |
| 1003722403                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 01/01/2009               | 6.850            | 1,069.38             | 10/01/2035               | *                 | *                 | 156,996.71               |
| 163,200.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 04/01/2009<br>07/01/2009 | 6.500<br>6.500   | 956.08<br>956.08     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 159,942.42<br>159,580.03 |
| 1003727658                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 11/01/2008               | 7.850            | 766.74               | 11/01/2035               | *                 | *                 | 103,034.51               |
| 106,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 01/01/2009<br>08/01/2009 | 7.250<br>7.250   | 758.45<br>758.45     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 107,595.76<br>106,823.11 |
| 1003731876                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 02/01/2009               | 6.650            | 682.00               | 11/01/2025               | *                 | *                 | 81,578.99                |
| 90,400.00                        | 05/01/2009                                | 904.92                         | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 05/01/2009<br>08/01/2009 | 6.650<br>6.650   | 682.00<br>682.00     | 11/01/2025<br>11/01/2025 | *<br>N/A          | 11/01/2025<br>N/A | 81,070.91<br>80,368.84   |
| 1003746655                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 09/01/2008               | 6.450            | 1,433.63             | 10/01/2035               | *                 | *                 | 219,757.63               |
| 228,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 11/01/2008<br>07/01/2009 | 6.450<br>6.450   | 1,471.00<br>1,471.00 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 225,227.07<br>222,832.41 |
| 1003747020                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 01/01/2009               | 6.950            | 688.43               | 10/01/2035               | *                 | *                 | 100,125.41               |
| 104,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action | 04/01/2009<br>05/01/2009 | 6.500<br>6.500   | 609.88<br>609.88     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 102,025.23<br>101,794.39 |
| 1003749064                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 50,000.00                        | 03/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action              | 04/01/2008               | 8.500            | 415.96               | *                        | *                 | *                 | 53,046.01                |
| 1003749064                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 10                         | Foreclosure            | 04/01/2008               | 8.500            | 415.96               | 11/01/2035               | *                 | *                 | 52,587.61                |
| 50,000.00                        | 05/01/2009                                | 5,145.30                       | 0.00                                     | 0.00                 | 2                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action | 05/01/2009<br>05/01/2009 | 6.500<br>6.500   | 347.90<br>347.90     | 11/01/2035<br>11/01/2035 | *<br>N/A          | 11/01/2035<br>N/A | 58,198.76<br>58,100.26   |
| 1003751274                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 5                          | No Action              | 07/01/2008               | 6.900            | 1,297.44             | 10/01/2035               | *                 | *                 | 189,737.96               |
| 197,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 02/01/2009<br>08/01/2009 | 6.500<br>6.500   | 1,310.55<br>1,310.55 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 198,995.23<br>197,580.23 |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003754681                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.500            | 2,654.69          | 11/01/2035       | *                 | *               | 397,962.78           |
| 420,000.00                       | 06/01/2009                                | 6,470.95                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 1                          | No Action   | 04/01/2009       | 6.500            | 2,654.69          | 11/01/2035       | *                 | 11/01/2035      | 396,712.30           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,654.69          | 11/01/2035       | N/A               | N/A             | 395,697.90           |
| 1003755797                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 307,500.00                       | 04/23/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.750            | 2,178.23          | *                | *                 | *               | 326,073.93           |
| 1003755797                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 6.750            | 2,178.23          | 10/01/2035       | *                 | *               | 322,544.88           |
| 307,500.00                       | 05/01/2009                                | 3,812.56                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,953.02          | 10/01/2035       | *                 | 10/01/2035      | 326,536.03           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.750            | 2,178.23          | 10/01/2035       | N/A               | N/A             | 320,704.72           |
| 1003764750                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | Foreclosure | 01/01/2008       | 8.550            | 695.22            | 10/01/2035       | *                 | *               | 87,783.85            |
| 90,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 655.12            | 10/01/2035       | *                 | *               | 99,473.78            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 655.12            | 10/01/2035       | N/A               | N/A             | 98,885.94            |
| 1003766115                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 15                         | Foreclosure | 12/01/2007       | 6.900            | 849.60            | 11/01/2035       | *                 | *               | 124,029.49           |
| 129,000.00                       | 05/01/2009                                | 21,169.99                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 880.64            | 11/01/2035       | *                 | 11/01/2035      | 147,320.80           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 880.64            | 11/01/2035       | N/A               | N/A             | 147,071.50           |
| 1003774963                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 6.100            | 974.99            | 10/01/2025       | *                 | *               | 122,228.27           |
| 135,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.100            | 791.42            | 10/01/2025       | *                 | *               | 124,642.56           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.100            | 791.42            | 10/01/2025       | N/A               | N/A             | 124,006.45           |
| 1003778941                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.950            | 704.26            | 11/01/2035       | *                 | *               | 85,743.60            |
| 87,920.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 572.64            | 11/01/2035       | *                 | *               | 87,051.55            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 572.64            | 11/01/2035       | N/A               | N/A             | 86,436.61            |
| 1003779904                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 6.550            | 1,898.46          | 10/01/2035       | *                 | *               | 286,281.74           |
| 298,800.00                       | 05/01/2009                                | 4,689.41                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,741.89          | 10/01/2035       | *                 | 10/01/2035      | 291,236.60           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,741.89          | 10/01/2035       | N/A               | N/A             | 290,740.85           |
| 1003786102                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 06/01/2008       | 6.950            | 2,978.77          | 10/01/2035       | *                 | *               | 433,461.77           |
| 450,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 2,727.59          | 10/01/2035       | *                 | *               | 456,805.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 2,727.59          | 10/01/2035       | N/A               | N/A             | 455,525.30           |
| 1003789671                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 6.250            | 1,155.09          | 10/01/2035       | *                 | *               | 179,787.19           |
| 187,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.250            | 1,080.66          | 10/01/2035       | *                 | *               | 186,384.64           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.250            | 1,080.66          | 10/01/2035       | N/A               | N/A             | 185,829.36           |
| 1003791258                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.000            | 877.36            | 11/01/2035       | *                 | *               | 127,101.81           |
| 131,873.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 773.57            | 11/01/2035       | *                 | *               | 129,333.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | Bankruptcy  | 06/01/2009       | 6.500            | 773.57            | 11/01/2035       | N/A               | N/A             | 129,039.43           |
| 1003792471                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.250            | 3,571.16          | 10/01/2035       | *                 | *               | 550,991.95           |
| 580,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.000            | 3,468.47          | 10/01/2035       | *                 | *               | 552,296.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 3,468.47          | 10/01/2035       | N/A               | N/A             | 547,034.14           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003793586                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 06/01/2008       | 6.900            | 1,807.86          | 10/01/2035       | *                 | *               | 264,017.37           |
| 274,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,671.41          | 10/01/2035       | *                 | *               | 279,921.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,671.41          | 10/01/2035       | N/A               | N/A             | 279,136.69           |
| 1003796734                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.425            | 916.19            | 11/01/2035       | *                 | *               | 127,750.18           |
| 132,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 784.48            | 11/01/2035       | *                 | *               | 131,524.47           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 784.48            | 11/01/2035       | N/A               | N/A             | 130,832.40           |
| 1003798723                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 6.900            | 1,007.66          | 10/01/2035       | *                 | *               | 147,104.91           |
| 153,000.00                       | 05/01/2009                                | 2,540.33                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (2)                        | No Action   | 07/01/2009       | 6.500            | 896.45            | 10/01/2035       | *                 | 10/01/2035      | 149,559.91           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 896.45            | 10/01/2035       | N/A               | N/A             | 149,299.51           |
| 1003799152                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 25,000.00                        | 01/29/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 10.250           | 227.88            | *                | *                 | *               | 25,093.60            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 10.250           | 227.88            | 10/01/2035       | N/A               | N/A             | 24,829.49            |
| 1003799401                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 6.350            | 1,680.04          | 11/01/2035       | *                 | *               | 260,365.58           |
| 270,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 1,649.60          | 11/01/2035       | *                 | *               | 264,363.81           |
| 1003799401                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.000            | 1,649.60          | 11/01/2035       | *                 | *               | 262,708.43           |
| 270,000.00                       | 05/01/2009                                | 3,654.09                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.500            | 1,413.80          | 11/01/2035       | *                 | 11/01/2035      | 266,839.72           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 1,413.80          | 11/01/2035       | N/A               | N/A             | 266,264.74           |
| 1003809720                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.750            | 1,362.06          | 11/01/2035       | *                 | *               | 201,688.40           |
| 210,000.00                       | 06/01/2009                                | 3,407.31                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 1,228.69          | 11/01/2035       | *                 | 11/01/2035      | 205,431.71           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,228.69          | 11/01/2035       | N/A               | N/A             | 205,199.22           |
| 1003812529                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 6.600            | 1,231.33          | 10/01/2035       | *                 | *               | 185,175.72           |
| 192,800.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.000            | 1,194.92          | 10/01/2035       | *                 | *               | 190,298.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 1,194.92          | 10/01/2035       | N/A               | N/A             | 189,068.61           |
| 1003812903                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.425            | 733.07            | 10/01/2035       | *                 | *               | 93,111.30            |
| 96,000.00                        | 06/01/2009                                | 1,962.81                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (2)                        | No Action   | 08/01/2009       | 5.750            | 584.83            | 10/01/2035       | *                 | *               | 94,890.21            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 584.83            | 10/01/2035       | N/A               | N/A             | 94,629.29            |
| 1003818738                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.200            | 576.97            | 11/01/2035       | *                 | *               | 82,285.53            |
| 85,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.700            | 576.86            | 11/01/2035       | *                 | *               | 86,040.93            |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.700            | 576.86            | 11/01/2035       | N/A               | N/A             | 85,354.27            |
| 1003818863                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.250            | 1,782.50          | 10/01/2035       | *                 | *               | 276,537.62           |
| 289,500.00                       | 06/01/2009                                | 4,326.21                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.250            | 1,635.30          | 10/01/2035       | *                 | 10/01/2035      | 281,373.99           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.250            | 1,635.30          | 10/01/2035       | N/A               | N/A             | 280,936.25           |
| 1003829664                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 6.900            | 2,311.69          | 11/01/2035       | *                 | *               | 338,065.85           |
| 351,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.900            | 2,311.69          | 11/01/2035       | *                 | *               | 337,328.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.375            | 1,767.17          | 11/01/2045       | N/A               | N/A             | 338,065.07           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003832758                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 178,200.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.990            | 1,227.49          | *                | *                 | *               | 178,630.55           |
| 1003832758                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 6.990            | 1,227.49          | 10/01/2035       | *                 | *               | 177,492.28           |
| 178,200.00                       | 05/01/2009                                | 3,108.38                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,195.99          | 10/01/2035       | *                 | *               | 180,960.12           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,195.99          | 10/01/2035       | N/A               | N/A             | 180,309.24           |
| 1003833043                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 90,000.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 623.33            | *                | *                 | *               | 88,516.53            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 623.33            | 10/01/2035       | N/A               | N/A             | 87,606.63            |
| 1003833579                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 6.250            | 2,068.81          | 11/01/2035       | *                 | *               | 323,011.06           |
| 336,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.250            | 2,121.32          | 11/01/2035       | *                 | *               | 330,830.45           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 2,121.32          | 11/01/2035       | N/A               | N/A             | 327,998.81           |
| 1003837539                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 7.700            | 764.71            | 11/01/2025       | *                 | *               | 85,792.13            |
| 93,500.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.950            | 736.42            | 11/01/2025       | *                 | *               | 88,005.94            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.950            | 736.42            | 11/01/2025       | N/A               | N/A             | 85,917.56            |
| 1003839029                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.850            | 1,159.03          | 10/01/2035       | *                 | *               | 142,336.83           |
| 146,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 973.81            | 10/01/2035       | *                 | *               | 148,036.31           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 973.81            | 10/01/2035       | N/A               | N/A             | 146,990.56           |
| 1003844647                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 52,700.00                        | 01/23/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 8.900            | 449.25            | *                | *                 | *               | 55,362.51            |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 8.900            | 449.25            | 10/01/2035       | N/A               | N/A             | 54,621.27            |
| 1003844807                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.688            | 907.45            | 11/01/2035       | *                 | *               | 112,800.51           |
| 116,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 770.81            | 11/01/2035       | *                 | *               | 117,040.72           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 770.81            | 11/01/2035       | N/A               | N/A             | 116,287.61           |
| 1003859532                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.775            | 633.41            | 11/01/2035       | *                 | *               | 85,461.41            |
| 88,200.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 572.95            | 11/01/2035       | *                 | *               | 86,645.12            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 572.95            | 11/01/2035       | N/A               | N/A             | 86,227.25            |
| 1003872269                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.050            | 648.79            | 11/01/2035       | *                 | *               | 85,702.53            |
| 88,000.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 629.15            | 11/01/2035       | *                 | *               | 90,609.51            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 629.15            | 11/01/2035       | N/A               | N/A             | 89,749.37            |
| 1003874187                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 30,500.00                        | 04/25/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2008       | 3.000            | 136.57            | *                | *                 | *               | 30,602.71            |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 3.000            | 136.57            | 10/01/2035       | N/A               | N/A             | 29,780.96            |
| 1003882935                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 05/01/2008       | 6.250            | 2,155.02          | 10/01/2035       | *                 | *               | 322,935.30           |
| 350,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.250            | 1,997.63          | 10/01/2035       | *                 | *               | 344,536.90           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.250            | 1,997.63          | 10/01/2035       | N/A               | N/A             | 343,510.42           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003897411                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.000            | 1,042.53          | 10/01/2035       | *                 | *               | 151,253.44           |
| 156,700.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 926.06            | 10/01/2035       | *                 | *               | 154,748.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 926.06            | 10/01/2035       | N/A               | N/A             | 154,214.02           |
| 1003898161                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 87,750.00                        | 01/17/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.750            | 586.59            | *                | *                 | *               | 88,175.87            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.750            | 586.59            | 11/01/2035       | N/A               | N/A             | 86,464.69            |
| 1003900327                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 6.250            | 2,856.93          | 11/01/2035       | *                 | *               | 445,552.47           |
| 464,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.250            | 2,933.09          | 11/01/2035       | *                 | *               | 456,879.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 2,933.09          | 11/01/2035       | N/A               | N/A             | 453,514.83           |
| 1003907204                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 7.850            | 563.48            | 12/01/2020       | *                 | *               | 52,213.69            |
| 59,500.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 05/01/2009       | 6.500            | 391.80            | 12/01/2020       | *                 | *               | 54,766.05            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 391.80            | 12/01/2020       | N/A               | N/A             | 54,285.11            |
| 1003917836                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 07/01/2008       | 7.750            | 727.16            | 11/01/2035       | *                 | *               | 98,606.99            |
| 101,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.150            | 725.95            | 11/01/2035       | *                 | *               | 103,953.66           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 7.150            | 725.95            | 11/01/2035       | N/A               | N/A             | 103,194.28           |
| 1003919353                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.650            | 881.31            | 11/01/2035       | *                 | *               | 109,878.72           |
| 113,050.00                       | 04/01/2009                                | 1,233.58                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 732.35            | 11/01/2035       | *                 | *               | 111,070.92           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 732.35            | 11/01/2035       | N/A               | N/A             | 110,543.79           |
| 1003921581                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.900            | 1,185.49          | 10/01/2035       | *                 | *               | 173,801.56           |
| 180,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (3)                        | No Action   | 04/01/2009       | 6.650            | 1,182.05          | 10/01/2035       | *                 | *               | 177,311.87           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (3)                        | No Action   | 11/01/2009       | 6.650            | 1,182.05          | 10/01/2035       | N/A               | N/A             | 175,892.33           |
| 1003930802                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.000            | 1,046.19          | 11/01/2035       | *                 | *               | 151,623.52           |
| 157,250.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 926.58            | 11/01/2035       | *                 | *               | 155,179.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 926.58            | 11/01/2035       | N/A               | N/A             | 154,832.31           |
| 1003933024                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 03/01/2008       | 7.350            | 4,685.02          | 11/01/2035       | *                 | *               | 658,478.16           |
| 680,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 4,229.30          | 11/01/2035       | *                 | *               | 709,085.21           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 4,229.30          | 11/01/2035       | N/A               | N/A             | 706,722.88           |
| 1003940828                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.100            | 1,792.61          | 11/01/2035       | *                 | *               | 235,337.96           |
| 242,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,602.51          | 11/01/2035       | *                 | *               | 243,891.46           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,602.51          | 11/01/2035       | N/A               | N/A             | 242,179.83           |
| 1003943656                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 02/01/2008       | 11.450           | 392.62            | 11/01/2035       | *                 | *               | 39,285.38            |
| 39,800.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 298.61            | 11/01/2035       | *                 | *               | 42,403.46            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 298.61            | 11/01/2035       | N/A               | N/A             | 42,188.76            |
| 1003961537                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.400            | 1,864.98          | 11/01/2035       | *                 | *               | 237,840.00           |
| 244,800.00                       | 04/01/2009                                | 0.00                           | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,566.37          | 11/01/2035       | *                 | *               | 237,561.93           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,566.37          | 11/01/2035       | N/A               | N/A             | 236,434.51           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                        |                          |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|------------------------|--------------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount      | Balloon<br>Date          | Scheduled<br>Balance     |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                        |                          |                          |
| 1003967229                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 09/01/2008               | 8.700            | 892.78               | 11/01/2035               | *                      | *                        | 111,107.04               |
| 114,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 04/01/2009<br>08/01/2009 | 6.500<br>6.500   | 759.91<br>759.91     | 11/01/2035<br>11/01/2035 | *<br>N/A               | *<br>N/A                 | 115,398.52<br>114,500.86 |
| 1003967327                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 10/01/2008               | 8.800            | 1,073.59             | 11/01/2035               | *                      | *                        | 132,775.52               |
| 135,850.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 12/01/2008<br>08/01/2009 | 7.110<br>7.110   | 931.17<br>931.17     | 11/01/2035<br>11/01/2035 | *<br>N/A               | *<br>N/A                 | 133,980.87<br>132,715.16 |
| 1003970563                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                      | *                        | *                        |
| 55,250.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 09/01/2008               | 7.250            | 427.05               | *                        | *                      | *                        | 60,764.03                |
| 1003970563                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 01/01/2009               | 7.250            | 427.05               | 11/01/2035               | *                      | *                        | 60,460.71                |
| 55,250.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 05/01/2009<br>07/01/2009 | 6.500<br>6.500   | 368.36<br>368.36     | 11/01/2035<br>11/01/2035 | *<br>N/A               | *<br>N/A                 | 61,599.84<br>61,459.94   |
| 1003976772                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                | 09/01/2008               | 8.200            | 1,144.06             | 11/01/2035               | *                      | *                        | 148,992.76               |
| 153,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 01/01/2009<br>07/01/2009 | 7.100<br>7.100   | 1,058.40<br>1,058.40 | 11/01/2035<br>11/01/2035 | *<br>N/A               | *<br>N/A                 | 152,273.92<br>150,987.95 |
| 1003977771                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                      | *                        | *                        |
| 205,000.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>12                    | No Action<br>Foreclosure | 07/01/2008<br>07/01/2008 | 5.500<br>5.500   | 1,291.42<br>1,291.42 | *<br>11/01/2035          | *<br>N/A               | *<br>N/A                 | 218,886.41<br>215,035.14 |
| 1003991149                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 06/01/2009               | 7.390            | 1,383.40             | 12/01/2035               | *                      | *                        | 192,752.48               |
| 200,000.00                       | 07/01/2009                                | 1,188.24                       | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 07/01/2009<br>08/01/2009 | 4.875<br>4.875   | 1,088.55<br>1,088.55 | 12/01/2035<br>12/01/2035 | *<br>N/A               | *<br>N/A                 | 193,836.01<br>193,534.92 |
| 1004004767                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 09/01/2008               | 7.600            | 892.13               | 11/01/2035               | *                      | *                        | 122,710.31               |
| 126,350.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 11/01/2008               | 7.050            | 859.47               | 11/01/2035               | *                      | *                        | 124,366.51               |
| 1004004767                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 05/01/2009               | 7.050            | 859.47               | 11/01/2035               | *                      | *                        | 123,582.17               |
| 126,350.00                       | 06/01/2009                                | 0.00                           | 0.00                                     | 0.00                 | 2                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 06/01/2009<br>08/01/2009 | 4.875<br>4.875   | 462.67<br>462.67     | 11/01/2045<br>11/01/2045 | 28,982.00<br>28,982.00 | 11/01/2035<br>11/01/2035 | 123,503.81<br>123,346.13 |
| 1004006346                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 02/01/2009               | 8.825            | 463.88               | 11/01/2035               | *                      | *                        | 56,932.85                |
| 58,565.00                        | 05/01/2009                                | 1,408.73                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 06/01/2009<br>07/01/2009 | 6.500<br>6.500   | 385.27<br>385.27     | 11/01/2035<br>11/01/2035 | *<br>N/A               | *<br>N/A                 | 58,262.25<br>58,014.27   |
| 1004053311                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                | 11/01/2008               | 6.240            | 1,829.83             | 11/01/2035               | *                      | *                        | 285,650.96               |
| 297,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>4                     | No Action<br>No Action   | 03/01/2009<br>03/01/2009 | 6.240<br>6.240   | 1,691.24<br>1,691.24 | 11/01/2035<br>11/01/2035 | *<br>N/A               | *<br>N/A                 | 292,211.81<br>291,344.14 |
| 1004083306                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 11/01/2008               | 6.375            | 1,185.36             | 12/01/2035               | *                      | *                        | 183,134.93               |
| 190,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 02/01/2009<br>08/01/2009 | 6.230<br>6.230   | 1,183.96<br>1,183.96 | 12/01/2035<br>12/01/2035 | *<br>N/A               | *<br>N/A                 | 185,450.89<br>183,571.83 |
| 1004083422                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 01/01/2009               | 6.950            | 1,115.38             | 11/01/2035               | *                      | *                        | 162,353.10               |
| 168,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 04/01/2009<br>08/01/2009 | 6.500<br>6.500   | 980.22<br>980.22     | 11/01/2035<br>11/01/2035 | *<br>N/A               | *<br>N/A                 | 164,071.30<br>163,702.31 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004086134                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 182,000.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.500            | 1,183.76          | *                | *                 | *               | 181,584.82           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.375            | 1,094.11          | 12/01/2035       | N/A               | N/A             | 184,763.28           |
| 1004088061                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 6.400            | 1,876.52          | 11/01/2035       | *                 | *               | 287,679.73           |
| 300,000.00                       | 05/01/2009                                | 4,598.44                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.400            | 1,726.27          | 11/01/2035       | *                 | 11/01/2035      | 292,176.44           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.400            | 1,726.27          | 11/01/2035       | N/A               | N/A             | 291,669.76           |
| 1004124058                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 6.000            | 1,280.05          | 11/01/2035       | *                 | *               | 204,571.63           |
| 213,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.000            | 1,184.64          | 11/01/2035       | *                 | *               | 204,934.08           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.000            | 1,280.05          | 11/01/2035       | N/A               | N/A             | 202,744.06           |
| 1004124619                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 9.450            | 596.52            | 11/01/2035       | *                 | *               | 69,828.75            |
| 71,250.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.150            | 496.48            | 11/01/2035       | *                 | *               | 71,167.16            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.150            | 496.48            | 11/01/2035       | N/A               | N/A             | 70,499.43            |
| 1004125379                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 99,000.00                        | 08/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.750            | 762.28            | *                | *                 | *               | 113,869.21           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.750            | 762.28            | 11/01/2035       | N/A               | N/A             | 112,361.96           |
| 1004127484                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.200            | 2,278.70          | 11/01/2035       | *                 | *               | 324,778.64           |
| 335,700.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.400            | 2,140.48          | 11/01/2035       | *                 | *               | 328,952.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.400            | 2,140.48          | 11/01/2035       | N/A               | N/A             | 325,669.70           |
| 1004141459                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.525            | 658.88            | 11/01/2035       | *                 | *               | 91,292.38            |
| 94,000.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 637.81            | 11/01/2035       | *                 | *               | 91,857.49            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.100            | 637.81            | 11/01/2035       | N/A               | N/A             | 90,988.24            |
| 1004145650                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 94,800.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 686.66            | *                | *                 | *               | 97,605.59            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 686.66            | 11/01/2035       | N/A               | N/A             | 96,609.20            |
| 1004153276                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.175            | 2,062.69          | 11/01/2035       | *                 | *               | 268,264.39           |
| 276,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,805.94          | 11/01/2035       | *                 | *               | 273,664.97           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,805.94          | 11/01/2035       | N/A               | N/A             | 272,360.07           |
| 1004166459                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 128,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 1,023.85          | *                | *                 | *               | 145,537.32           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 1,023.85          | 11/01/2035       | N/A               | N/A             | 143,345.26           |
| 1004166789                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 7.500            | 736.98            | 11/01/2035       | *                 | *               | 101,920.98           |
| 105,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 689.05            | 11/01/2035       | *                 | *               | 104,747.89           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 689.05            | 11/01/2035       | N/A               | N/A             | 104,007.94           |
| 1004180610                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.550            | 749.73            | 12/01/2035       | *                 | *               | 113,809.90           |
| 118,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.000            | 723.39            | 12/01/2035       | *                 | *               | 115,786.83           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 723.39            | 12/01/2035       | N/A               | N/A             | 114,909.19           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004189256                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 221,000.00                       | 11/27/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 8.000            | 1,782.54          | *                | *                 | *               | 238,511.88           |
| 1004189256                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.000            | 1,782.54          | 11/01/2035       | *                 | *               | 236,115.77           |
| 221,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,616.37          | 11/01/2035       | *                 | *               | 246,001.27           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,616.37          | 11/01/2035       | N/A               | N/A             | 244,274.87           |
| 1004191537                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 62,200.00                        | 02/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.000            | 449.19            | *                | *                 | *               | 65,837.51            |
| 1004191537                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 05/01/2008       | 7.000            | 449.19            | 11/01/2035       | *                 | *               | 65,837.51            |
| 62,200.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 454.75            | 11/01/2035       | *                 | *               | 69,129.34            |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 454.75            | 11/01/2035       | N/A               | N/A             | 69,129.34            |
| 1004193018                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 272,000.00                       | 03/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 8.850            | 2,356.88          | *                | *                 | *               | 291,503.13           |
| 1004193018                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.850            | 2,356.88          | 11/01/2035       | *                 | *               | 289,583.81           |
| 272,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (2)                        | No Action   | 05/01/2009       | 6.500            | 1,978.91          | 11/01/2035       | *                 | *               | 300,452.83           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,978.91          | 11/01/2035       | N/A               | N/A             | 298,676.41           |
| 1004193161                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 6.975            | 1,486.52          | 12/01/2035       | *                 | *               | 216,178.85           |
| 224,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,315.34          | 12/01/2035       | *                 | *               | 220,286.97           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,315.34          | 12/01/2035       | N/A               | N/A             | 219,794.51           |
| 1004195052                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 05/01/2008       | 11.500           | 336.51            | 12/01/2035       | *                 | *               | 33,619.92            |
| 33,980.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 249.86            | 12/01/2035       | *                 | *               | 35,515.91            |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 249.86            | 12/01/2035       | N/A               | N/A             | 35,337.34            |
| 1004196505                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 30,750.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 221.45            | *                | *                 | *               | 31,509.60            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | Bankruptcy  | 08/01/2009       | 7.250            | 221.45            | 11/01/2035       | N/A               | N/A             | 31,157.20            |
| 1004196587                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 183,000.00                       | 04/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 7.750            | 1,358.74          | *                | *                 | *               | 185,404.32           |
| 1004196587                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.750            | 1,358.74          | 12/01/2035       | *                 | *               | 183,914.21           |
| 183,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,235.51          | 12/01/2035       | *                 | *               | 187,600.74           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,235.51          | 12/01/2035       | N/A               | N/A             | 186,716.23           |
| 1004202197                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 12/01/2008       | 9.625            | 653.28            | 11/01/2015       | *                 | *               | 39,697.42            |
| 50,220.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 03/01/2009       | 8.250            | 653.22            | 11/01/2015       | *                 | *               | 41,119.40            |
|                                  |   |                                |  |                      |                                    | Current Values | (2)                        | No Action   | 10/01/2009       | 8.250            | 653.22            | 11/01/2015       | N/A               | N/A             | 38,471.62            |
| 1004206264                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 19                         | No Action   | 10/01/2007       | 7.600            | 434.24            | 11/01/2035       | *                 | *               | 59,265.66            |
| 61,500.00                        | 07/01/2009                                | 8,889.07                       | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 07/01/2009       | 5.000            | 394.33            | 11/01/2035       | *                 | *               | 69,203.76            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 394.33            | 11/01/2035       | N/A               | N/A             | 69,097.78            |

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|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004207174                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 7.800            | 610.46            | 12/01/2035       | *                 | *               | 82,405.09            |
| 84,800.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 523.87            | 12/01/2035       | *                 | *               | 87,878.74            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 523.87            | 12/01/2035       | N/A               | N/A             | 87,587.66            |
| 1004216565                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.800            | 1,106.38          | 12/01/2035       | *                 | *               | 136,832.41           |
| 140,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.550            | 1,104.28          | 12/01/2035       | *                 | *               | 139,451.91           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 8.550            | 1,104.28          | 12/01/2035       | N/A               | N/A             | 138,660.36           |
| 1004240315                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 10.200           | 746.93            | 11/01/2035       | *                 | *               | 82,074.13            |
| 83,700.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 558.42            | 11/01/2035       | *                 | *               | 84,889.69            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 558.42            | 11/01/2035       | N/A               | N/A             | 84,391.33            |
| 1004253202                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 135,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.500            | 903.63            | *                | *                 | *               | 138,152.32           |
| 1004253202                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.500            | 903.63            | 11/01/2035       | *                 | *               | 137,047.36           |
| 135,000.00                       | 06/01/2009                                | 2,229.62                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.500            | 834.47            | 11/01/2035       | *                 | 11/01/2035      | 139,518.64           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 834.47            | 11/01/2035       | N/A               | N/A             | 139,360.73           |
| 1004267554                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 27,600.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 208.77            | *                | *                 | *               | 29,722.51            |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 208.77            | 12/01/2035       | N/A               | N/A             | 29,483.94            |
| 1004269678                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.750            | 446.77            | 11/01/2035       | *                 | *               | 50,963.05            |
| 52,000.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.100            | 356.60            | 11/01/2035       | *                 | *               | 51,357.39            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.100            | 356.60            | 11/01/2035       | N/A               | N/A             | 50,871.38            |
| 1004270032                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.450            | 640.47            | 11/01/2035       | *                 | *               | 74,719.99            |
| 76,500.00                        | 04/01/2009                                | 1,178.06                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 500.53            | 11/01/2035       | *                 | *               | 75,912.07            |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 500.53            | 11/01/2035       | N/A               | N/A             | 75,551.80            |
| 1004270586                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.800            | 229.52            | 11/01/2035       | *                 | *               | 26,230.50            |
| 26,600.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 178.59            | 11/01/2035       | *                 | *               | 27,147.70            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 178.59            | 11/01/2035       | N/A               | N/A             | 26,955.88            |
| 1004271157                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.600            | 953.21            | 11/01/2035       | *                 | *               | 130,670.75           |
| 135,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 790.87            | 11/01/2035       | *                 | *               | 132,378.12           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 790.87            | 11/01/2035       | N/A               | N/A             | 132,080.43           |
| 1004280307                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 6.200            | 2,882.95          | 12/01/2025       | *                 | *               | 360,576.97           |
| 396,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.200            | 2,352.13          | 12/01/2025       | *                 | *               | 367,230.85           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.200            | 2,352.13          | 12/01/2025       | N/A               | N/A             | 365,301.39           |
| 1004302837                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.100            | 1,274.09          | 11/01/2035       | *                 | *               | 166,973.76           |
| 172,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,132.32          | 11/01/2035       | *                 | *               | 171,933.18           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,132.32          | 11/01/2035       | N/A               | N/A             | 171,122.56           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004326875                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 185,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.650            | 1,223.12          | *                | *                 | *               | 184,287.21           |
| 1004326875                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 6.650            | 1,223.12          | 11/01/2035       | *                 | *               | 183,059.13           |
| 185,000.00                       | 05/01/2009                                | 3,046.80                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,114.33          | 11/01/2035       | *                 | 11/01/2035      | 186,415.81           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,114.33          | 11/01/2035       | N/A               | N/A             | 186,100.38           |
| 1004352346                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.750            | 431.73            | 12/01/2035       | *                 | *               | 49,319.11            |
| 50,250.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 344.75            | 12/01/2035       | *                 | *               | 49,700.45            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 344.75            | 12/01/2035       | N/A               | N/A             | 49,233.29            |
| 1004393481                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 7.250            | 1,208.32          | 11/01/2035       | *                 | *               | 199,997.22           |
| 200,000.00                       | 04/01/2009                                | 5,322.03                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,352.20          | 11/01/2035       | *                 | *               | 205,079.20           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,352.20          | 11/01/2035       | N/A               | N/A             | 204,105.91           |
| 1004398967                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.900            | 363.41            | 12/01/2035       | *                 | *               | 48,672.58            |
| 50,000.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.130            | 342.49            | 12/01/2035       | *                 | *               | 49,232.20            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.130            | 342.49            | 12/01/2035       | N/A               | N/A             | 48,771.65            |
| 1004410104                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 80,750.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 569.91            | *                | *                 | *               | 81,010.34            |
| 1004410104                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 7.250            | 569.91            | 11/01/2035       | *                 | *               | 80,520.16            |
| 80,750.00                        | 06/01/2009                                | 1,948.91                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 507.29            | 11/01/2035       | *                 | *               | 82,605.43            |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 507.29            | 11/01/2035       | N/A               | N/A             | 82,374.53            |
| 1004432153                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.450            | 1,440.29          | 11/01/2035       | *                 | *               | 199,979.35           |
| 207,000.00                       | 04/01/2009                                | 0.00                           | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,317.03          | 11/01/2035       | *                 | *               | 199,745.54           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,317.03          | 11/01/2035       | N/A               | N/A             | 198,797.57           |
| 1004438825                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 7.990            | 631.17            | 11/01/2035       | *                 | *               | 83,606.37            |
| 86,100.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 581.57            | 11/01/2035       | *                 | *               | 88,408.59            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 581.57            | 11/01/2035       | N/A               | N/A             | 87,784.04            |
| 1004473750                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 12.150           | 247.57            | 12/01/2035       | *                 | *               | 23,474.36            |
| 23,800.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 157.07            | 12/01/2035       | *                 | *               | 23,841.82            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 157.07            | 12/01/2035       | N/A               | N/A             | 23,671.97            |
| 1004473947                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 7.200            | 646.21            | 12/01/2035       | *                 | *               | 92,154.43            |
| 95,200.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 616.23            | 12/01/2035       | *                 | *               | 93,834.06            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 616.23            | 12/01/2035       | N/A               | N/A             | 93,177.45            |
| 1004487969                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 6.990            | 2,791.46          | 12/01/2035       | *                 | *               | 406,819.59           |
| 420,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 01/01/2009       | 6.500            | 2,697.44          | 12/01/2035       | *                 | *               | 411,890.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,697.44          | 12/01/2035       | N/A               | N/A             | 407,601.34           |
| 1004510167                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 21,500.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.750            | 151.21            | *                | *                 | *               | 22,586.75            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.750            | 151.21            | 12/01/2035       | N/A               | N/A             | 22,158.74            |



**Carrington Mortgage Loan Trust**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004510835                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.450            | 1,067.45          | 12/01/2035       | *                 | *               | 124,956.99           |
| 127,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 9.100            | 1,066.55          | 12/01/2035       | *                 | *               | 128,479.39           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 9.100            | 1,066.55          | 12/01/2035       | N/A               | N/A             | 127,818.77           |
| 1004512664                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.538            | 683.34            | 12/01/2035       | *                 | *               | 79,200.56            |
| 81,000.00                        | 05/01/2009                                | 1,889.81                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 534.75            | 12/01/2035       | *                 | *               | 81,101.82            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 534.75            | 12/01/2035       | N/A               | N/A             | 80,813.91            |
| 1004512931                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 05/01/2008       | 6.500            | 1,137.73          | 12/01/2035       | *                 | *               | 172,662.97           |
| 180,000.00                       | 05/01/2009                                | 16,694.77                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,262.53          | 12/01/2035       | *                 | *               | 191,479.84           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,262.53          | 12/01/2035       | N/A               | N/A             | 190,800.12           |
| 1004554182                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.250            | 677.29            | 12/01/2035       | *                 | *               | 105,203.53           |
| 110,000.00                       | 06/01/2009                                | 1,096.55                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.250            | 617.44            | 12/01/2035       | *                 | 12/01/2035      | 106,305.36           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.250            | 677.29            | 12/01/2035       | N/A               | N/A             | 104,682.05           |
| 1004554921                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.025            | 403.22            | 12/01/2035       | *                 | *               | 48,881.13            |
| 50,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.370            | 319.01            | 12/01/2035       | *                 | *               | 49,226.96            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.370            | 319.01            | 12/01/2035       | N/A               | N/A             | 48,816.60            |
| 1004561487                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.150            | 802.40            | 12/01/2035       | *                 | *               | 96,281.53            |
| 98,400.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.300            | 800.30            | 12/01/2035       | *                 | *               | 103,304.58           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 8.300            | 800.30            | 12/01/2035       | N/A               | N/A             | 102,691.54           |
| 1004566954                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 89,250.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 718.32            | *                | *                 | *               | 102,308.30           |
| 1004566954                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 7.250            | 718.32            | 12/01/2035       | *                 | *               | 101,801.18           |
| 89,250.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 628.36            | 12/01/2035       | *                 | *               | 105,234.13           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 628.36            | 12/01/2035       | N/A               | N/A             | 104,998.85           |
| 1004568373                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 03/01/2008       | 7.550            | 1,586.89          | 12/01/2035       | *                 | *               | 219,164.63           |
| 225,846.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,408.88          | 12/01/2035       | *                 | *               | 236,340.93           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,408.88          | 12/01/2035       | N/A               | N/A             | 235,558.20           |
| 1004601933                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 7.200            | 2,280.73          | 12/01/2035       | *                 | *               | 325,397.47           |
| 336,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,031.88          | 12/01/2035       | *                 | *               | 340,849.62           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 2,031.88          | 12/01/2035       | N/A               | N/A             | 339,720.76           |
| 1004607081                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.550            | 986.72            | 12/01/2035       | *                 | *               | 136,144.89           |
| 140,428.80                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 840.46            | 12/01/2035       | *                 | *               | 140,910.57           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 840.46            | 12/01/2035       | N/A               | N/A             | 140,520.40           |
| 1004619586                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 345,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 9.000            | 2,956.63          | *                | *                 | *               | 360,730.88           |
| 1004619586                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.000            | 2,956.63          | 12/01/2035       | *                 | *               | 359,195.45           |
| 345,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 2,449.92          | 12/01/2035       | *                 | *               | 373,290.31           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 2,449.92          | 12/01/2035       | N/A               | N/A             | 370,687.70           |

**Carrington Mortgage Loan Trust**  
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**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004620306                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 08/01/2008       | 7.400            | 3,240.34          | 12/01/2035       | *                 | *               | 453,323.71           |
| 468,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.250            | 3,634.68          | 12/01/2035       | *                 | *               | 515,110.86           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 3,634.68          | 12/01/2035       | N/A               | N/A             | 511,927.80           |
| 1004632446                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.750            | 2,035.96          | 12/01/2025       | *                 | *               | 228,274.00           |
| 248,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,549.73          | 12/01/2025       | *                 | *               | 232,655.08           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 1,549.73          | 12/01/2025       | N/A               | N/A             | 231,487.58           |
| 1004633043                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.800            | 922.22            | 12/01/2020       | *                 | *               | 81,518.69            |
| 92,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.340            | 822.91            | 12/01/2020       | *                 | *               | 82,053.56            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.340            | 822.91            | 12/01/2020       | N/A               | N/A             | 79,686.12            |
| 1004640641                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.850            | 462.22            | 12/01/2035       | *                 | *               | 61,819.72            |
| 63,900.00                        | 05/01/2009                                | 1,238.05                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (3)                        | No Action   | 08/01/2009       | 6.500            | 416.04            | 12/01/2035       | *                 | *               | 62,925.75            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (2)                        | No Action   | 10/01/2009       | 6.500            | 416.04            | 12/01/2035       | N/A               | N/A             | 62,595.01            |
| 1004651923                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 9.450            | 428.66            | 12/01/2035       | *                 | *               | 50,178.61            |
| 51,200.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.300            | 427.62            | 12/01/2035       | *                 | *               | 55,198.44            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.300            | 427.62            | 12/01/2035       | N/A               | N/A             | 54,870.88            |
| 1004657730                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 06/01/2009       | 6.350            | 1,269.37          | 12/01/2035       | *                 | *               | 195,096.08           |
| 204,000.00                       | 07/01/2009                                | 1,033.63                       | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 08/01/2009       | 4.875            | 960.38            | 12/01/2045       | *                 | 12/01/2035      | 196,199.79           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 4.875            | 960.38            | 12/01/2045       | N/A               | N/A             | 196,036.47           |
| 1004662984                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.500            | 1,887.88          | 12/01/2035       | *                 | *               | 261,560.93           |
| 270,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 05/01/2009       | 6.500            | 1,594.12          | 12/01/2035       | *                 | *               | 266,193.03           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,594.12          | 12/01/2035       | N/A               | N/A             | 265,423.53           |
| 1004663554                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 8.875            | 672.40            | 12/01/2035       | *                 | *               | 82,314.04            |
| 84,510.00                        | 05/01/2009                                | 0.00                           | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 542.11            | 12/01/2035       | *                 | *               | 82,217.80            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 542.11            | 12/01/2035       | N/A               | N/A             | 81,925.94            |
| 1004668997                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 9.800            | 647.99            | 12/01/2035       | *                 | *               | 73,599.60            |
| 75,100.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 495.23            | 12/01/2035       | *                 | *               | 75,457.53            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 495.23            | 12/01/2035       | N/A               | N/A             | 74,774.46            |
| 1004686922                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.190            | 2,325.93          | 12/01/2035       | *                 | *               | 330,887.20           |
| 343,000.00                       | 05/01/2009                                | 5,953.82                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 2,015.35          | 12/01/2035       | *                 | 12/01/2035      | 337,334.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,015.35          | 12/01/2035       | N/A               | N/A             | 336,767.10           |
| 1004692498                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 8.500            | 749.70            | 12/01/2035       | *                 | *               | 94,316.73            |
| 97,500.00                        | 05/01/2009                                | 2,653.20                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 635.04            | 12/01/2035       | *                 | *               | 96,311.45            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 635.04            | 12/01/2035       | N/A               | N/A             | 95,969.55            |
| 1004694058                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 100,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.080            | 734.96            | *                | *                 | *               | 105,474.75           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.080            | 734.96            | 12/01/2035       | N/A               | N/A             | 104,317.79           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 1</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004705661                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 6.450            | 2,647.18          | 12/01/2035       | *                 | *               | 405,314.65           |
| 421,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.450            | 2,441.29          | 12/01/2035       | *                 | *               | 411,708.16           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.450            | 2,441.29          | 12/01/2035       | N/A               | N/A             | 410,554.02           |
| 1004711128                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.800            | 760.19            | 12/01/2035       | *                 | *               | 102,574.54           |
| 105,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 633.23            | 12/01/2035       | *                 | *               | 106,224.49           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 633.23            | 12/01/2035       | N/A               | N/A             | 105,872.67           |
| 1004711681                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.200            | 644.85            | 12/01/2035       | *                 | *               | 92,085.46            |
| 95,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.450            | 644.52            | 12/01/2035       | *                 | *               | 98,432.10            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.450            | 644.52            | 12/01/2035       | N/A               | N/A             | 97,610.82            |
| 1004715464                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.900            | 920.92            | 12/01/2020       | *                 | *               | 84,063.10            |
| 96,950.00                        | 05/01/2009                                | 1,565.25                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 881.59            | 12/01/2020       | *                 | *               | 84,788.79            |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 881.59            | 12/01/2020       | N/A               | N/A             | 83,514.97            |
| 1004744254                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 6.350            | 1,288.03          | 12/01/2035       | *                 | *               | 198,352.71           |
| 207,000.00                       | 06/01/2009                                | 4,584.66                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.350            | 1,195.47          | 12/01/2035       | *                 | 12/01/2035      | 203,527.26           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.350            | 1,195.47          | 12/01/2035       | N/A               | N/A             | 203,289.69           |
| 1004745431                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 6.250            | 1,551.61          | 12/01/2035       | *                 | *               | 241,688.32           |
| 252,000.00                       | 05/01/2009                                | 3,780.92                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.250            | 1,426.60          | 12/01/2035       | *                 | 12/01/2035      | 245,905.24           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | Foreclosure | 05/01/2009       | 6.250            | 1,426.60          | 12/01/2035       | N/A               | N/A             | 245,465.43           |
| 1004761163                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.300            | 1,094.18          | 12/01/2035       | *                 | *               | 151,686.66           |
| 159,600.00                       | 05/01/2009                                | 2,771.39                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 924.30            | 12/01/2035       | *                 | 12/01/2035      | 154,711.97           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 924.30            | 12/01/2035       | N/A               | N/A             | 154,451.74           |
| 1004853484                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.950            | 1,026.02          | 12/01/2035       | *                 | *               | 149,924.10           |
| 155,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.000            | 1,016.10          | 12/01/2035       | *                 | *               | 162,703.14           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,016.10          | 12/01/2035       | N/A               | N/A             | 161,211.32           |
| 1004856971                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 10                         | No Action   | 12/01/2007       | 11.150           | 777.38            | 12/01/2035       | *                 | *               | 80,092.38            |
| 80,668.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 634.43            | 12/01/2035       | *                 | *               | 89,882.42            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 634.43            | 12/01/2035       | N/A               | N/A             | 89,280.33            |
| 1004914677                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 11.550           | 676.00            | 12/01/2035       | *                 | *               | 67,049.86            |
| 68,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 444.49            | 12/01/2035       | *                 | *               | 67,648.22            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 444.49            | 12/01/2035       | N/A               | N/A             | 67,003.11            |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002251336                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 7.000            | 792.26            | 12/01/2035       | *                 | *               | 113,327.38           |
| 116,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.900            | 791.76            | 12/01/2035       | *                 | *               | 116,210.39           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.900            | 791.76            | 12/01/2035       | N/A               | N/A             | 115,190.57           |
| 1001953121                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 505,550.00                       | 04/28/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2008       | 6.800            | 3,413.49          | *                | *                 | *               | 508,259.77           |
|                                  |   |                                |  |                      |                                    | Current Values | 12                         | Foreclosure | 07/01/2008       | 6.800            | 3,413.49          | 10/01/2035       | N/A               | N/A             | 499,934.24           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1002304214                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 120,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 856.48            | *                | *                 | *               | 121,745.42           |
| 1002304214                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 01/01/2009       | 7.250            | 856.48            | 11/01/2035       | *                 | *               | 121,008.77           |
| 120,000.00                       | 06/01/2009                                | 4,703.18                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 754.42            | 11/01/2035       | *                 | 11/01/2035      | 126,135.20           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 754.42            | 11/01/2035       | N/A               | N/A             | 125,992.44           |
| 1002490272                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 10.125           | 1,370.25          | 11/01/2035       | *                 | *               | 162,400.00           |
| 162,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 940.39            | 11/01/2035       | *                 | *               | 173,610.48           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 940.39            | 11/01/2035       | N/A               | N/A             | 173,610.48           |
| 1002634402                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 02/01/2008       | 8.800            | 442.65            | 10/01/2035       | *                 | *               | 54,945.55            |
| 56,000.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 486.95            | 10/01/2035       | *                 | *               | 68,564.32            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 7                          | REO         | 12/01/2008       | 7.250            | 411.11            | 10/01/2035       | N/A               | N/A             | 68,046.05            |
| 1002693428                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 10.125           | 836.71            | 11/01/2035       | *                 | *               | 99,165.54            |
| 99,200.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 558.24            | 11/01/2035       | *                 | *               | 103,060.43           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 558.24            | 11/01/2035       | N/A               | N/A             | 103,060.43           |
| 1002702490                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 340,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 5.475            | 2,011.49          | *                | *                 | *               | 339,538.77           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.475            | 2,011.49          | 09/01/2035       | N/A               | N/A             | 334,819.25           |
| 1002807252                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.400            | 825.16            | 10/01/2035       | *                 | *               | 127,106.87           |
| 128,392.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.350            | 827.81            | 10/01/2035       | *                 | *               | 127,991.73           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.350            | 827.81            | 10/01/2035       | N/A               | N/A             | 126,608.02           |
| 1002954084                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 266,023.00                       | 11/28/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 6.500            | 1,734.18          | *                | *                 | *               | 268,027.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 17                         | REO         | 02/01/2008       | 6.500            | 1,437.75          | 12/01/2035       | N/A               | N/A             | 265,430.02           |
| 1003164630                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | No Action   | 04/01/2008       | 9.875            | 3,285.08          | 11/01/2035       | *                 | *               | 399,200.00           |
| 399,200.00                       | 06/01/2009                                | 41,829.00                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 2,113.10          | 11/01/2035       | *                 | *               | 440,994.17           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 2,113.10          | 11/01/2035       | N/A               | N/A             | 440,994.17           |
| 1003180729                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 110,500.00                       | 04/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 8.650            | 921.13            | *                | *                 | *               | 115,670.22           |
| 1003180729                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 8.650            | 921.13            | 09/01/2035       | *                 | *               | 114,861.11           |
| 110,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 775.86            | 09/01/2035       | *                 | *               | 117,391.89           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 775.86            | 09/01/2035       | N/A               | N/A             | 116,746.89           |
| 1003223041                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 01/01/2008       | 8.875            | 1,610.28          | 10/01/2035       | *                 | *               | 197,578.35           |
| 199,920.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,280.37          | 10/01/2035       | *                 | *               | 214,666.79           |
| 1003223041                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | Foreclosure | 01/01/2009       | 6.500            | 1,280.37          | 10/01/2035       | *                 | *               | 214,192.59           |
| 199,920.00                       | 06/01/2009                                | 8,762.82                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 07/01/2009       | 5.000            | 1,112.18          | 10/01/2045       | *                 | *               | 222,734.07           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,112.18          | 10/01/2045       | N/A               | N/A             | 222,365.05           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003224291                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.125            | 2,366.84          | 10/01/2035       | *                 | *               | 284,105.91           |
| 287,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,005.27          | 10/01/2035       | *                 | *               | 304,837.93           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 2,005.27          | 10/01/2035       | N/A               | N/A             | 302,684.57           |
| 1003236563                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 08/01/2008       | 9.000            | 4,198.78          | 10/01/2035       | *                 | *               | 559,837.23           |
| 560,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 3,217.87          | 10/01/2035       | *                 | *               | 594,068.04           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | Foreclosure | 05/01/2009       | 6.500            | 3,217.87          | 10/01/2035       | N/A               | N/A             | 594,068.04           |
| 1003264292                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 9.875            | 629.53            | 11/01/2035       | *                 | *               | 76,499.27            |
| 76,500.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.250            | 581.19            | 11/01/2035       | *                 | *               | 82,366.66            |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 581.19            | 11/01/2035       | N/A               | N/A             | 81,857.68            |
| 1003266833                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 229,600.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 1,616.44          | *                | *                 | *               | 229,313.76           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,616.44          | 09/01/2035       | N/A               | N/A             | 226,939.91           |
| 1003273433                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 333,000.00                       | 03/14/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.275            | 2,159.39          | *                | *                 | *               | 339,088.45           |
| 1003273433                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 09/01/2008       | 6.275            | 2,159.39          | 10/01/2035       | *                 | *               | 334,317.92           |
| 333,000.00                       | 05/01/2009                                | 15,865.88                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 1,756.79          | 10/01/2035       | *                 | 10/01/2035      | 353,112.91           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,756.79          | 10/01/2035       | N/A               | N/A             | 352,252.87           |
| 1003280988                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.375            | 855.67            | 09/01/2035       | *                 | *               | 119,264.37           |
| 124,000.00                       | 05/01/2009                                | 2,962.99                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 609.18            | 09/01/2035       | *                 | 09/01/2035      | 122,345.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 609.18            | 09/01/2035       | N/A               | N/A             | 122,046.05           |
| 1003292699                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 04/01/2008       | 9.125            | 4,119.97          | 10/01/2035       | *                 | *               | 494,902.27           |
| 500,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.250            | 3,388.79          | 10/01/2035       | *                 | *               | 528,498.06           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 3,388.79          | 10/01/2035       | N/A               | N/A             | 523,314.73           |
| 1003317271                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.875            | 615.29            | 10/01/2035       | *                 | *               | 69,427.42            |
| 72,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 479.90            | 10/01/2035       | *                 | *               | 72,953.66            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 479.90            | 10/01/2035       | N/A               | N/A             | 72,438.33            |
| 1003333208                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.500            | 3,262.46          | 10/01/2035       | *                 | *               | 412,099.83           |
| 412,100.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,388.34          | 10/01/2035       | *                 | *               | 440,925.21           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,388.34          | 10/01/2035       | N/A               | N/A             | 440,925.21           |
| 1003341538                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 10.000           | 1,250.34          | 10/01/2035       | *                 | *               | 139,842.97           |
| 143,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 979.68            | 10/01/2035       | *                 | *               | 140,948.43           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 979.68            | 10/01/2035       | N/A               | N/A             | 139,605.28           |
| 1003342751                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 138,750.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 07/01/2008       | 5.600            | 870.31            | *                | *                 | *               | 145,804.72           |
| 1003342751                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 5.600            | 870.31            | 09/01/2035       | *                 | *               | 144,260.57           |
| 138,750.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 5.600            | 786.88            | 09/01/2035       | *                 | *               | 146,572.01           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 5.600            | 786.88            | 09/01/2035       | N/A               | N/A             | 146,157.61           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003344777                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 8                          | No Action   | 01/01/2008       | 8.875            | 3,549.07          | 10/01/2035       | *                 | *               | 435,791.61           |
| 440,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 3,324.20          | 10/01/2035       | *                 | *               | 471,585.25           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 7.250            | 3,324.20          | 10/01/2035       | N/A               | N/A             | 467,205.11           |
| 1003352160                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 03/01/2009       | 9.125            | 2,626.11          | 10/01/2035       | *                 | *               | 314,715.12           |
| 318,750.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.350            | 2,060.11          | 10/01/2035       | *                 | *               | 316,447.18           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.350            | 2,060.11          | 10/01/2035       | N/A               | N/A             | 314,498.78           |
| 1003357227                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.250            | 1,664.34          | 10/01/2035       | *                 | *               | 215,914.15           |
| 216,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,223.29          | 10/01/2035       | *                 | *               | 225,837.29           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,223.29          | 10/01/2035       | N/A               | N/A             | 225,837.29           |
| 1003358681                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 57,800.00                        | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.500            | 418.54            | *                | *                 | *               | 64,202.08            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 9                          | No Action   | 10/01/2008       | 6.500            | 418.54            | 12/01/2035       | N/A               | N/A             | 63,251.45            |
| 1003400260                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.750            | 509.77            | 10/01/2035       | *                 | *               | 57,992.79            |
| 59,500.00                        | 05/01/2009                                | 1,414.50                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 392.67            | 10/01/2035       | *                 | *               | 59,295.95            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 392.67            | 10/01/2035       | N/A               | N/A             | 59,080.31            |
| 1003401848                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 418,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 5.500            | 2,470.28          | *                | *                 | *               | 418,388.33           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.500            | 2,470.28          | 10/01/2035       | N/A               | N/A             | 410,416.20           |
| 1003411445                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 85,600.00                        | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 7.300            | 625.53            | *                | *                 | *               | 88,759.63            |
| 1003411445                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 7.300            | 625.53            | 10/01/2035       | *                 | *               | 88,326.50            |
| 85,600.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 553.13            | 10/01/2035       | *                 | *               | 92,686.51            |
|                                  |   |                                |  |                      | 2                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 553.13            | 10/01/2035       | N/A               | N/A             | 92,532.45            |
| 1003420417                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 173,850.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 7.050            | 1,199.90          | *                | *                 | *               | 173,982.67           |
| 1003420417                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.050            | 1,199.90          | 10/01/2035       | *                 | *               | 172,900.36           |
| 173,850.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,060.54          | 10/01/2035       | *                 | *               | 177,416.85           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,060.54          | 10/01/2035       | N/A               | N/A             | 177,015.48           |
| 1003423147                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 213,500.00                       | 04/16/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.550            | 1,522.57          | *                | *                 | *               | 232,159.66           |
| 1003423147                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 06/01/2008       | 6.550            | 1,522.57          | 09/01/2035       | *                 | *               | 229,272.71           |
| 213,500.00                       | 06/01/2009                                | 16,386.70                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,360.17          | 09/01/2035       | *                 | 09/01/2035      | 248,377.14           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,360.17          | 09/01/2035       | N/A               | N/A             | 248,036.27           |
| 1003438952                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.625            | 3,158.66          | 10/01/2035       | *                 | *               | 396,295.18           |
| 400,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.600            | 2,665.11          | 10/01/2035       | *                 | *               | 402,161.76           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.600            | 2,665.11          | 10/01/2035       | N/A               | N/A             | 397,991.89           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                   |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date   | Scheduled<br>Balance     |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                   |                          |
| 1003442581                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 424,000.00                       | 04/15/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action   | 05/01/2008<br>06/01/2009 | 6.350<br>6.350   | 2,781.73<br>2,781.73 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 433,077.06<br>425,447.99 |
| 1003455040                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 359,995.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 07/01/2008               | 6.750            | 2,534.98             | *                        | *                 | *                 | 378,673.68               |
| 1003455040                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 4                          | No Action                | 10/01/2008               | 6.750            | 2,534.98             | 10/01/2035               | *                 | *                 | 375,369.65               |
| 359,995.00                       | 05/01/2009                                | 16,357.89                      | 0.00                                     | 0.00                 | 2                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action   | 05/01/2009<br>05/01/2009 | 6.500<br>6.500   | 2,356.51<br>2,356.51 | 10/01/2035<br>10/01/2035 | *<br>N/A          | 10/01/2035<br>N/A | 393,998.26<br>393,327.58 |
| 1003457538                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 214,500.00                       | 11/19/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>12                    | No Action<br>Foreclosure | 12/01/2007<br>07/01/2008 | 6.100<br>6.100   | 1,454.45<br>1,454.45 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 233,512.51<br>227,897.57 |
| 1003458742                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 08/01/2008               | 9.875            | 3,258.75             | 11/01/2035               | *                 | *                 | 396,000.00               |
| 396,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 01/01/2009               | 7.250            | 2,894.63             | 11/01/2035               | *                 | *                 | 410,230.09               |
| 1003458742                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action                | 02/01/2009               | 7.250            | 2,894.63             | 11/01/2035               | *                 | *                 | 408,550.31               |
| 396,000.00                       | 06/01/2009                                | 9,909.74                       | 0.00                                     | 0.00                 | 2                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 06/01/2009<br>08/01/2009 | 5.750<br>5.750   | 2,576.66<br>2,576.66 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 419,576.34<br>418,441.25 |
| 1003466332                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 5                          | No Action                | 06/01/2008               | 10.000           | 1,770.67             | 11/01/2035               | *                 | *                 | 197,919.04               |
| 200,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>No Action   | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 1,383.56<br>1,383.56 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 210,568.19<br>209,090.42 |
| 1003470782                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 331,876.00                       | 02/26/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>11                    | No Action<br>Foreclosure | 03/01/2008<br>08/01/2008 | 6.375<br>6.375   | 2,132.28<br>2,132.28 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 331,885.50<br>325,336.23 |
| 1003482895                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 93,500.00                        | 11/14/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 12/01/2007               | 9.100            | 802.55               | *                        | *                 | *                 | 97,406.69                |
| 1003482895                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 5                          | No Action                | 06/01/2008               | 9.100            | 802.55               | 11/01/2035               | *                 | *                 | 96,074.13                |
| 93,500.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 03/01/2009<br>07/01/2009 | 6.500<br>6.500   | 674.88<br>674.88     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 102,711.57<br>101,990.72 |
| 1003485963                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 20                         | Foreclosure              | 03/01/2007               | 9.125            | 1,731.32             | 09/01/2035               | *                 | *                 | 207,669.18               |
| 210,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action   | 01/01/2009<br>06/01/2009 | 6.000<br>6.000   | 1,724.14<br>1,724.14 | 09/01/2035<br>09/01/2035 | *<br>N/A          | *<br>N/A          | 274,929.48<br>272,446.02 |
| 1003492394                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 10/01/2008               | 8.625            | 1,012.01             | 10/01/2035               | *                 | *                 | 126,970.00               |
| 128,800.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 11/01/2008<br>07/01/2009 | 6.640<br>6.640   | 867.25<br>867.25     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 130,361.58<br>129,018.89 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003495943                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 01/01/2008       | 9.125            | 4,221.53          | 10/01/2035       | *                 | *               | 507,101.48           |
| 512,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 11                         | No Action   | 01/01/2008       | 9.125            | 4,221.53          | 10/01/2035       | *                 | *               | 506,367.81           |
| 1003495943                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | No Action   | 01/01/2008       | 9.125            | 4,221.53          | 10/01/2035       | *                 | *               | 506,367.81           |
| 512,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 3,364.26          | 10/01/2035       | *                 | *               | 563,431.83           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 3,364.26          | 10/01/2035       | N/A               | N/A             | 561,853.13           |
| 1003496844                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 201,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 6.500            | 1,454.73          | *                | *                 | *               | 222,904.95           |
| 1003496844                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 12/01/2008       | 6.500            | 1,454.73          | 10/01/2035       | *                 | *               | 220,630.15           |
| 201,000.00                       | 05/01/2009                                | 6,281.89                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,362.53          | 10/01/2035       | *                 | 10/01/2035      | 227,808.86           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,362.53          | 10/01/2035       | N/A               | N/A             | 227,421.07           |
| 1003497923                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.250            | 3,991.84          | 10/01/2035       | *                 | *               | 474,169.41           |
| 480,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 5.500            | 2,934.38          | 10/01/2035       | *                 | *               | 492,711.67           |
|                                  |   |                                |  |                      | 2                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.375            | 2,231.01          | 10/01/2045       | N/A               | N/A             | 500,037.40           |
| 1003508840                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 152,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 1,117.20          | *                | *                 | *               | 158,490.19           |
| 1003508840                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 7.250            | 1,117.20          | 09/01/2035       | *                 | *               | 157,517.66           |
| 152,000.00                       | 06/01/2009                                | 2,857.98                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 07/01/2009       | 5.750            | 988.23            | 09/01/2035       | *                 | *               | 160,353.77           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 988.23            | 09/01/2035       | N/A               | N/A             | 159,912.98           |
| 1003510668                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 700,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.000            | 4,770.98          | *                | *                 | *               | 693,641.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.000            | 4,770.98          | 10/01/2035       | N/A               | N/A             | 686,201.26           |
| 1003512611                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.625            | 850.92            | 12/01/2035       | *                 | *               | 106,842.24           |
| 110,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 8.350            | 849.15            | 12/01/2035       | *                 | *               | 109,051.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.350            | 849.15            | 12/01/2035       | N/A               | N/A             | 108,405.41           |
| 1003532430                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 06/01/2008       | 9.375            | 1,820.73          | 10/01/2035       | *                 | *               | 233,054.06           |
| 233,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,340.62          | 10/01/2035       | *                 | *               | 247,498.82           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | No Action   | 01/01/2009       | 6.500            | 1,340.62          | 10/01/2035       | N/A               | N/A             | 247,498.82           |
| 1003533947                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 156,750.00                       | 01/30/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.600            | 1,151.52          | *                | *                 | *               | 159,465.60           |
| 1003533947                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 7.600            | 1,151.52          | 10/01/2035       | *                 | *               | 157,399.90           |
| 156,750.00                       | 05/01/2009                                | 997.84                         | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 947.77            | 10/01/2035       | *                 | 10/01/2035      | 158,462.47           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 947.77            | 10/01/2035       | N/A               | N/A             | 158,192.72           |
| 1003553817                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 190,400.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 8.325            | 1,474.54          | *                | *                 | *               | 190,535.23           |
| 1003553817                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.325            | 1,474.54          | 10/01/2035       | *                 | *               | 189,602.99           |
| 190,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,283.51          | 10/01/2035       | *                 | *               | 195,116.57           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,283.51          | 10/01/2035       | N/A               | N/A             | 193,738.24           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003559875                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 10.125           | 3,780.00          | 11/01/2035       | *                 | *               | 448,000.00           |
| 448,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,541.24          | 11/01/2035       | *                 | *               | 469,151.52           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 2,541.24          | 11/01/2035       | N/A               | N/A             | 469,151.52           |
| 1003561844                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.250            | 6,548.65          | 10/01/2035       | *                 | *               | 777,879.24           |
| 786,250.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 5,385.20          | 10/01/2035       | *                 | *               | 818,649.24           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 5,385.20          | 10/01/2035       | N/A               | N/A             | 812,866.32           |
| 1003566126                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.875            | 1,614.35          | 10/01/2035       | *                 | *               | 198,225.34           |
| 200,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.900            | 1,374.94          | 10/01/2035       | *                 | *               | 201,592.92           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.900            | 1,374.94          | 10/01/2035       | N/A               | N/A             | 199,605.62           |
| 1003569490                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 460,000.00                       | 02/11/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2008       | 7.000            | 3,178.18          | *                | *                 | *               | 465,370.45           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.000            | 3,178.18          | 10/01/2035       | N/A               | N/A             | 457,111.94           |
| 1003574590                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 170,400.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.500            | 1,125.13          | *                | *                 | *               | 171,629.45           |
| 1003574590                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 6.500            | 1,125.13          | 10/01/2035       | *                 | *               | 170,440.64           |
| 170,400.00                       | 06/01/2009                                | 3,699.39                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 1,045.12          | 10/01/2035       | *                 | 10/01/2035      | 174,640.63           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,045.12          | 10/01/2035       | N/A               | N/A             | 174,441.79           |
| 1003580235                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 206,400.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 5.500            | 1,236.63          | *                | *                 | *               | 209,039.84           |
| 1003580235                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 11/01/2008       | 5.500            | 1,236.63          | 11/01/2035       | *                 | *               | 207,063.11           |
| 206,400.00                       | 06/01/2009                                | 8,054.78                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 5.500            | 1,148.76          | 11/01/2035       | *                 | 11/01/2035      | 216,661.07           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.500            | 1,148.76          | 11/01/2035       | N/A               | N/A             | 216,348.90           |
| 1003580912                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 181,600.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2008       | 6.250            | 1,157.14          | *                | *                 | *               | 181,740.94           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 1,157.14          | 10/01/2035       | N/A               | N/A             | 178,691.02           |
| 1003582625                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 05/01/2008       | 9.250            | 854.78            | 10/01/2035       | *                 | *               | 101,461.95           |
| 102,552.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 723.20            | 10/01/2035       | *                 | *               | 109,811.01           |
|                                  |   |                                |  |                      |                                    | Current Values |                            | INACTIVE    |                  |                  |                   |                  |                   |                 |                      |
| 1003586514                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 566,950.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2008       | 6.525            | 3,721.73          | *                | *                 | *               | 570,123.16           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.525            | 3,721.73          | 09/01/2035       | N/A               | N/A             | 559,082.02           |
| 1003590769                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.000            | 2,451.74          | 10/01/2035       | *                 | *               | 297,197.92           |
| 300,800.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 5.750            | 1,844.03          | 10/01/2035       | *                 | *               | 301,481.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 1,844.03          | 10/01/2035       | N/A               | N/A             | 299,464.72           |
| 1003598912                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.000            | 3,197.30          | 10/01/2035       | *                 | *               | 387,863.88           |
| 391,920.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,692.76          | 10/01/2035       | *                 | *               | 409,348.20           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,692.76          | 10/01/2035       | N/A               | N/A             | 406,456.55           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003605511                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 523,200.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 6.175            | 3,309.68          | *                | *                 | *               | 523,724.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.175            | 3,309.68          | 10/01/2035       | N/A               | N/A             | 514,824.67           |
| 1003606887                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.875            | 1,550.17          | 10/01/2035       | *                 | *               | 209,600.00           |
| 209,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,176.84          | 10/01/2035       | *                 | *               | 217,263.51           |
|                                  |   |                                |  |                      | 1                                  | Current Values |                            | INACTIVE    |                  |                  |                   |                  |                   |                 |                      |
| 1003607270                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 456,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.500            | 3,210.50          | *                | *                 | *               | 490,843.86           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 8                          | No Action   | 11/01/2008       | 6.500            | 3,210.50          | 10/01/2035       | N/A               | N/A             | 484,021.85           |
| 1003609731                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 07/01/2008       | 10.000           | 780.03            | 10/01/2035       | *                 | *               | 87,241.38            |
| 88,000.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.650            | 610.25            | 10/01/2035       | *                 | *               | 91,539.46            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.650            | 610.25            | 10/01/2035       | N/A               | N/A             | 90,699.56            |
| 1003611960                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.000            | 3,979.81          | 10/01/2035       | *                 | *               | 482,790.08           |
| 488,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 3,301.90          | 10/01/2035       | *                 | *               | 501,949.66           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 3,301.90          | 10/01/2035       | N/A               | N/A             | 498,403.91           |
| 1003617107                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 12                         | Foreclosure | 10/01/2007       | 9.250            | 1,768.28          | 10/01/2035       | *                 | *               | 210,191.96           |
| 212,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,293.88          | 10/01/2035       | *                 | *               | 238,870.20           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.500            | 1,293.88          | 10/01/2035       | N/A               | N/A             | 238,870.20           |
| 1003617795                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 543,200.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 6.000            | 3,492.05          | *                | *                 | *               | 562,376.32           |
| 1003617795                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 11/01/2008       | 6.000            | 3,492.05          | 10/01/2035       | *                 | *               | 556,130.94           |
| 543,200.00                       | 05/01/2009                                | 13,937.39                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.000            | 3,227.35          | 10/01/2035       | *                 | 10/01/2035      | 572,472.08           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.000            | 3,227.35          | 10/01/2035       | N/A               | N/A             | 571,371.63           |
| 1003619114                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 237,500.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.750            | 1,790.89          | *                | *                 | *               | 267,806.09           |
| 1003619114                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.750            | 1,790.89          | 11/01/2035       | *                 | *               | 265,187.39           |
| 237,500.00                       | 06/01/2009                                | 6,697.72                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 1,628.79          | 11/01/2035       | *                 | 11/01/2035      | 272,325.66           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,628.79          | 11/01/2035       | N/A               | N/A             | 272,017.44           |
| 1003619374                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.000            | 1,742.07          | 10/01/2035       | *                 | *               | 211,173.10           |
| 213,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,400.59          | 10/01/2035       | *                 | *               | 212,667.87           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,400.59          | 10/01/2035       | N/A               | N/A             | 211,155.68           |
| 1003619864                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 04/01/2008       | 9.125            | 1,839.65          | 10/01/2035       | *                 | *               | 220,824.31           |
| 223,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,424.25          | 10/01/2035       | *                 | *               | 238,658.28           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 15                         | Foreclosure | 04/01/2008       | 7.750            | 1,632.76          | 10/01/2035       | N/A               | N/A             | 219,323.69           |
| 1003620754                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 9.250            | 5,136.49          | 10/01/2035       | *                 | *               | 610,135.64           |
| 616,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 4,308.33          | 10/01/2035       | *                 | *               | 654,945.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 4,308.33          | 10/01/2035       | N/A               | N/A             | 650,318.57           |

**Carrington Mortgage Loan Trust**  
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Fax: 240-586-8675

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003623797                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 06/01/2008       | 9.000            | 1,063.91          | 10/01/2035       | *                 | *               | 129,062.42           |
| 130,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 905.16            | 10/01/2035       | *                 | *               | 137,558.07           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 905.16            | 10/01/2035       | N/A               | N/A             | 136,584.65           |
| 1003635123                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 07/01/2008       | 9.875            | 867.68            | 11/01/2035       | *                 | *               | 105,440.00           |
| 105,440.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 609.68            | 11/01/2035       | *                 | *               | 112,407.64           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 609.68            | 11/01/2035       | N/A               | N/A             | 112,360.73           |
| 1003636284                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.250            | 1,834.82          | 10/01/2035       | *                 | *               | 218,101.70           |
| 220,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.000            | 1,526.84          | 10/01/2035       | *                 | *               | 221,518.86           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.000            | 1,526.84          | 10/01/2035       | N/A               | N/A             | 219,602.90           |
| 1003640554                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 332,000.00                       | 03/31/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.275            | 2,118.37          | *                | *                 | *               | 332,646.74           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.275            | 2,118.37          | 10/01/2035       | N/A               | N/A             | 326,313.63           |
| 1003643819                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 01/01/2008       | 9.500            | 1,108.33          | 10/01/2035       | *                 | *               | 139,999.92           |
| 140,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 868.18            | 10/01/2035       | *                 | *               | 160,278.66           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 868.18            | 10/01/2035       | N/A               | N/A             | 160,278.66           |
| 1003644168                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 151,996.00                       | 04/25/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2008       | 8.338            | 1,190.85          | *                | *                 | *               | 153,822.75           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 8.338            | 1,190.85          | 10/01/2035       | N/A               | N/A             | 151,802.03           |
| 1003644836                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.875            | 4,279.17          | 11/01/2035       | *                 | *               | 520,000.00           |
| 520,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,942.48          | 11/01/2035       | *                 | *               | 543,226.43           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,942.48          | 11/01/2035       | N/A               | N/A             | 543,226.43           |
| 1003650720                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.875            | 948.53            | 10/01/2035       | *                 | *               | 116,295.03           |
| 117,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 804.38            | 10/01/2035       | *                 | *               | 122,280.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 804.38            | 10/01/2035       | N/A               | N/A             | 121,416.31           |
| 1003651113                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 368,000.00                       | 03/20/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.200            | 2,327.21          | *                | *                 | *               | 368,191.69           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.200            | 2,327.21          | 10/01/2035       | N/A               | N/A             | 360,980.92           |
| 1003655271                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 9.000            | 2,038.75          | 10/01/2035       | *                 | *               | 271,833.30           |
| 271,910.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,570.96          | 10/01/2035       | *                 | *               | 290,023.13           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,570.96          | 10/01/2035       | N/A               | N/A             | 290,023.13           |
| 1003656065                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.000            | 5,128.50          | 10/01/2035       | *                 | *               | 622,595.58           |
| 630,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.500            | 5,072.37          | 10/01/2035       | *                 | *               | 642,323.29           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | Foreclosure | 01/01/2009       | 8.500            | 5,072.37          | 10/01/2035       | N/A               | N/A             | 638,586.58           |
| 1003656653                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 490,000.00                       | 10/01/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2007       | 5.900            | 3,044.94          | *                | *                 | *               | 499,540.27           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.900            | 3,044.94          | 10/01/2035       | N/A               | N/A             | 483,723.81           |

**Carrington Mortgage Loan Trust**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003657091                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.875            | 1,301.19          | 10/01/2035       | *                 | *               | 175,934.92           |
| 176,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 987.65            | 10/01/2035       | *                 | *               | 181,987.27           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 987.65            | 10/01/2035       | N/A               | N/A             | 181,979.65           |
| 1003657947                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 347,400.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.750            | 2,411.07          | *                | *                 | *               | 360,164.95           |
| 1003657947                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 6.750            | 2,411.07          | 10/01/2035       | *                 | *               | 357,022.46           |
| 347,400.00                       | 05/01/2009                                | 12,083.05                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 2,218.23          | 10/01/2035       | *                 | 10/01/2035      | 370,877.88           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 2,218.23          | 10/01/2035       | N/A               | N/A             | 370,246.55           |
| 1003658116                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.875            | 738.31            | 10/01/2035       | *                 | *               | 99,827.81            |
| 100,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 05/01/2009       | 6.500            | 556.53            | 10/01/2035       | *                 | *               | 102,449.13           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 556.53            | 10/01/2035       | N/A               | N/A             | 102,441.06           |
| 1003658198                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 225,250.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 5.500            | 1,360.51          | *                | *                 | *               | 229,374.32           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 9                          | Foreclosure | 10/01/2008       | 5.500            | 1,360.51          | 10/01/2035       | N/A               | N/A             | 226,860.59           |
| 1003659188                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 319,500.00                       | 01/30/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.975            | 2,187.13          | *                | *                 | *               | 321,343.92           |
| 1003659188                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 6.975            | 2,187.13          | 10/01/2035       | *                 | *               | 318,065.90           |
| 319,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,960.30          | 10/01/2035       | *                 | *               | 328,483.14           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,960.30          | 10/01/2035       | N/A               | N/A             | 327,382.23           |
| 1003660265                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 14                         | Foreclosure | 10/01/2007       | 9.000            | 2,723.51          | 10/01/2035       | *                 | *               | 328,999.59           |
| 332,405.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,297.13          | 10/01/2035       | *                 | *               | 384,713.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 2,297.13          | 10/01/2035       | N/A               | N/A             | 383,635.16           |
| 1003660924                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 120,000.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2008       | 6.990            | 823.68            | *                | *                 | *               | 120,724.07           |
| 1003660924                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 6.990            | 823.68            | 10/01/2035       | *                 | *               | 119,486.38           |
| 120,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 737.64            | 10/01/2035       | *                 | *               | 123,536.49           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 737.64            | 10/01/2035       | N/A               | N/A             | 123,329.93           |
| 1003661941                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.000            | 1,134.39          | 10/01/2035       | *                 | *               | 137,510.14           |
| 139,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 920.23            | 10/01/2035       | *                 | *               | 139,728.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 920.23            | 10/01/2035       | N/A               | N/A             | 138,735.41           |
| 1003662389                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.375            | 3,750.00          | 10/01/2035       | *                 | *               | 480,000.00           |
| 480,000.00                       | 06/01/2009                                | 10,669.12                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 2,344.53          | 10/01/2035       | *                 | *               | 489,294.12           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 2,344.53          | 10/01/2035       | N/A               | N/A             | 489,294.12           |
| 1003664314                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.250            | 3,597.63          | 10/01/2035       | *                 | *               | 426,733.79           |
| 432,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,882.30          | 10/01/2035       | *                 | *               | 436,627.27           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | Bankruptcy  | 04/01/2009       | 6.500            | 2,882.30          | 10/01/2035       | N/A               | N/A             | 434,541.45           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003665108                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 244,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.500            | 1,607.17          | *                | *                 | *               | 245,332.14           |
| 1003665108                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.500            | 1,607.17          | 10/01/2035       | *                 | *               | 243,352.18           |
| 244,000.00                       | 06/01/2009                                | 3,959.13                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.500            | 1,482.60          | 10/01/2035       | *                 | 10/01/2035      | 247,620.22           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,482.60          | 10/01/2035       | N/A               | N/A             | 247,336.81           |
| 1003666704                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 702,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.990            | 4,938.44          | *                | *                 | *               | 719,418.52           |
| 1003666704                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 6.990            | 4,938.44          | 10/01/2035       | *                 | *               | 715,635.58           |
| 702,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 4,418.80          | 10/01/2035       | *                 | *               | 739,220.46           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 4,418.80          | 10/01/2035       | N/A               | N/A             | 737,548.18           |
| 1003667071                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 652,500.00                       | 03/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 5.900            | 4,045.37          | *                | *                 | *               | 659,716.99           |
| 1003667071                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 12/01/2008       | 5.900            | 4,045.37          | 10/01/2035       | *                 | *               | 649,831.34           |
| 652,500.00                       | 05/01/2009                                | 16,103.00                      | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 3,331.29          | 10/01/2035       | *                 | 10/01/2035      | 669,585.08           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.000            | 3,331.29          | 10/01/2035       | N/A               | N/A             | 667,954.25           |
| 1003667302                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 610,000.00                       | 11/28/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2007       | 6.550            | 3,997.28          | *                | *                 | *               | 613,446.72           |
|                                  |   |                                |  |                      |                                    | Current Values | 7                          | No Action   | 12/01/2008       | 6.550            | 3,997.28          | 10/01/2035       | N/A               | N/A             | 599,562.75           |
| 1003668418                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 08/01/2008       | 9.125            | 2,321.40          | 10/01/2035       | *                 | *               | 305,279.90           |
| 305,280.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.925            | 2,246.61          | 10/01/2035       | *                 | *               | 328,616.41           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.925            | 2,246.61          | 10/01/2035       | N/A               | N/A             | 325,390.70           |
| 1003674474                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 577,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.300            | 3,732.26          | *                | *                 | *               | 580,586.71           |
| 1003674474                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.300            | 3,732.26          | 10/01/2035       | *                 | *               | 576,095.33           |
| 577,000.00                       | 06/01/2009                                | 9,238.21                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.300            | 3,428.14          | 10/01/2035       | *                 | 10/01/2035      | 586,390.22           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.300            | 3,428.14          | 10/01/2035       | N/A               | N/A             | 585,689.20           |
| 1003674651                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 07/01/2008       | 9.000            | 2,460.00          | 10/01/2035       | *                 | *               | 328,000.00           |
| 328,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,869.20          | 10/01/2035       | *                 | *               | 345,083.32           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,869.20          | 10/01/2035       | N/A               | N/A             | 345,083.32           |
| 1003675268                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 356,000.00                       | 03/11/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2008       | 5.990            | 2,217.50          | *                | *                 | *               | 358,336.37           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.990            | 2,217.50          | 10/01/2035       | N/A               | N/A             | 350,982.26           |
| 1003675810                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 252,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2008       | 7.500            | 1,820.57          | *                | *                 | *               | 253,551.18           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.500            | 1,820.57          | 10/01/2035       | N/A               | N/A             | 250,111.34           |

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|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003677079                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 01/01/2008       | 9.375            | 4,921.88          | 10/01/2035       | *                 | *               | 630,000.00           |
| 630,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 3,733.87          | 10/01/2035       | *                 | *               | 689,329.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.500            | 3,733.87          | 10/01/2035       | N/A               | N/A             | 689,329.89           |
| 1003677177                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 220,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 5.500            | 1,314.33          | *                | *                 | *               | 222,769.45           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 12                         | Foreclosure | 07/01/2008       | 5.500            | 1,314.33          | 10/01/2035       | N/A               | N/A             | 219,300.85           |
| 1003681634                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 250,250.00                       | 04/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 5.500            | 1,497.93          | *                | *                 | *               | 254,222.24           |
| 1003681634                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 5.500            | 1,497.93          | 10/01/2035       | *                 | *               | 251,172.05           |
| 250,250.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 5.500            | 1,349.80          | 10/01/2035       | *                 | *               | 254,761.25           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.500            | 1,349.80          | 10/01/2035       | N/A               | N/A             | 254,027.65           |
| 1003689618                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.125            | 4,615.73          | 10/01/2035       | *                 | *               | 607,000.00           |
| 607,000.00                       | 04/01/2009                                | 9,231.46                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.000            | 3,081.16          | 10/01/2035       | *                 | *               | 616,231.46           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 3,081.16          | 10/01/2035       | N/A               | N/A             | 616,231.46           |
| 1003689967                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 208,800.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 1,466.25          | *                | *                 | *               | 208,216.43           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 7.250            | 1,466.25          | 10/01/2035       | N/A               | N/A             | 206,076.13           |
| 1003691598                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 255,500.00                       | 04/08/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 06/01/2008       | 5.600            | 1,535.18          | *                | *                 | *               | 257,859.33           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 5.600            | 1,535.18          | 10/01/2035       | N/A               | N/A             | 252,715.85           |
| 1003693140                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 208,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.400            | 1,398.63          | *                | *                 | *               | 215,443.14           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 9                          | Foreclosure | 10/01/2008       | 6.400            | 1,398.63          | 10/01/2035       | N/A               | N/A             | 212,886.38           |
| 1003693435                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 02/01/2008       | 8.125            | 3,773.58          | 10/01/2035       | *                 | *               | 494,728.61           |
| 499,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.850            | 3,671.51          | 10/01/2035       | *                 | *               | 540,886.91           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 8                          | Foreclosure | 11/01/2008       | 6.850            | 3,671.51          | 10/01/2035       | N/A               | N/A             | 535,509.77           |
| 1003695406                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 99,920.00                        | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.950            | 604.85            | *                | *                 | *               | 104,434.78           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.950            | 604.85            | 10/01/2035       | N/A               | N/A             | 104,434.78           |
| 1003697459                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 144,000.00                       | 02/26/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2008       | 6.450            | 937.23            | *                | *                 | *               | 144,795.90           |
| 1003697459                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.450            | 937.23            | 10/01/2035       | *                 | *               | 142,661.53           |
| 144,000.00                       | 06/01/2009                                | 2,303.15                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.450            | 864.02            | 10/01/2035       | *                 | 10/01/2035      | 145,219.78           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.450            | 864.02            | 10/01/2035       | N/A               | N/A             | 145,052.41           |
| 1003697468                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.875            | 1,138.92          | 11/01/2035       | *                 | *               | 138,400.00           |
| 138,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 783.25            | 11/01/2035       | *                 | *               | 144,599.16           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 783.25            | 11/01/2035       | N/A               | N/A             | 144,599.16           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003698190                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.000            | 1,407.15          | 10/01/2035       | *                 | *               | 187,619.35           |
| 188,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,056.61          | 10/01/2035       | *                 | *               | 195,065.82           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,056.61          | 10/01/2035       | N/A               | N/A             | 195,065.82           |
| 1003698582                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 08/01/2008       | 8.875            | 2,137.40          | 10/01/2035       | *                 | *               | 289,000.00           |
| 289,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.700            | 1,974.47          | 10/01/2035       | *                 | *               | 295,087.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.700            | 1,974.47          | 10/01/2035       | N/A               | N/A             | 292,078.43           |
| 1003699322                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.125            | 2,615.83          | 10/01/2035       | *                 | *               | 344,000.00           |
| 344,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,947.18          | 10/01/2035       | *                 | *               | 359,480.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,947.18          | 10/01/2035       | N/A               | N/A             | 359,480.00           |
| 1003700212                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 10.125           | 5,809.22          | 11/01/2035       | *                 | *               | 688,500.00           |
| 688,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 3,851.36          | 11/01/2035       | *                 | *               | 711,019.69           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 3,851.36          | 11/01/2035       | N/A               | N/A             | 711,019.69           |
| 1003700515                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 04/01/2008       | 9.625            | 4,419.48          | 10/01/2035       | *                 | *               | 551,000.00           |
| 551,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 3,253.08          | 10/01/2035       | *                 | *               | 600,568.70           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 3,253.08          | 10/01/2035       | N/A               | N/A             | 600,568.70           |
| 1003701587                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 423,000.00                       | 11/26/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 6.990            | 2,971.18          | *                | *                 | *               | 436,766.06           |
| 1003701587                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 6.990            | 2,971.18          | 10/01/2035       | *                 | *               | 431,474.45           |
| 423,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,681.64          | 10/01/2035       | *                 | *               | 449,356.63           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,681.64          | 10/01/2035       | N/A               | N/A             | 447,850.63           |
| 1003708116                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 240,000.00                       | 03/18/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.850            | 1,612.27          | *                | *                 | *               | 239,518.73           |
| 1003708116                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 6.850            | 1,612.27          | 11/01/2035       | *                 | *               | 237,004.64           |
| 240,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 3                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,444.37          | 11/01/2035       | *                 | *               | 241,762.23           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 896.83            | 11/01/2045       | N/A               | N/A             | 248,703.35           |
| 1003709543                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 12/01/2007       | 9.125            | 3,311.23          | 10/01/2035       | *                 | *               | 397,753.77           |
| 402,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 2,609.24          | 10/01/2035       | *                 | *               | 437,464.63           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | No Action   | 01/01/2009       | 6.500            | 2,609.24          | 10/01/2035       | N/A               | N/A             | 435,759.65           |
| 1003710041                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.000            | 877.50            | 10/01/2035       | *                 | *               | 117,000.00           |
| 117,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 667.74            | 10/01/2035       | *                 | *               | 123,275.30           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 667.74            | 10/01/2035       | N/A               | N/A             | 123,275.30           |
| 1003710318                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 2,392.24          | 10/01/2035       | *                 | *               | 314,596.10           |
| 315,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,749.70          | 10/01/2035       | *                 | *               | 323,020.95           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,749.70          | 10/01/2035       | N/A               | N/A             | 323,020.95           |
| 1003710988                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 96,000.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 10/01/2008       | 7.050            | 666.98            | *                | *                 | *               | 96,611.19            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.050            | 666.98            | 10/01/2035       | N/A               | N/A             | 95,485.18            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003711905                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 12/01/2007       | 9.375            | 2,249.69          | 10/01/2035       | *                 | *               | 287,960.25           |
| 288,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,711.83          | 10/01/2035       | *                 | *               | 316,030.48           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | REO         | 01/01/2009       | 6.500            | 1,711.83          | 10/01/2035       | N/A               | N/A             | 316,030.48           |
| 1003713832                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.625            | 2,771.90          | 10/01/2035       | *                 | *               | 345,587.50           |
| 345,950.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,931.99          | 10/01/2035       | *                 | *               | 356,675.10           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.500            | 1,931.99          | 10/01/2035       | N/A               | N/A             | 356,675.10           |
| 1003713903                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.375            | 3,561.30          | 10/01/2035       | *                 | *               | 455,846.92           |
| 456,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,565.81          | 10/01/2035       | *                 | *               | 473,687.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 2,565.81          | 10/01/2035       | N/A               | N/A             | 473,687.11           |
| 1003716330                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 13                         | Foreclosure | 01/01/2008       | 9.875            | 1,843.33          | 11/01/2035       | *                 | *               | 224,000.00           |
| 224,000.00                       | 05/01/2009                                | 28,540.55                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,367.93          | 11/01/2035       | *                 | *               | 252,540.55           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,367.93          | 11/01/2035       | N/A               | N/A             | 252,540.55           |
| 1003717179                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 352,000.00                       | 12/27/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2008       | 6.050            | 2,382.75          | *                | *                 | *               | 384,056.77           |
|                                  |   |                                |  |                      |                                    | Current Values | 14                         | Foreclosure | 05/01/2008       | 6.050            | 2,382.75          | 10/01/2035       | N/A               | N/A             | 375,177.83           |
| 1003717348                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 160,000.00                       | 11/21/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 8.650            | 1,330.20          | *                | *                 | *               | 167,777.44           |
| 1003717348                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 8.650            | 1,330.20          | 10/01/2035       | *                 | *               | 166,268.91           |
| 160,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 1,237.83          | 10/01/2035       | *                 | *               | 175,247.61           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 7.250            | 1,237.83          | 10/01/2035       | N/A               | N/A             | 173,971.37           |
| 1003718677                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 277,600.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.925            | 1,958.09          | *                | *                 | *               | 286,716.95           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.925            | 1,958.09          | 10/01/2035       | N/A               | N/A             | 283,557.89           |
| 1003718891                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 312,000.00                       | 02/22/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 6.825            | 2,107.46          | *                | *                 | *               | 313,843.85           |
| 1003718891                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | Foreclosure | 10/01/2008       | 6.825            | 2,107.46          | 10/01/2035       | *                 | *               | 310,535.32           |
| 312,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,916.85          | 10/01/2035       | *                 | *               | 321,025.25           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,916.85          | 10/01/2035       | N/A               | N/A             | 320,125.74           |
| 1003720281                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 01/01/2008       | 9.875            | 3,423.33          | 10/01/2035       | *                 | *               | 415,999.76           |
| 416,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | Bankruptcy  | 01/01/2009       | 6.500            | 2,464.05          | 10/01/2035       | *                 | *               | 454,901.70           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.500            | 2,464.05          | 10/01/2035       | N/A               | N/A             | 454,901.70           |
| 1003720673                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | No Action   | 02/01/2008       | 9.125            | 1,265.40          | 10/01/2035       | *                 | *               | 166,408.71           |
| 166,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 987.24            | 10/01/2035       | *                 | *               | 182,259.48           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 987.24            | 10/01/2035       | N/A               | N/A             | 182,259.48           |
| 1003726294                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.625            | 2,239.57          | 10/01/2035       | *                 | *               | 311,592.84           |
| 312,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,736.32          | 10/01/2035       | *                 | *               | 320,551.12           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,736.32          | 10/01/2035       | N/A               | N/A             | 320,551.12           |



**Carrington Mortgage Loan Trust**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                 |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-----------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance     |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                 |                          |
| 1003728407                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 382,500.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action   | 07/01/2008<br>05/01/2009 | 6.640<br>6.640   | 2,563.24<br>2,563.24 | *<br>11/01/2035          | *<br>N/A          | *<br>N/A        | 387,420.25<br>381,728.07 |
| 1003728522                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 09/01/2008               | 8.875            | 2,449.50             | 10/01/2035               | *                 | *               | 331,200.00               |
| 331,200.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 11/01/2008<br>08/01/2009 | 6.250<br>6.250   | 2,149.97<br>2,149.97 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 335,699.55<br>332,009.53 |
| 1003728899                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 6                          | No Action                | 06/01/2008               | 9.125            | 4,835.08             | 10/01/2035               | *                 | *               | 635,845.54               |
| 636,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2009<br>08/01/2009 | 5.600<br>5.600   | 4,000.72<br>4,000.72 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 664,058.08<br>658,583.87 |
| 1003729683                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 5                          | No Action                | 06/01/2008               | 9.375            | 3,851.52             | 10/01/2035               | *                 | *               | 492,994.55               |
| 493,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>Bankruptcy  | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 2,832.15<br>2,832.15 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 522,858.10<br>522,858.10 |
| 1003730038                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 10/01/2008               | 8.875            | 2,106.30             | 11/01/2035               | *                 | *               | 284,794.98               |
| 285,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 12/01/2008<br>08/01/2009 | 6.750<br>6.750   | 1,945.03<br>1,945.03 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 289,294.10<br>286,701.47 |
| 1003732679                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 08/01/2008               | 9.125            | 1,246.44             | 10/01/2035               | *                 | *               | 163,915.17               |
| 164,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action   | 02/01/2009<br>05/01/2009 | 6.500<br>6.500   | 932.32<br>932.32     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 172,120.61<br>172,120.61 |
| 1003732786                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 7                          | No Action                | 03/01/2008               | 9.375            | 2,531.25             | 10/01/2035               | *                 | *               | 324,000.00               |
| 324,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>6                     | No Action<br>Foreclosure | 01/01/2009<br>01/01/2009 | 6.500<br>6.500   | 1,899.73<br>1,899.73 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 350,719.97<br>350,719.97 |
| 1003733035                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action                | 10/01/2008               | 8.625            | 686.22               | 10/01/2035               | *                 | *               | 95,474.26                |
| 95,920.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action   | 03/01/2009<br>06/01/2009 | 6.500<br>6.500   | 542.15<br>542.15     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 100,089.77<br>100,089.69 |
| 1003735710                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 12/01/2008               | 9.250            | 1,275.96             | 10/01/2035               | *                 | *               | 165,530.04               |
| 165,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 01/01/2009<br>07/01/2009 | 7.250<br>7.250   | 1,200.39<br>1,200.39 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 169,947.89<br>168,710.28 |
| 1003736489                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 250,750.00                       | 04/29/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 05/01/2008<br>08/01/2009 | 5.500<br>5.500   | 1,475.55<br>1,475.55 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A        | 250,423.48<br>245,345.91 |
| 1003736657                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 5                          | No Action                | 06/01/2008               | 9.125            | 675.25               | 10/01/2035               | *                 | *               | 88,799.95                |
| 88,800.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2009<br>07/01/2009 | 6.500<br>6.500   | 520.29<br>520.29     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 96,054.03<br>96,054.03   |
| 1003737683                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 03/01/2009               | 9.625            | 3,685.57             | 11/01/2035               | *                 | *               | 459,499.76               |
| 459,500.00                       | 04/01/2009                                | 6,695.73                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 04/01/2009<br>08/01/2009 | 6.500<br>6.500   | 3,070.27<br>3,070.27 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 465,650.45<br>463,440.58 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003737978                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 325,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.000            | 2,023.54          | *                | *                 | *               | 324,692.75           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.000            | 2,023.54          | 10/01/2035       | N/A               | N/A             | 320,086.70           |
| 1003738682                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 9.125            | 4,559.76          | 10/01/2035       | *                 | *               | 599,639.78           |
| 600,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 3,419.85          | 10/01/2035       | *                 | *               | 631,356.32           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 3,419.85          | 10/01/2035       | N/A               | N/A             | 631,356.32           |
| 1003740081                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 10.500           | 681.69            | 10/01/2035       | *                 | *               | 73,153.07            |
| 75,000.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 05/01/2009       | 6.500            | 498.88            | 10/01/2035       | *                 | *               | 75,353.90            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 498.88            | 10/01/2035       | N/A               | N/A             | 74,872.76            |
| 1003740722                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.125            | 585.52            | 10/01/2035       | *                 | *               | 76,999.57            |
| 77,000.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 428.02            | 10/01/2035       | *                 | *               | 79,018.99            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 428.02            | 10/01/2035       | N/A               | N/A             | 79,018.99            |
| 1003743550                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.125            | 921.58            | 10/01/2035       | *                 | *               | 121,194.20           |
| 121,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 727.87            | 10/01/2035       | *                 | *               | 134,375.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 727.87            | 10/01/2035       | N/A               | N/A             | 134,375.72           |
| 1003745727                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 06/01/2008       | 9.875            | 2,303.54          | 11/01/2035       | *                 | *               | 279,923.99           |
| 280,000.00                       | 05/01/2009                                | 24,903.59                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,651.15          | 11/01/2035       | *                 | *               | 304,827.58           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,651.15          | 11/01/2035       | N/A               | N/A             | 304,827.58           |
| 1003747501                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 02/01/2008       | 9.375            | 3,812.50          | 10/01/2035       | *                 | *               | 488,000.00           |
| 488,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,882.00          | 10/01/2035       | *                 | *               | 532,061.98           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 2,882.00          | 10/01/2035       | N/A               | N/A             | 532,061.98           |
| 1003747798                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 308,000.00                       | 04/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.350            | 2,014.90          | *                | *                 | *               | 313,691.17           |
| 1003747798                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 10/01/2008       | 6.350            | 2,014.90          | 10/01/2035       | *                 | *               | 310,055.93           |
| 308,000.00                       | 05/01/2009                                | 11,525.99                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.350            | 1,901.84          | 10/01/2035       | *                 | 10/01/2035      | 323,597.57           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.350            | 1,901.84          | 10/01/2035       | N/A               | N/A             | 323,026.15           |
| 1003748993                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 10.125           | 1,248.75          | 11/01/2035       | *                 | *               | 147,999.76           |
| 148,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 837.62            | 11/01/2035       | *                 | *               | 154,636.66           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 837.62            | 11/01/2035       | N/A               | N/A             | 154,636.66           |
| 1003750578                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 12/01/2007       | 9.250            | 3,903.50          | 10/01/2035       | *                 | *               | 506,400.00           |
| 506,400.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 3,010.97          | 10/01/2035       | *                 | *               | 555,870.60           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 19                         | Foreclosure | 12/01/2007       | 8.000            | 3,376.00          | 10/01/2035       | N/A               | N/A             | 506,400.00           |
| 1003751194                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 452,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.350            | 3,235.43          | *                | *                 | *               | 458,669.40           |
| 1003751194                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 7.350            | 3,235.43          | 10/01/2035       | *                 | *               | 454,289.07           |
| 452,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | Bankruptcy  | 02/01/2009       | 6.500            | 2,823.21          | 10/01/2035       | *                 | *               | 473,079.45           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 2,823.21          | 10/01/2035       | N/A               | N/A             | 471,493.93           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003751345                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.875            | 2,869.16          | 11/01/2035       | *                 | *               | 348,657.13           |
| 348,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,987.54          | 11/01/2035       | *                 | *               | 366,930.45           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,987.54          | 11/01/2035       | N/A               | N/A             | 366,930.45           |
| 1003752175                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 05/01/2008       | 9.375            | 3,593.75          | 10/01/2035       | *                 | *               | 460,000.00           |
| 460,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.390            | 3,156.38          | 10/01/2035       | *                 | *               | 485,549.46           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.390            | 3,156.38          | 10/01/2035       | N/A               | N/A             | 480,896.80           |
| 1003755662                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 05/01/2008       | 9.250            | 2,011.88          | 10/01/2035       | *                 | *               | 261,000.00           |
| 261,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 01/01/2009       | 7.250            | 1,956.83          | 10/01/2035       | *                 | *               | 277,324.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 1,956.83          | 10/01/2035       | N/A               | N/A             | 275,025.21           |
| 1003755699                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.375            | 2,312.49          | 10/01/2035       | *                 | *               | 295,998.75           |
| 296,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,665.62          | 10/01/2035       | *                 | *               | 307,499.53           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,665.62          | 10/01/2035       | N/A               | N/A             | 307,499.53           |
| 1003756876                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 328,000.00                       | 03/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.990            | 2,237.88          | *                | *                 | *               | 327,672.72           |
| 1003756876                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.990            | 2,237.88          | 10/01/2035       | *                 | *               | 323,593.45           |
| 328,000.00                       | 06/01/2009                                | 5,660.92                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 1,973.46          | 10/01/2035       | *                 | 10/01/2035      | 329,767.93           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,973.46          | 10/01/2035       | N/A               | N/A             | 329,392.48           |
| 1003757955                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.375            | 2,030.52          | 10/01/2035       | *                 | *               | 259,906.34           |
| 260,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,462.53          | 10/01/2035       | *                 | *               | 270,004.79           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,462.53          | 10/01/2035       | N/A               | N/A             | 270,004.79           |
| 1003758080                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 221,520.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 08/01/2008       | 6.500            | 1,471.85          | *                | *                 | *               | 225,277.50           |
| 1003758080                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 11/01/2008       | 6.500            | 1,471.85          | 10/01/2035       | *                 | *               | 222,963.43           |
| 221,520.00                       | 06/01/2009                                | 8,457.43                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 5.750            | 1,270.38          | 10/01/2035       | *                 | 10/01/2035      | 231,509.60           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 1,270.38          | 10/01/2035       | N/A               | N/A             | 231,186.71           |
| 1003761094                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.375            | 2,155.70          | 10/01/2035       | *                 | *               | 275,929.96           |
| 276,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 1,831.42          | 10/01/2035       | *                 | *               | 277,544.04           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 1,831.42          | 10/01/2035       | N/A               | N/A             | 275,885.89           |
| 1003763387                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 324,000.00                       | 04/29/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.650            | 2,302.04          | *                | *                 | *               | 347,975.83           |
|                                  |   |                                |  |                      |                                    | Current Values | 10                         | REO         | 09/01/2008       | 6.650            | 1,895.17          | 10/01/2035       | N/A               | N/A             | 341,985.29           |
| 1003763421                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 303,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.750            | 2,042.76          | *                | *                 | *               | 304,819.94           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.750            | 2,042.76          | 10/01/2035       | N/A               | N/A             | 300,758.03           |
| 1003765660                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 05/01/2008       | 9.375            | 787.49            | 10/01/2035       | *                 | *               | 100,798.40           |
| 100,800.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 798.23            | 10/01/2035       | *                 | *               | 113,126.22           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 798.23            | 10/01/2035       | N/A               | N/A             | 112,188.50           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003766222                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.000            | 1,560.00          | 10/01/2035       | *                 | *               | 208,000.00           |
| 208,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,194.33          | 10/01/2035       | *                 | *               | 220,491.51           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,194.33          | 10/01/2035       | N/A               | N/A             | 220,491.51           |
| 1003766874                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 9.000            | 2,237.03          | 10/01/2035       | *                 | *               | 298,271.28           |
| 298,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,711.75          | 10/01/2035       | *                 | *               | 316,016.17           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,711.75          | 10/01/2035       | N/A               | N/A             | 316,016.17           |
| 1003768006                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 338,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 5.300            | 2,043.32          | *                | *                 | *               | 353,624.49           |
| 1003768006                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 08/01/2008       | 5.300            | 2,043.32          | 10/01/2035       | *                 | *               | 349,213.82           |
| 338,000.00                       | 05/01/2009                                | 15,371.29                      | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.300            | 1,903.89          | 10/01/2035       | *                 | 10/01/2035      | 368,238.01           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | Foreclosure | 05/01/2009       | 5.300            | 1,903.89          | 10/01/2035       | N/A               | N/A             | 367,401.81           |
| 1003768391                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 107,920.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | Foreclosure | 06/01/2008       | 6.000            | 757.67            | *                | *                 | *               | 122,018.81           |
| 1003768391                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 6.000            | 757.67            | 10/01/2035       | *                 | *               | 120,509.40           |
| 107,920.00                       | 06/01/2009                                | 2,414.06                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 674.57            | 10/01/2035       | *                 | 10/01/2035      | 123,263.69           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 674.57            | 10/01/2035       | N/A               | N/A             | 123,095.43           |
| 1003769176                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 108,000.00                       | 02/25/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.613            | 808.38            | *                | *                 | *               | 111,810.49           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 7.613            | 808.38            | 11/01/2035       | N/A               | N/A             | 110,037.65           |
| 1003771127                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.375            | 4,945.04          | 10/01/2035       | *                 | *               | 581,311.01           |
| 600,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 4,041.64          | 10/01/2035       | *                 | *               | 614,402.76           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 4,041.64          | 10/01/2035       | N/A               | N/A             | 610,062.61           |
| 1003771494                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | Foreclosure | 03/01/2008       | 9.000            | 827.14            | 10/01/2035       | *                 | *               | 110,285.74           |
| 110,400.00                       | 05/01/2009                                | 12,424.56                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 664.68            | 10/01/2035       | *                 | *               | 122,710.90           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 664.68            | 10/01/2035       | N/A               | N/A             | 122,710.90           |
| 1003771984                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 06/01/2008       | 9.375            | 1,561.88          | 10/01/2035       | *                 | *               | 199,920.00           |
| 199,920.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,149.45          | 10/01/2035       | *                 | *               | 212,206.79           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,149.45          | 10/01/2035       | N/A               | N/A             | 212,206.79           |
| 1003772741                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 03/01/2008       | 9.125            | 2,615.20          | 10/01/2035       | *                 | *               | 343,916.13           |
| 343,990.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 5.000            | 2,102.93          | 10/01/2035       | *                 | *               | 371,295.29           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.000            | 2,102.93          | 10/01/2035       | N/A               | N/A             | 367,925.16           |
| 1003772803                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 487,500.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.990            | 3,346.44          | *                | *                 | *               | 486,993.25           |
|                                  |   |                                |  |                      |                                    | Current Values | 8                          | Foreclosure | 11/01/2008       | 6.990            | 3,346.44          | 10/01/2035       | N/A               | N/A             | 481,760.52           |

**Carrington Mortgage Loan Trust**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003773027                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 498,400.00                       | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2007       | 6.800            | 3,395.64          | *                | *                 | *               | 508,972.36           |
| 1003773027                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 498,400.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.800            | 3,568.04          | *                | *                 | *               | 529,277.10           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 8                          | No Action   | 11/01/2008       | 6.750            | 3,568.04          | 10/01/2035       | N/A               | N/A             | 522,591.77           |
| 1003773170                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 256,000.00                       | 03/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.500            | 1,674.52          | *                | *                 | *               | 257,428.06           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,674.52          | 11/01/2035       | N/A               | N/A             | 252,759.40           |
| 1003773456                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 03/01/2008       | 9.000            | 2,729.62          | 10/01/2035       | *                 | *               | 363,949.98           |
| 364,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,641.19          | 10/01/2035       | *                 | *               | 400,573.53           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.500            | 2,641.19          | 10/01/2035       | N/A               | N/A             | 398,190.77           |
| 1003774473                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | Foreclosure | 08/01/2008       | 9.875            | 1,843.33          | 11/01/2035       | *                 | *               | 223,999.76           |
| 224,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,268.18          | 11/01/2035       | *                 | *               | 234,126.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,268.18          | 11/01/2035       | N/A               | N/A             | 234,126.42           |
| 1003775800                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 463,439.00                       | 04/16/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.700            | 3,108.28          | *                | *                 | *               | 467,563.87           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.700            | 3,108.28          | 10/01/2035       | N/A               | N/A             | 459,799.17           |
| 1003776514                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.875            | 2,036.72          | 11/01/2035       | *                 | *               | 247,500.00           |
| 247,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 1,392.99          | 11/01/2035       | *                 | *               | 256,782.06           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,392.99          | 11/01/2035       | N/A               | N/A             | 256,771.51           |
| 1003778282                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 238,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.150            | 1,720.16          | *                | *                 | *               | 246,811.97           |
| 1003778282                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.150            | 1,720.16          | 10/01/2035       | *                 | *               | 245,549.16           |
| 238,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,510.67          | 10/01/2035       | *                 | *               | 252,719.41           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,510.67          | 10/01/2035       | N/A               | N/A             | 252,147.70           |
| 1003778335                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 180,000.00                       | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2007       | 6.450            | 1,202.48          | *                | *                 | *               | 186,779.60           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 12                         | Foreclosure | 07/01/2008       | 6.450            | 1,202.48          | 11/01/2035       | N/A               | N/A             | 182,378.36           |
| 1003778549                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 164,000.00                       | 02/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 6.375            | 1,052.50          | *                | *                 | *               | 163,818.75           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.375            | 1,052.50          | 10/01/2035       | N/A               | N/A             | 160,585.93           |
| 1003779352                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 11.375           | 489.96            | 11/01/2035       | *                 | *               | 49,186.84            |
| 50,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 330.27            | 11/01/2035       | *                 | *               | 50,089.53            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 330.27            | 11/01/2035       | N/A               | N/A             | 49,818.68            |
| 1003780028                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.875            | 1,099.91          | 10/01/2035       | *                 | *               | 148,719.79           |
| 148,720.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.850            | 1,030.38          | 10/01/2035       | *                 | *               | 151,794.35           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.850            | 1,030.38          | 10/01/2035       | N/A               | N/A             | 150,285.24           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003780670                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 02/01/2008       | 9.375            | 3,356.25          | 10/01/2035       | *                 | *               | 429,600.00           |
| 429,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,553.39          | 10/01/2035       | *                 | *               | 471,395.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 2,553.39          | 10/01/2035       | N/A               | N/A             | 471,395.00           |
| 1003780894                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 02/01/2008       | 9.125            | 1,306.27          | 10/01/2035       | *                 | *               | 171,783.14           |
| 172,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,005.50          | 10/01/2035       | *                 | *               | 185,630.58           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.500            | 1,005.50          | 10/01/2035       | N/A               | N/A             | 185,630.58           |
| 1003781143                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 12/01/2007       | 9.375            | 3,779.54          | 10/01/2035       | *                 | *               | 483,781.44           |
| 484,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 2,863.07          | 10/01/2035       | *                 | *               | 528,566.84           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.500            | 2,863.07          | 10/01/2035       | N/A               | N/A             | 528,566.84           |
| 1003781811                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.125            | 1,424.79          | 10/01/2035       | *                 | *               | 187,369.97           |
| 187,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,054.22          | 10/01/2035       | *                 | *               | 194,626.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,054.22          | 10/01/2035       | N/A               | N/A             | 194,626.11           |
| 1003782829                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 06/01/2008       | 9.000            | 2,455.16          | 10/01/2035       | *                 | *               | 327,355.28           |
| 327,436.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,878.64          | 10/01/2035       | *                 | *               | 346,826.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,878.64          | 10/01/2035       | N/A               | N/A             | 346,826.11           |
| 1003783123                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.125            | 1,508.67          | 10/01/2035       | *                 | *               | 198,400.00           |
| 198,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,115.08          | 10/01/2035       | *                 | *               | 205,860.67           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,115.08          | 10/01/2035       | N/A               | N/A             | 205,860.67           |
| 1003783775                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 429,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.000            | 2,709.32          | *                | *                 | *               | 435,794.38           |
| 1003783775                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 6.000            | 2,709.32          | 11/01/2035       | *                 | *               | 432,025.80           |
| 429,000.00                       | 05/01/2009                                | 9,348.72                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.000            | 2,494.32          | 11/01/2035       | *                 | 11/01/2035      | 442,726.46           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.000            | 2,494.32          | 11/01/2035       | N/A               | N/A             | 441,880.18           |
| 1003784391                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.125            | 3,253.57          | 10/01/2035       | *                 | *               | 427,866.83           |
| 428,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,473.98          | 10/01/2035       | *                 | *               | 456,735.12           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 2,473.98          | 10/01/2035       | N/A               | N/A             | 456,735.12           |
| 1003789975                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 465,000.00                       | 04/22/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.050            | 2,907.15          | *                | *                 | *               | 466,385.38           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.050            | 2,907.15          | 10/01/2035       | N/A               | N/A             | 457,747.79           |
| 1003790080                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 210,037.00                       | 02/08/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.500            | 1,835.14          | *                | *                 | *               | 256,284.95           |
| 1003790080                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 7.500            | 1,835.14          | 10/01/2035       | *                 | *               | 252,594.54           |
| 210,037.00                       | 06/01/2009                                | 3,926.30                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 4.875            | 1,238.69          | 10/01/2045       | *                 | 10/01/2035      | 256,818.29           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 7.500            | 1,835.14          | 10/01/2045       | N/A               | N/A             | 251,820.45           |
| 1003790124                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 06/01/2008       | 9.250            | 1,769.06          | 10/01/2035       | *                 | *               | 229,499.76           |
| 229,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,309.28          | 10/01/2035       | *                 | *               | 241,712.63           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,309.28          | 10/01/2035       | N/A               | N/A             | 241,712.63           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                   |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date   | Scheduled<br>Balance     |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                   |                          |
| 1003791908                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 288,000.00                       | 01/31/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>16                    | No Action<br>REO         | 02/01/2008<br>03/01/2008 | 6.975<br>6.975   | 1,985.30<br>1,681.69 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 291,689.34<br>289,322.76 |
| 1003792140                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 156,000.00                       | 01/24/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2008<br>08/01/2009 | 9.425<br>9.425   | 1,363.52<br>1,363.52 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 160,676.06<br>157,589.12 |
| 1003793960                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 9                          | No Action                | 01/01/2008               | 9.375            | 1,562.33             | 10/01/2035               | *                 | *                 | 199,977.70               |
| 200,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>6                     | No Action<br>Foreclosure | 01/01/2009<br>01/01/2009 | 6.500<br>6.500   | 1,179.39<br>1,179.39 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 217,733.41<br>217,733.41 |
| 1003795566                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 284,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 10/01/2008<br>07/01/2009 | 5.950<br>5.950   | 1,771.10<br>1,771.10 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 285,375.46<br>281,359.64 |
| 1003795806                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 8                          | Foreclosure              | 02/01/2008               | 9.375            | 2,717.01             | 10/01/2035               | *                 | *                 | 347,777.65               |
| 348,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (2)<br>0                   | No Action<br>No Action   | 03/01/2009<br>08/01/2009 | 6.500<br>6.500   | 2,006.34<br>2,006.34 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 370,270.15<br>370,165.43 |
| 1003797591                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 425,000.00                       | 01/23/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 02/01/2008               | 5.975            | 2,633.01             | *                        | *                 | *                 | 427,143.72               |
| 1003797591                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 06/01/2009               | 5.975            | 2,633.01             | 10/01/2035               | *                 | *                 | 418,734.39               |
| 425,000.00                       | 07/01/2009                                | 2,087.66                       | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 07/01/2009<br>08/01/2009 | 4.875<br>4.875   | 2,064.24<br>2,064.24 | 10/01/2045<br>10/01/2045 | *<br>N/A          | 10/01/2035<br>N/A | 421,014.97<br>420,661.10 |
| 1003798242                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 12/01/2008               | 9.125            | 833.41               | 10/01/2035               | *                 | *                 | 109,599.76               |
| 109,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 01/01/2009<br>08/01/2009 | 6.000<br>6.000   | 685.60<br>685.60     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 109,462.16<br>108,479.49 |
| 1003800462                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 07/01/2008               | 9.125            | 3,528.33             | 10/01/2035               | *                 | *                 | 464,000.00               |
| 464,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>No Action   | 01/01/2009<br>02/01/2009 | 6.500<br>6.500   | 2,603.37<br>2,603.37 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 480,622.55<br>480,622.55 |
| 1003801443                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 7                          | No Action                | 04/01/2008               | 9.250            | 1,019.81             | 10/01/2035               | *                 | *                 | 132,299.70               |
| 132,300.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>No Action   | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 781.27<br>781.27     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 144,233.94<br>144,233.94 |
| 1003801568                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 184,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>4                     | No Action<br>No Action   | 06/01/2008<br>03/01/2009 | 5.500<br>5.500   | 1,237.54<br>1,237.54 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 209,753.88<br>205,770.19 |
| 1003801657                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 12/01/2008               | 9.125            | 1,572.54             | 10/01/2035               | *                 | *                 | 206,800.00               |
| 206,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2009<br>08/01/2009 | 6.000<br>6.000   | 1,355.23<br>1,355.23 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 216,102.75<br>214,433.71 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                          |                          |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount        | Balloon<br>Date          | Scheduled<br>Balance     |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                          |                          |                          |
| 1003802175                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                | 11/01/2008               | 9.375            | 3,139.45             | 10/01/2035               | *                        | *                        | 401,850.00               |
| 401,850.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>4                     | No Action<br>Foreclosure | 03/01/2009<br>03/01/2009 | 6.500<br>6.500   | 2,244.71<br>2,244.71 | 10/01/2035<br>10/01/2035 | *<br>N/A                 | *<br>N/A                 | 414,407.80<br>414,407.80 |
| 1003804093                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                        | *                        | *                        |
| 479,700.00                       | 04/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 05/01/2008               | 6.990            | 3,517.65             | *                        | *                        | *                        | 514,541.45               |
| 1003804093                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action                | 09/01/2008               | 6.990            | 3,517.65             | 10/01/2035               | *                        | *                        | 510,834.04               |
| 479,700.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 02/01/2009               | 6.500            | 3,148.52             | 10/01/2035               | *                        | *                        | 527,591.08               |
| 1003804093                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 02/01/2009               | 6.500            | 3,148.52             | 10/01/2035               | *                        | *                        | 526,418.66               |
| 479,700.00                       | 07/01/2009                                | 29,849.58                      | 0.00                                     | *                    | 3                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 07/01/2009<br>08/01/2009 | 5.000<br>5.000   | 1,752.67<br>1,752.67 | 10/01/2045<br>10/01/2045 | 190,820.57<br>190,820.57 | 10/01/2035<br>10/01/2035 | 542,534.57<br>542,247.38 |
| 1003804155                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action                | 09/01/2008               | 9.375            | 2,968.75             | 10/01/2035               | *                        | *                        | 380,000.00               |
| 380,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2009<br>08/01/2009 | 6.500<br>6.500   | 2,144.26<br>2,144.26 | 10/01/2035<br>10/01/2035 | *<br>N/A                 | *<br>N/A                 | 395,863.16<br>395,863.16 |
| 1003807330                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 8                          | Foreclosure              | 03/01/2008               | 10.625           | 3,054.69             | 11/01/2035               | *                        | *                        | 345,000.00               |
| 345,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>(1)                   | No Action<br>No Action   | 02/01/2009<br>09/01/2009 | 6.500<br>5.000   | 2,026.48<br>904.63   | 11/01/2035<br>11/01/2035 | *<br>N/A                 | *<br>N/A                 | 374,118.98<br>389,202.51 |
| 1003807740                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 01/01/2009               | 9.125            | 1,732.05             | 10/01/2035               | *                        | *                        | 227,776.25               |
| 228,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 05/01/2009<br>07/01/2009 | 6.500<br>6.500   | 1,261.93<br>1,261.93 | 10/01/2035<br>10/01/2035 | *<br>N/A                 | *<br>N/A                 | 232,484.33<br>232,473.69 |
| 1003808598                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 10                         | Foreclosure              | 01/01/2008               | 9.250            | 2,601.56             | 10/01/2035               | *                        | *                        | 337,500.00               |
| 337,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>No Action   | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 2,122.55<br>2,122.55 | 10/01/2035<br>10/01/2035 | *<br>N/A                 | *<br>N/A                 | 391,855.48<br>391,855.48 |
| 1003809524                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 10                         | No Action                | 05/01/2008               | 9.375            | 4,111.63             | 10/01/2035               | *                        | *                        | 526,289.26               |
| 526,500.00                       | 06/01/2009                                | 51,819.00                      | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 12<br>14                   | No Action<br>No Action   | 05/01/2008<br>05/01/2008 | 8.000<br>8.000   | 3,484.46<br>3,484.46 | 10/01/2035<br>10/01/2035 | *<br>N/A                 | *<br>N/A                 | 522,363.59<br>526,386.78 |
| 1003810709                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                        | *                        | *                        |
| 334,000.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>9                     | No Action<br>No Action   | 07/01/2008<br>10/01/2008 | 6.750<br>6.750   | 2,328.48<br>2,328.48 | *<br>11/01/2035          | *<br>N/A                 | *<br>N/A                 | 348,197.01<br>343,059.06 |
| 1003810932                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 10/01/2008               | 9.250            | 1,657.29             | 10/01/2035               | *                        | *                        | 214,999.80               |
| 215,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 12/01/2008<br>08/01/2009 | 5.500<br>5.500   | 1,305.47<br>1,305.47 | 10/01/2035<br>10/01/2035 | *<br>N/A                 | *<br>N/A                 | 219,501.08<br>217,066.92 |
| 1003811012                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                        | *                        | *                        |
| 517,000.00                       | 02/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 03/01/2008               | 6.990            | 3,687.12             | *                        | *                        | *                        | 540,411.49               |
| 1003811012                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action                | 11/01/2008               | 6.990            | 3,687.12             | 10/01/2035               | *                        | *                        | 534,304.23               |
| 517,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>No Action   | 04/01/2009<br>04/01/2009 | 6.500<br>6.500   | 3,302.84<br>3,302.84 | 10/01/2035<br>10/01/2035 | *<br>N/A                 | *<br>N/A                 | 552,530.97<br>551,281.01 |



**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003811281                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 9.125            | 2,342.08          | 10/01/2035       | *                 | *               | 307,999.77           |
| 308,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.350            | 2,071.54          | 10/01/2035       | *                 | *               | 319,536.69           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.350            | 2,071.54          | 10/01/2035       | N/A               | N/A             | 316,829.40           |
| 1003812002                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 310,000.00                       | 03/26/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.900            | 2,096.81          | *                | *                 | *               | 309,685.69           |
| 1003812002                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 6.900            | 2,096.81          | 10/01/2035       | *                 | *               | 307,105.28           |
| 310,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,890.24          | 10/01/2035       | *                 | *               | 316,743.51           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,890.24          | 10/01/2035       | N/A               | N/A             | 315,681.95           |
| 1003812057                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 496,800.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 6.000            | 3,075.22          | *                | *                 | *               | 495,247.90           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 3,075.22          | 10/01/2035       | N/A               | N/A             | 486,584.09           |
| 1003812413                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | No Action   | 02/01/2008       | 9.375            | 1,924.84          | 10/01/2035       | *                 | *               | 246,379.19           |
| 246,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,471.44          | 10/01/2035       | *                 | *               | 271,651.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,471.44          | 10/01/2035       | N/A               | N/A             | 271,651.24           |
| 1003813172                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 379,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.825            | 2,577.47          | *                | *                 | *               | 384,230.65           |
| 1003813172                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 07/01/2008       | 6.825            | 2,577.47          | 10/01/2035       | *                 | *               | 378,954.94           |
| 379,000.00                       | 05/01/2009                                | 23,321.40                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 2,426.75          | 10/01/2035       | *                 | 10/01/2035      | 405,742.23           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | Foreclosure | 05/01/2009       | 6.500            | 2,426.75          | 10/01/2035       | N/A               | N/A             | 405,051.56           |
| 1003813458                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 08/01/2008       | 9.375            | 2,106.25          | 10/01/2035       | *                 | *               | 269,600.00           |
| 269,600.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 1,958.61          | 10/01/2035       | *                 | *               | 277,576.60           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,958.61          | 10/01/2035       | N/A               | N/A             | 275,275.71           |
| 1003813831                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.875            | 1,946.00          | 11/01/2035       | *                 | *               | 219,582.20           |
| 222,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.100            | 1,399.59          | 11/01/2035       | *                 | *               | 221,254.71           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.100            | 1,399.59          | 11/01/2035       | N/A               | N/A             | 219,584.33           |
| 1003815839                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 200,000.00                       | 03/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2008       | 5.900            | 1,223.14          | *                | *                 | *               | 199,454.98           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.900            | 1,223.14          | 10/01/2035       | N/A               | N/A             | 195,309.44           |
| 1003816222                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 188,800.00                       | 03/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.690            | 1,250.08          | *                | *                 | *               | 188,425.18           |
| 1003816222                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | Foreclosure | 11/01/2008       | 6.690            | 1,250.08          | 10/01/2035       | *                 | *               | 186,166.25           |
| 188,800.00                       | 05/01/2009                                | 6,894.77                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,160.29          | 10/01/2035       | *                 | 10/01/2035      | 193,995.64           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,160.29          | 10/01/2035       | N/A               | N/A             | 193,665.42           |
| 1003816311                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.375            | 1,193.75          | 10/01/2035       | *                 | *               | 152,799.90           |
| 152,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 882.73            | 10/01/2035       | *                 | *               | 162,966.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 882.73            | 10/01/2035       | N/A               | N/A             | 162,966.00           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003818060                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.125            | 2,395.31          | 10/01/2035       | *                 | *               | 314,999.76           |
| 315,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 4                          | No Action   | 10/01/2008       | 9.125            | 2,395.31          | 10/01/2035       | *                 | *               | 314,999.76           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 9                          | No Action   | 10/01/2008       | 7.750            | 2,034.37          | 10/01/2035       | N/A               | N/A             | 314,999.76           |
| 1003819363                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.375            | 1,187.34          | 10/01/2035       | *                 | *               | 151,979.01           |
| 152,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,019.71          | 10/01/2035       | *                 | *               | 154,833.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,019.71          | 10/01/2035       | N/A               | N/A             | 153,732.51           |
| 1003819470                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.875            | 3,999.38          | 11/01/2035       | *                 | *               | 486,000.00           |
| 486,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 4                          | No Action   | 09/01/2008       | 9.875            | 3,999.38          | 11/01/2035       | *                 | *               | 486,000.00           |
| 1003819470                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | No Action   | 09/01/2008       | 8.375            | 3,391.88          | 11/01/2035       | *                 | *               | 486,000.00           |
| 486,000.00                       | 07/01/2009                                | 38,002.20                      | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2009       | 5.000            | 2,025.00          | 11/01/2035       | 38,002.20         | *               | 524,002.20           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 2,025.00          | 11/01/2035       | N/A               | N/A             | 524,002.20           |
| 1003819700                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 260,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.750            | 1,804.25          | *                | *                 | *               | 271,214.02           |
| 1003819700                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 08/01/2008       | 6.750            | 1,804.25          | 11/01/2035       | *                 | *               | 267,166.72           |
| 260,000.00                       | 06/01/2009                                | 17,055.82                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,567.73          | 11/01/2035       | *                 | 11/01/2035      | 286,667.53           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 1,567.73          | 11/01/2035       | N/A               | N/A             | 286,278.38           |
| 1003822135                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 267,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.000            | 1,691.06          | *                | *                 | *               | 271,343.18           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,691.06          | 10/01/2035       | N/A               | N/A             | 267,572.07           |
| 1003823964                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.125            | 2,240.25          | 10/01/2035       | *                 | *               | 268,715.67           |
| 276,300.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,889.11          | 10/01/2035       | *                 | *               | 286,845.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,889.11          | 10/01/2035       | N/A               | N/A             | 285,150.66           |
| 1003824008                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 292,000.00                       | 02/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 6.000            | 1,838.37          | *                | *                 | *               | 297,124.01           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.375            | 1,063.76          | 10/01/2045       | N/A               | N/A             | 304,898.54           |
| 1003824062                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 360,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.750            | 2,638.82          | *                | *                 | *               | 394,185.83           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 11                         | Bankruptcy  | 08/01/2008       | 6.750            | 2,638.82          | 11/01/2035       | N/A               | N/A             | 388,956.23           |
| 1003824678                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.375            | 1,962.50          | 10/01/2035       | *                 | *               | 251,200.00           |
| 251,200.00                       | 06/01/2009                                | 5,599.67                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (2)                        | No Action   | 08/01/2009       | 5.750            | 1,230.50          | 10/01/2035       | *                 | *               | 255,816.47           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.750            | 1,230.50          | 10/01/2035       | N/A               | N/A             | 255,807.02           |
| 1003824892                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 212,000.00                       | 02/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2008       | 6.200            | 1,349.33          | *                | *                 | *               | 213,724.93           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 14                         | REO         | 05/01/2008       | 6.200            | 1,089.95          | 10/01/2035       | N/A               | N/A             | 210,958.27           |
| 1003824990                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 03/01/2008       | 10.125           | 3,576.35          | 11/01/2035       | *                 | *               | 423,863.51           |
| 424,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,487.86          | 11/01/2035       | *                 | *               | 459,297.83           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 2,487.86          | 11/01/2035       | N/A               | N/A             | 459,297.83           |

**Carrington Mortgage Loan Trust**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003825132                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 420,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.550            | 3,102.04          | *                | *                 | *               | 470,897.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 9                          | Foreclosure | 10/01/2008       | 6.550            | 3,102.04          | 10/01/2035       | N/A               | N/A             | 465,447.31           |
| 1003825668                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 460,000.00                       | 03/25/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.750            | 3,108.53          | *                | *                 | *               | 465,825.05           |
| 1003825668                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 11/01/2008       | 6.750            | 3,108.53          | 10/01/2035       | *                 | *               | 459,781.15           |
| 460,000.00                       | 05/01/2009                                | 15,611.39                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 3,158.49          | 10/01/2035       | *                 | *               | 477,898.53           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 3,158.49          | 10/01/2035       | N/A               | N/A             | 476,179.64           |
| 1003825980                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 168,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.300            | 1,085.43          | *                | *                 | *               | 168,950.64           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.300            | 1,085.43          | 10/01/2035       | N/A               | N/A             | 166,709.60           |
| 1003827069                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 444,000.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 7.450            | 3,220.19          | *                | *                 | *               | 450,144.58           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | Bankruptcy  | 08/01/2009       | 7.450            | 3,220.19          | 10/01/2035       | N/A               | N/A             | 444,401.71           |
| 1003827363                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.125            | 1,550.38          | 10/01/2035       | *                 | *               | 203,884.97           |
| 204,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,150.29          | 10/01/2035       | *                 | *               | 212,361.02           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 10                         | No Action   | 09/01/2008       | 7.750            | 1,316.76          | 10/01/2035       | N/A               | N/A             | 203,884.97           |
| 1003827586                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 03/01/2008       | 8.875            | 2,898.58          | 10/01/2035       | *                 | *               | 391,920.00           |
| 391,920.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.800            | 2,812.94          | 10/01/2035       | *                 | *               | 416,385.03           |
|                                  |   |                                |  |                      | 2                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.375            | 1,412.21          | 10/01/2045       | N/A               | N/A             | 420,888.77           |
| 1003828157                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.125            | 1,642.50          | 10/01/2035       | *                 | *               | 216,000.00           |
| 216,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 5.800            | 1,354.59          | 10/01/2035       | *                 | *               | 220,640.73           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 5.800            | 1,354.59          | 10/01/2035       | N/A               | N/A             | 218,890.75           |
| 1003828923                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 350,000.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2008       | 7.950            | 2,627.52          | *                | *                 | *               | 352,025.34           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.950            | 2,627.52          | 10/01/2035       | N/A               | N/A             | 346,729.22           |
| 1003829815                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.125            | 2,037.92          | 10/01/2035       | *                 | *               | 268,000.00           |
| 268,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,552.55          | 10/01/2035       | *                 | *               | 286,624.70           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,552.55          | 10/01/2035       | N/A               | N/A             | 286,624.70           |
| 1003830965                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 04/01/2008       | 9.375            | 2,150.00          | 10/01/2035       | *                 | *               | 275,200.00           |
| 275,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,603.74          | 10/01/2035       | *                 | *               | 296,075.19           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,603.74          | 10/01/2035       | N/A               | N/A             | 296,075.19           |
| 1003832981                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 19                         | Foreclosure | 07/01/2007       | 10.125           | 3,780.00          | 11/01/2035       | *                 | *               | 448,000.00           |
| 448,000.00                       | 04/01/2009                                | 71,254.23                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,812.63          | 11/01/2035       | *                 | *               | 519,254.23           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.500            | 2,812.63          | 11/01/2035       | N/A               | N/A             | 519,254.23           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003834168                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 02/01/2008       | 9.125            | 2,599.21          | 10/01/2035       | *                 | *               | 341,813.37           |
| 342,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 2,014.08          | 10/01/2035       | *                 | *               | 371,830.10           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,014.08          | 10/01/2035       | N/A               | N/A             | 371,830.10           |
| 1003834881                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 9.125            | 1,642.50          | 10/01/2035       | *                 | *               | 216,000.00           |
| 216,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.450            | 1,433.85          | 10/01/2035       | *                 | *               | 219,029.81           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.450            | 1,433.85          | 10/01/2035       | N/A               | N/A             | 217,204.65           |
| 1003835069                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 308,000.00                       | 02/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.000            | 2,116.25          | *                | *                 | *               | 309,874.82           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 16                         | REO         | 03/01/2008       | 7.000            | 1,794.78          | 10/01/2035       | N/A               | N/A             | 307,676.10           |
| 1003835274                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 11                         | Foreclosure | 11/01/2007       | 8.625            | 1,345.85          | 11/01/2035       | *                 | *               | 168,854.01           |
| 170,400.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 5.000            | 976.47            | 11/01/2035       | *                 | *               | 197,206.28           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | No Action   | 01/01/2009       | 5.000            | 976.47            | 11/01/2035       | N/A               | N/A             | 196,109.20           |
| 1003835443                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.875            | 2,331.17          | 10/01/2035       | *                 | *               | 315,200.00           |
| 315,200.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.250            | 2,016.28          | 10/01/2035       | *                 | *               | 314,825.39           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 2,016.28          | 10/01/2035       | N/A               | N/A             | 311,350.46           |
| 1003835675                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 450,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 7.050            | 3,313.34          | *                | *                 | *               | 480,428.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 7                          | No Action   | 12/01/2008       | 7.050            | 3,313.34          | 10/01/2035       | N/A               | N/A             | 474,344.79           |
| 1003837913                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.875            | 1,954.64          | 11/01/2035       | *                 | *               | 237,525.69           |
| 237,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,603.88          | 11/01/2035       | *                 | *               | 243,535.41           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,603.88          | 11/01/2035       | N/A               | N/A             | 242,094.41           |
| 1003840124                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 10/01/2008       | 7.750            | 2,983.75          | 10/01/2035       | *                 | *               | 462,000.00           |
| 462,000.00                       | 06/01/2009                                | 22,011.00                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.500            | 2,566.27          | 10/01/2045       | *                 | 10/01/2035      | 483,663.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.500            | 2,566.27          | 10/01/2045       | N/A               | N/A             | 482,962.55           |
| 1003842738                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 9.125            | 2,771.59          | 10/01/2035       | *                 | *               | 364,483.02           |
| 364,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 2,637.95          | 10/01/2035       | *                 | *               | 372,662.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 2,637.95          | 10/01/2035       | N/A               | N/A             | 369,098.80           |
| 1003845833                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.125            | 3,169.42          | 10/01/2035       | *                 | *               | 416,800.00           |
| 416,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 5.750            | 2,617.67          | 10/01/2035       | *                 | *               | 427,964.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 2,617.67          | 10/01/2035       | N/A               | N/A             | 424,521.19           |
| 1003846299                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 02/01/2008       | 9.375            | 7,610.69          | 10/01/2035       | *                 | *               | 974,168.82           |
| 974,250.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 5,733.55          | 10/01/2035       | *                 | *               | 1,058,500.63         |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.500            | 5,733.55          | 10/01/2035       | N/A               | N/A             | 1,058,500.63         |
| 1003846315                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 181,900.00                       | 02/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.350            | 1,283.00          | *                | *                 | *               | 181,715.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.350            | 1,283.00          | 10/01/2035       | N/A               | N/A             | 178,672.61           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003846510                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 185,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 1,362.91          | *                | *                 | *               | 193,733.10           |
| 1003846510                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 12/01/2008       | 7.250            | 1,362.91          | 11/01/2035       | *                 | *               | 192,560.89           |
| 185,000.00                       | 06/01/2009                                | 6,998.17                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | Bankruptcy  | 06/01/2009       | 5.750            | 1,229.88          | 11/01/2035       | *                 | *               | 200,269.87           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,229.88          | 11/01/2035       | N/A               | N/A             | 199,728.07           |
| 1003846823                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 07/01/2008       | 10.125           | 2,841.75          | 11/01/2035       | *                 | *               | 336,800.00           |
| 336,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,967.01          | 11/01/2035       | *                 | *               | 363,140.34           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,967.01          | 11/01/2035       | N/A               | N/A             | 363,140.34           |
| 1003848340                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 380,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.775            | 2,612.87          | *                | *                 | *               | 388,953.46           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.775            | 2,612.87          | 10/01/2035       | N/A               | N/A             | 383,792.31           |
| 1003849606                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.125            | 1,228.63          | 10/01/2035       | *                 | *               | 161,572.77           |
| 161,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 1,190.82          | 10/01/2035       | *                 | *               | 168,592.04           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 1,190.82          | 10/01/2035       | N/A               | N/A             | 167,364.28           |
| 1003851317                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 171,200.00                       | 02/20/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2008       | 5.800            | 1,041.77          | *                | *                 | *               | 172,056.68           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.800            | 1,041.77          | 11/01/2035       | N/A               | N/A             | 167,892.89           |
| 1003851969                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 04/01/2008       | 9.000            | 4,631.95          | 10/01/2035       | *                 | *               | 617,593.10           |
| 618,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 3,590.81          | 10/01/2035       | *                 | *               | 662,918.67           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 3,590.81          | 10/01/2035       | N/A               | N/A             | 662,918.67           |
| 1003854323                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 351,000.00                       | 02/13/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 8.375            | 2,820.35          | *                | *                 | *               | 363,677.53           |
| 1003854323                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.375            | 2,820.35          | 10/01/2035       | *                 | *               | 361,065.82           |
| 351,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,457.33          | 10/01/2035       | *                 | *               | 373,558.59           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 2,457.33          | 10/01/2035       | N/A               | N/A             | 370,919.74           |
| 1003856973                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.875            | 3,623.24          | 10/01/2035       | *                 | *               | 489,906.76           |
| 490,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.450            | 3,259.24          | 10/01/2035       | *                 | *               | 499,028.01           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.450            | 3,259.24          | 10/01/2035       | N/A               | N/A             | 491,154.08           |
| 1003857357                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.875            | 907.18            | 11/01/2035       | *                 | *               | 110,240.00           |
| 110,240.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 771.67            | 11/01/2035       | *                 | *               | 117,443.35           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 771.67            | 11/01/2035       | N/A               | N/A             | 116,619.15           |
| 1003858882                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 06/01/2008       | 8.625            | 6,036.36          | 11/01/2035       | *                 | *               | 839,841.58           |
| 840,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.925            | 5,941.68          | 11/01/2035       | *                 | *               | 869,102.46           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.925            | 5,941.68          | 11/01/2035       | N/A               | N/A             | 861,541.19           |
| 1003859257                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.250            | 2,713.33          | 10/01/2035       | *                 | *               | 352,000.00           |
| 352,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,965.46          | 10/01/2035       | *                 | *               | 362,853.32           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 1,965.46          | 10/01/2035       | N/A               | N/A             | 362,853.32           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                   |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date   | Scheduled<br>Balance     |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                   |                          |
| 1003859499                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 7                          | Foreclosure              | 05/01/2008               | 10.125           | 2,345.63             | 11/01/2035               | *                 | *                 | 278,000.00               |
| 278,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 04/01/2009<br>08/01/2009 | 6.500<br>6.500   | 1,614.94<br>1,614.94 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 297,787.57<br>297,778.68 |
| 1003859756                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 01/01/2009               | 9.875            | 3,718.20             | 11/01/2035               | *                 | *                 | 451,832.28               |
| 452,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>(2)                 | No Action<br>No Action   | 03/01/2009<br>10/01/2009 | 6.500<br>6.500   | 2,993.22<br>2,993.22 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 454,483.96<br>451,251.89 |
| 1003860370                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 11                         | Foreclosure              | 11/01/2007               | 9.375            | 2,405.43             | 10/01/2035               | *                 | *                 | 307,895.24               |
| 308,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>6                     | No Action<br>Foreclosure | 01/01/2009<br>01/01/2009 | 6.500<br>6.500   | 1,842.65<br>1,842.65 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 340,181.78<br>340,181.78 |
| 1003860922                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 488,750.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action   | 06/01/2008<br>06/01/2009 | 6.500<br>6.500   | 3,203.91<br>3,203.91 | *<br>11/01/2035          | *<br>N/A          | *<br>N/A          | 491,469.47<br>483,611.56 |
| 1003861075                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 867,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 06/01/2008<br>07/01/2009 | 5.500<br>5.500   | 5,436.64<br>5,436.64 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 921,476.26<br>903,975.95 |
| 1003861413                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 312,000.00                       | 11/21/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>13                    | No Action<br>REO         | 12/01/2007<br>06/01/2008 | 6.300<br>6.300   | 2,117.31<br>1,723.02 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 333,136.83<br>328,194.61 |
| 1003862430                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 8                          | Foreclosure              | 03/01/2008               | 9.500            | 1,622.92             | 10/01/2035               | *                 | *                 | 205,000.00               |
| 205,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>No Action   | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 1,229.20<br>1,229.20 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 226,928.94<br>226,928.94 |
| 1003864063                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                | 12/01/2008               | 9.375            | 1,812.50             | 10/01/2035               | *                 | *                 | 232,000.00               |
| 232,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 03/01/2009<br>08/01/2009 | 6.500<br>6.500   | 1,563.72<br>1,563.72 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 237,159.90<br>235,749.18 |
| 1003865491                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 442,000.00                       | 04/22/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 05/01/2008<br>08/01/2009 | 6.990<br>6.990   | 3,018.69<br>3,018.69 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 441,555.34<br>434,575.70 |
| 1003866445                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                | 10/01/2008               | 9.625            | 3,319.28             | 10/01/2035               | *                 | *                 | 413,831.79               |
| 414,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>4                     | No Action<br>Foreclosure | 01/01/2009<br>03/01/2009 | 7.250<br>7.250   | 2,989.70<br>2,989.70 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 423,273.58<br>420,191.21 |
| 1003866542                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 258,400.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 08/01/2008               | 6.550            | 1,779.79             | *                        | *                 | *                 | 270,781.13               |
| 1003866542                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 4                          | Foreclosure              | 10/01/2008               | 6.550            | 1,779.79             | 10/01/2035               | *                 | *                 | 268,602.79               |
| 258,400.00                       | 05/01/2009                                | 10,959.30                      | 0.00                                     | 0.00                 | 2                                  | Post Mod<br>Current Values | 0<br>9                     | No Action<br>Foreclosure | 05/01/2009<br>10/01/2008 | 6.500<br>6.550   | 1,682.17<br>1,779.79 | 10/01/2035<br>10/01/2035 | *<br>N/A          | 10/01/2035<br>N/A | 281,250.78<br>267,017.24 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003866659                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 05/01/2008       | 9.125            | 2,737.50          | 10/01/2035       | *                 | *               | 360,000.00           |
| 360,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.500            | 2,485.96          | 10/01/2035       | *                 | *               | 378,781.61           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 7                          | Foreclosure | 12/01/2008       | 6.500            | 2,485.96          | 10/01/2035       | N/A               | N/A             | 374,787.83           |
| 1003866766                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 255,792.00                       | 12/28/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 6.200            | 1,635.34          | *                | *                 | *               | 259,908.49           |
| 1003866766                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 255,792.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.200            | 1,726.95          | *                | *                 | *               | 271,952.05           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 9                          | Foreclosure | 10/01/2008       | 6.200            | 1,726.95          | 11/01/2035       | N/A               | N/A             | 268,318.64           |
| 1003867024                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 03/01/2008       | 9.625            | 2,707.03          | 10/01/2035       | *                 | *               | 337,499.32           |
| 337,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,984.86          | 10/01/2035       | *                 | *               | 366,436.17           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,984.86          | 10/01/2035       | N/A               | N/A             | 366,436.17           |
| 1003870902                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 315,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 5.500            | 1,915.50          | *                | *                 | *               | 323,807.73           |
| 1003870902                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 5.500            | 1,915.50          | 10/01/2035       | *                 | *               | 321,189.61           |
| 315,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 5.500            | 1,738.77          | 10/01/2035       | *                 | *               | 328,174.66           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 3                          | No Action   | 04/01/2009       | 5.500            | 1,738.77          | 10/01/2035       | N/A               | N/A             | 327,229.64           |
| 1003871947                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 141,600.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.500            | 1,005.51          | *                | *                 | *               | 154,071.93           |
| 1003871947                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.500            | 1,005.51          | 11/01/2035       | *                 | *               | 152,499.59           |
| 141,600.00                       | 06/01/2009                                | 2,481.02                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 928.55            | 11/01/2035       | *                 | 11/01/2035      | 155,249.51           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 928.55            | 11/01/2035       | N/A               | N/A             | 155,073.80           |
| 1003873071                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 500,000.00                       | 02/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 5.500            | 2,951.80          | *                | *                 | *               | 502,269.91           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 8                          | Foreclosure | 11/01/2008       | 5.500            | 2,951.80          | 10/01/2035       | N/A               | N/A             | 490,810.06           |
| 1003874392                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 122,000.00                       | 04/25/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 5.500            | 722.13            | *                | *                 | *               | 122,555.77           |
| 1003874392                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 5.500            | 722.13            | 10/01/2035       | *                 | *               | 120,918.11           |
| 122,000.00                       | 05/01/2009                                | 2,220.79                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.500            | 654.89            | 10/01/2035       | *                 | 10/01/2035      | 123,515.47           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 5.500            | 654.89            | 10/01/2035       | N/A               | N/A             | 123,247.92           |
| 1003877987                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.625            | 1,868.75          | 11/01/2035       | *                 | *               | 260,000.00           |
| 260,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.990            | 1,803.71          | 11/01/2035       | *                 | *               | 262,485.90           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.990            | 1,803.71          | 11/01/2035       | N/A               | N/A             | 259,954.93           |
| 1003883140                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 1,178.95          | 10/01/2035       | *                 | *               | 155,040.00           |
| 155,040.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 865.34            | 10/01/2035       | *                 | *               | 159,755.80           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 865.34            | 10/01/2035       | N/A               | N/A             | 159,755.80           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003885843                       | 09/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 265,500.00                       | 09/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2007       | 7.400            | 1,923.13          | *                | *                 | *               | 272,575.56           |
| 1003885843                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 265,500.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.000            | 1,819.46          | *                | *                 | *               | 291,946.28           |
|                                  |   |                                |  |                      |                                    | Current Values | 9                          | Foreclosure | 10/01/2008       | 6.000            | 1,819.46          | 10/01/2035       | N/A               | N/A             | 287,888.84           |
| 1003886566                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 340,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 8.525            | 2,689.88          | *                | *                 | *               | 342,786.44           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 8.525            | 2,689.88          | 11/01/2035       | N/A               | N/A             | 337,914.82           |
| 1003886744                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.125            | 948.09            | 10/01/2035       | *                 | *               | 124,679.97           |
| 124,720.00                       | 04/01/2009                                | 948.09                         | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 903.48            | 10/01/2030       | *                 | *               | 125,405.07           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 903.48            | 10/01/2030       | N/A               | N/A             | 124,500.94           |
| 1003892185                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.875            | 1,375.91          | 11/01/2035       | *                 | *               | 167,199.76           |
| 167,200.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 942.00            | 11/01/2035       | *                 | *               | 173,907.77           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 942.00            | 11/01/2035       | N/A               | N/A             | 173,907.77           |
| 1003892844                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 278,000.00                       | 01/04/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.175            | 1,952.91          | *                | *                 | *               | 281,752.75           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | Bankruptcy  | 08/01/2009       | 5.000            | 1,407.56          | 11/01/2045       | N/A               | N/A             | 282,458.15           |
| 1003894959                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.375            | 1,599.64          | 10/01/2035       | *                 | *               | 204,753.79           |
| 204,800.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.500            | 1,354.31          | 10/01/2035       | *                 | *               | 206,116.87           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,354.31          | 10/01/2035       | N/A               | N/A             | 204,177.65           |
| 1003896886                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 272,000.00                       | 01/23/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.100            | 1,706.65          | *                | *                 | *               | 273,373.27           |
|                                  |   |                                |  |                      |                                    | Current Values | 14                         | Foreclosure | 05/01/2008       | 6.100            | 1,706.65          | 10/01/2035       | N/A               | N/A             | 267,413.78           |
| 1003896975                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.350            | 1,322.92          | 11/01/2035       | *                 | *               | 250,000.00           |
| 250,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 01/01/2009       | 6.000            | 1,568.22          | 11/01/2035       | *                 | *               | 251,011.31           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,568.22          | 11/01/2035       | N/A               | N/A             | 248,461.73           |
| 1003900773                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 10.125           | 2,970.00          | 11/01/2035       | *                 | *               | 352,000.00           |
| 352,000.00                       | 05/01/2009                                | 8,910.00                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,954.93          | 11/01/2035       | *                 | *               | 360,910.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,954.93          | 11/01/2035       | N/A               | N/A             | 360,910.00           |
| 1003901013                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 01/01/2008       | 9.125            | 1,197.66          | 10/01/2035       | *                 | *               | 157,500.00           |
| 157,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 929.06            | 10/01/2035       | *                 | *               | 171,519.38           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | No Action   | 01/01/2009       | 6.500            | 929.06            | 10/01/2035       | N/A               | N/A             | 171,519.38           |
| 1003903538                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 10.125           | 2,657.80          | 11/01/2035       | *                 | *               | 314,999.03           |
| 315,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,776.51          | 11/01/2035       | *                 | *               | 327,970.66           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,776.51          | 11/01/2035       | N/A               | N/A             | 327,970.66           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003903743                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.375            | 842.77            | 10/01/2035       | *                 | *               | 99,001.63            |
| 100,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 672.97            | 10/01/2035       | *                 | *               | 102,184.56           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 672.97            | 10/01/2035       | N/A               | N/A             | 101,573.64           |
| 1003906474                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 10.625           | 1,474.18          | 11/01/2035       | *                 | *               | 166,496.01           |
| 166,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 951.41            | 11/01/2035       | *                 | *               | 175,645.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 951.41            | 11/01/2035       | N/A               | N/A             | 175,645.22           |
| 1003906919                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 211,992.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.600            | 1,541.07          | *                | *                 | *               | 213,411.34           |
| 1003906919                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 7.600            | 1,541.07          | 11/01/2035       | *                 | *               | 211,194.32           |
| 211,992.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,298.76          | 11/01/2035       | *                 | *               | 217,389.86           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 8                          | Foreclosure | 11/01/2008       | 7.600            | 1,541.07          | 11/01/2035       | N/A               | N/A             | 208,730.05           |
| 1003907455                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 234,000.00                       | 03/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 8.375            | 1,810.79          | *                | *                 | *               | 233,496.67           |
| 1003907455                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 06/01/2009       | 8.375            | 1,810.79          | 11/01/2035       | *                 | *               | 230,831.68           |
| 234,000.00                       | 07/01/2009                                | 1,612.40                       | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 08/01/2009       | 6.000            | 1,464.56          | 11/01/2035       | *                 | *               | 232,341.12           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,464.56          | 11/01/2035       | N/A               | N/A             | 231,781.29           |
| 1003910986                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.875            | 1,710.35          | 12/01/2035       | *                 | *               | 210,324.69           |
| 216,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 1,512.01          | 12/01/2035       | *                 | *               | 217,981.65           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 1,512.01          | 12/01/2035       | N/A               | N/A             | 215,933.08           |
| 1003913643                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 322,400.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.700            | 2,163.28          | *                | *                 | *               | 325,190.95           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.700            | 2,163.28          | 11/01/2035       | N/A               | N/A             | 321,258.47           |
| 1003914205                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 9                          | No Action   | 01/01/2008       | 9.375            | 4,687.50          | 10/01/2035       | *                 | *               | 599,999.99           |
| 600,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 3,545.61          | 10/01/2035       | *                 | *               | 654,573.99           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 3,545.61          | 10/01/2035       | N/A               | N/A             | 654,401.29           |
| 1003916169                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.875            | 5,638.57          | 12/01/2035       | *                 | *               | 762,398.00           |
| 762,398.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 4,815.77          | 12/01/2035       | *                 | *               | 772,727.75           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 4,815.77          | 12/01/2035       | N/A               | N/A             | 763,985.18           |
| 1003919932                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 107,200.00                       | 12/27/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 7.425            | 759.20            | *                | *                 | *               | 106,966.68           |
|                                  |   |                                |  |                      | 1                                  | Current Values |                            | INACTIVE    |                  |                  |                   |                  |                   |                 |                      |
| 1003922624                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.125            | 995.79            | 10/01/2035       | *                 | *               | 130,953.08           |
| 131,100.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 956.93            | 10/01/2035       | *                 | *               | 135,478.78           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 956.93            | 10/01/2035       | N/A               | N/A             | 134,492.15           |
| 1003922786                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.625            | 1,519.48          | 11/01/2035       | *                 | *               | 190,786.46           |
| 192,200.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 1,333.91          | 11/01/2035       | *                 | *               | 192,109.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 1,333.91          | 11/01/2035       | N/A               | N/A             | 190,291.89           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003924711                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 308,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 7.250            | 2,200.70          | *                | *                 | *               | 313,131.83           |
| 1003924711                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 10/01/2008       | 7.250            | 2,200.70          | 10/01/2035       | *                 | *               | 311,250.44           |
| 308,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,918.94          | 10/01/2035       | *                 | *               | 321,018.66           |
|                                  |   |                                |  |                      | 2                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 1,918.94          | 10/01/2035       | N/A               | N/A             | 320,292.43           |
| 1003925603                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 04/01/2008       | 9.875            | 1,643.38          | 11/01/2035       | *                 | *               | 199,701.55           |
| 200,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,162.68          | 11/01/2035       | *                 | *               | 214,647.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,162.68          | 11/01/2035       | N/A               | N/A             | 214,647.89           |
| 1003930928                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | No Action   | 04/01/2008       | 9.125            | 2,851.56          | 10/01/2035       | *                 | *               | 375,000.00           |
| 375,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,211.12          | 10/01/2035       | *                 | *               | 408,206.93           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 2,211.12          | 10/01/2035       | N/A               | N/A             | 408,206.93           |
| 1003931188                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 01/01/2008       | 9.200            | 409.92            | 12/01/2035       | *                 | *               | 48,998.91            |
| 50,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 369.22            | 12/01/2035       | *                 | *               | 56,321.41            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 369.22            | 12/01/2035       | N/A               | N/A             | 55,865.03            |
| 1003932864                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 368,100.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 6.000            | 2,389.27          | *                | *                 | *               | 383,377.09           |
| 1003932864                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 6.000            | 2,389.27          | 11/01/2035       | *                 | *               | 380,507.12           |
| 368,100.00                       | 06/01/2009                                | 7,624.63                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.000            | 2,194.88          | 11/01/2035       | *                 | 11/01/2035      | 389,330.48           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.000            | 2,194.88          | 11/01/2035       | N/A               | N/A             | 388,832.78           |
| 1003933122                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.875            | 1,309.64          | 11/01/2035       | *                 | *               | 159,145.89           |
| 159,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 894.82            | 11/01/2035       | *                 | *               | 165,196.75           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 894.82            | 11/01/2035       | N/A               | N/A             | 165,196.75           |
| 1003934915                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 386,750.00                       | 03/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.525            | 2,520.98          | *                | *                 | *               | 386,182.46           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.525            | 2,520.98          | 10/01/2035       | N/A               | N/A             | 379,162.77           |
| 1003935488                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.875            | 2,590.21          | 11/01/2035       | *                 | *               | 314,759.71           |
| 315,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 5.500            | 1,902.83          | 11/01/2035       | *                 | *               | 319,401.92           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 1,902.83          | 11/01/2035       | N/A               | N/A             | 317,175.96           |
| 1003936780                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.125            | 1,833.67          | 10/01/2035       | *                 | *               | 241,121.45           |
| 242,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.238            | 1,592.16          | 10/01/2035       | *                 | *               | 247,997.31           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.238            | 1,592.16          | 10/01/2035       | N/A               | N/A             | 246,155.59           |
| 1003938074                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.375            | 2,481.20          | 12/01/2035       | *                 | *               | 317,593.59           |
| 317,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,814.56          | 12/01/2035       | *                 | *               | 334,995.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,814.56          | 12/01/2035       | N/A               | N/A             | 334,995.07           |
| 1003938706                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 296,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 5.550            | 1,777.61          | *                | *                 | *               | 298,558.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.550            | 1,777.61          | 11/01/2035       | N/A               | N/A             | 294,452.30           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003938742                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.375            | 1,523.44          | 10/01/2035       | *                 | *               | 195,000.00           |
| 195,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 1,321.02          | 10/01/2035       | *                 | *               | 200,351.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,321.02          | 10/01/2035       | N/A               | N/A             | 199,159.34           |
| 1003939395                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.625            | 2,425.99          | 11/01/2035       | *                 | *               | 279,551.18           |
| 289,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,879.66          | 11/01/2035       | *                 | *               | 286,072.54           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,879.66          | 11/01/2035       | N/A               | N/A             | 284,064.92           |
| 1003944780                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 10.125           | 1,480.68          | 11/01/2035       | *                 | *               | 175,487.54           |
| 175,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.000            | 1,115.97          | 11/01/2035       | *                 | *               | 178,400.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.000            | 1,115.97          | 11/01/2035       | N/A               | N/A             | 176,809.41           |
| 1003945084                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 620,800.00                       | 11/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 6.250            | 3,916.01          | *                | *                 | *               | 619,938.71           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 19                         | REO         | 12/01/2007       | 6.250            | 3,177.01          | 11/01/2035       | N/A               | N/A             | 609,985.88           |
| 1003950120                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 290,800.00                       | 01/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 7.000            | 1,980.13          | *                | *                 | *               | 289,943.39           |
| 1003950120                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 05/01/2009       | 7.000            | 1,980.13          | 11/01/2035       | *                 | *               | 286,054.83           |
| 290,800.00                       | 06/01/2009                                | 1,670.46                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.000            | 1,810.94          | 11/01/2035       | *                 | *               | 287,664.20           |
|                                  |   |                                |  |                      | 3                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.375            | 1,382.48          | 11/01/2045       | N/A               | N/A             | 291,173.47           |
| 1003952636                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 10.125           | 4,784.06          | 11/01/2035       | *                 | *               | 567,000.00           |
| 567,000.00                       | 05/01/2009                                | 14,679.85                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 3,150.77          | 11/01/2035       | *                 | *               | 581,679.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 3,150.77          | 11/01/2035       | N/A               | N/A             | 581,679.85           |
| 1003953387                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.875            | 1,612.32          | 11/01/2035       | *                 | *               | 195,928.04           |
| 196,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.350            | 1,302.98          | 11/01/2035       | *                 | *               | 200,985.30           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.350            | 1,302.98          | 11/01/2035       | N/A               | N/A             | 199,529.57           |
| 1003956543                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 06/01/2008       | 8.625            | 3,995.00          | 11/01/2035       | *                 | *               | 555,825.76           |
| 555,900.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 5.500            | 3,387.05          | 11/01/2035       | *                 | *               | 571,039.49           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.500            | 3,387.05          | 11/01/2035       | N/A               | N/A             | 563,983.02           |
| 1003956758                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 10.125           | 5,784.81          | 11/01/2035       | *                 | *               | 685,606.90           |
| 685,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 3,888.88          | 11/01/2035       | *                 | *               | 717,947.04           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 3,888.88          | 11/01/2035       | N/A               | N/A             | 717,947.04           |
| 1003957187                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 02/01/2008       | 8.875            | 2,840.00          | 11/01/2035       | *                 | *               | 384,000.00           |
| 384,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 2,249.42          | 11/01/2035       | *                 | *               | 415,276.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | No Action   | 01/01/2009       | 6.500            | 2,249.42          | 11/01/2035       | N/A               | N/A             | 415,276.85           |
| 1003958836                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 208,000.00                       | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2007       | 7.950            | 1,585.86          | *                | *                 | *               | 213,340.66           |
| 1003958836                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | Foreclosure | 09/01/2008       | 7.950            | 1,585.86          | 11/01/2035       | *                 | *               | 210,792.03           |
| 208,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,420.60          | 11/01/2035       | *                 | *               | 215,489.42           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,420.60          | 11/01/2035       | N/A               | N/A             | 213,948.48           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                 |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-----------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance     |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                 |                          |
| 1003959425                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 375,200.00                       | 03/31/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 04/01/2008<br>08/01/2009 | 6.650<br>6.650   | 2,478.44<br>2,478.44 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A        | 375,039.73<br>368,155.15 |
| 1003959443                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 04/01/2009               | 10.125           | 5,526.34             | 11/01/2035               | *                 | *               | 654,973.81               |
| 655,000.00                       | 05/01/2009                                | 9,933.06                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 05/01/2009<br>08/01/2009 | 6.000<br>6.000   | 3,324.53<br>3,324.53 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 664,906.87<br>664,906.87 |
| 1003960770                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 156,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>10                    | No Action<br>Foreclosure | 02/01/2008<br>09/01/2008 | 6.450<br>6.450   | 1,010.02<br>1,010.02 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A        | 156,212.41<br>153,001.39 |
| 1003961038                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 310,400.00                       | 02/08/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>10                  | No Action<br>Foreclosure | 04/01/2008<br>09/01/2008 | 5.825<br>5.825   | 1,926.16<br>1,926.16 | *<br>11/01/2035          | *<br>N/A          | *<br>N/A        | 317,304.83<br>310,483.31 |
| 1003965971                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 356,000.00                       | 03/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 04/01/2008               | 7.150            | 2,464.00             | *                        | *                 | *               | 355,657.17               |
| 1003965971                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 01/01/2009               | 7.150            | 2,464.00             | 11/01/2035               | *                 | *               | 352,114.45               |
| 356,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>Foreclosure | 04/01/2009<br>04/01/2009 | 6.500<br>6.500   | 2,144.43<br>2,144.43 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 358,941.38<br>358,134.20 |
| 1003965980                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 192,000.00                       | 04/17/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 06/01/2008<br>08/01/2009 | 8.450<br>8.450   | 1,520.17<br>1,520.17 | *<br>11/01/2035          | *<br>N/A          | *<br>N/A        | 194,572.30<br>192,127.29 |
| 1003969209                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                | 11/01/2008               | 9.375            | 3,935.84             | 10/01/2035               | *                 | *               | 503,787.26               |
| 504,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2009<br>07/01/2009 | 6.500<br>6.500   | 3,410.65<br>3,410.65 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 517,879.17<br>514,196.79 |
| 1003971982                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 10                         | No Action                | 12/01/2007               | 9.125            | 2,053.13             | 10/01/2035               | *                 | *               | 270,000.00               |
| 270,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>6                     | No Action<br>Foreclosure | 01/01/2009<br>01/01/2009 | 6.500<br>6.500   | 1,622.23<br>1,622.23 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 299,489.05<br>299,489.05 |
| 1003972623                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 7                          | Foreclosure              | 04/01/2008               | 8.875            | 1,218.24             | 12/01/2035               | *                 | *               | 164,720.00               |
| 164,720.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2009<br>07/01/2009 | 6.000<br>6.000   | 1,108.42<br>1,108.42 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 177,368.32<br>176,069.23 |
| 1003980062                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 368,000.00                       | 03/20/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 05/01/2008<br>08/01/2009 | 6.500<br>6.500   | 2,390.68<br>2,390.68 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A        | 367,124.31<br>360,422.77 |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003981089                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 220,000.00                       | 01/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 8.000            | 1,679.56          | *                | *                 | *               | 224,368.07           |
| 1003981089                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.000            | 1,679.56          | 11/01/2035       | *                 | *               | 222,474.22           |
| 220,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,509.13          | 11/01/2035       | *                 | *               | 229,679.65           |
| 1003981089                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 02/01/2009       | 6.500            | 1,509.13          | 11/01/2035       | *                 | *               | 228,880.24           |
| 220,000.00                       | 06/01/2009                                | 5,797.97                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.125            | 1,356.69          | 11/01/2035       | *                 | *               | 235,391.34           |
|                                  |   |                                |  |                      | 3                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.125            | 1,356.69          | 11/01/2035       | N/A               | N/A             | 234,687.10           |
| 1003982792                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 08/01/2008       | 8.875            | 1,013.23          | 10/01/2035       | *                 | *               | 124,413.70           |
| 126,450.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 901.61            | 10/01/2035       | *                 | *               | 127,906.04           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 7.250            | 901.61            | 10/01/2035       | N/A               | N/A             | 126,718.02           |
| 1003986878                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 432,000.00                       | 02/08/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 5.990            | 2,695.92          | *                | *                 | *               | 436,682.68           |
| 1003986878                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 09/01/2008       | 5.990            | 2,695.92          | 11/01/2035       | *                 | *               | 430,316.03           |
| 432,000.00                       | 05/01/2009                                | 17,270.40                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | Bankruptcy  | 05/01/2009       | 5.990            | 2,538.21          | 11/01/2035       | *                 | 11/01/2035      | 451,061.22           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | Bankruptcy  | 05/01/2009       | 5.990            | 2,538.21          | 11/01/2035       | N/A               | N/A             | 450,196.94           |
| 1003987546                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 528,000.00                       | 12/20/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 6.400            | 3,473.14          | *                | *                 | *               | 540,431.63           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 8                          | Foreclosure | 11/01/2008       | 6.400            | 3,473.14          | 10/01/2035       | N/A               | N/A             | 528,650.17           |
| 1003991318                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 528,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 6.650            | 3,512.96          | *                | *                 | *               | 531,018.91           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 7                          | No Action   | 12/01/2008       | 6.650            | 3,512.96          | 11/01/2035       | N/A               | N/A             | 522,741.64           |
| 1003997072                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 250,000.00                       | 02/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 6.050            | 1,574.71          | *                | *                 | *               | 253,519.32           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.050            | 1,574.71          | 11/01/2035       | N/A               | N/A             | 248,269.40           |
| 1003998990                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | No Action   | 02/01/2008       | 10.125           | 1,594.79          | 11/01/2035       | *                 | *               | 176,484.38           |
| 178,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,279.73          | 11/01/2035       | *                 | *               | 194,765.88           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,279.73          | 11/01/2035       | N/A               | N/A             | 193,284.51           |
| 1004009076                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 03/01/2008       | 9.375            | 2,208.98          | 10/01/2035       | *                 | *               | 282,749.45           |
| 282,750.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,660.11          | 10/01/2035       | *                 | *               | 306,481.15           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,660.11          | 10/01/2035       | N/A               | N/A             | 306,481.15           |
| 1004010876                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 04/01/2008       | 9.375            | 2,436.64          | 10/01/2035       | *                 | *               | 311,890.06           |
| 312,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,819.32          | 10/01/2035       | *                 | *               | 335,875.13           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.500            | 1,819.32          | 10/01/2035       | N/A               | N/A             | 335,875.13           |
| 1004010929                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 9.875            | 3,624.27          | 11/01/2035       | *                 | *               | 440,418.22           |
| 441,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,550.86          | 11/01/2035       | *                 | *               | 470,928.48           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,550.86          | 11/01/2035       | N/A               | N/A             | 470,928.48           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004026672                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 10.125           | 1,890.00          | 11/01/2035       | *                 | *               | 224,000.00           |
| 224,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,509.77          | 11/01/2035       | *                 | *               | 229,512.78           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,509.77          | 11/01/2035       | N/A               | N/A             | 227,772.85           |
| 1004026994                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 258,160.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 5.150            | 1,453.92          | *                | *                 | *               | 257,384.57           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.150            | 1,453.92          | 12/01/2035       | N/A               | N/A             | 251,163.38           |
| 1004029143                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 12/01/2007       | 8.875            | 2,159.58          | 11/01/2035       | *                 | *               | 292,000.00           |
| 292,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,734.38          | 11/01/2035       | *                 | *               | 320,193.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | Bankruptcy  | 01/01/2009       | 6.500            | 1,734.38          | 11/01/2035       | N/A               | N/A             | 320,193.22           |
| 1004032905                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.875            | 5,256.69          | 11/01/2035       | *                 | *               | 638,787.89           |
| 639,000.00                       | 05/01/2009                                | 16,078.32                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 3,547.19          | 11/01/2035       | *                 | *               | 654,866.21           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 3,547.19          | 11/01/2035       | N/A               | N/A             | 654,866.21           |
| 1004033352                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 252,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.000            | 1,626.19          | *                | *                 | *               | 260,933.58           |
| 1004033352                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 12/01/2008       | 6.000            | 1,626.19          | 11/01/2035       | *                 | *               | 258,980.17           |
| 252,000.00                       | 06/01/2009                                | 7,776.35                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,463.61          | 11/01/2035       | *                 | 11/01/2035      | 267,628.05           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,463.61          | 11/01/2035       | N/A               | N/A             | 267,264.73           |
| 1004034137                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 02/01/2008       | 9.875            | 2,468.75          | 11/01/2035       | *                 | *               | 300,000.00           |
| 300,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,783.04          | 11/01/2035       | *                 | *               | 329,177.44           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,783.04          | 11/01/2035       | N/A               | N/A             | 329,177.44           |
| 1004034315                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 337,500.00                       | 03/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.000            | 2,198.88          | *                | *                 | *               | 355,391.01           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 15                         | REO         | 04/01/2008       | 6.000            | 1,757.58          | 11/01/2035       | N/A               | N/A             | 351,516.85           |
| 1004038810                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 213,600.00                       | 12/07/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 7.100            | 1,572.19          | *                | *                 | *               | 228,894.90           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 17                         | REO         | 02/01/2008       | 7.100            | 1,572.19          | 12/01/2035       | N/A               | N/A             | 224,769.15           |
| 1004043412                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 536,000.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.600            | 3,650.88          | *                | *                 | *               | 553,968.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.600            | 3,650.88          | 11/01/2035       | N/A               | N/A             | 545,850.91           |
| 1004049764                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 272,000.00                       | 02/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 6.550            | 1,796.16          | *                | *                 | *               | 275,357.77           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 16                         | REO         | 03/01/2008       | 6.550            | 1,488.27          | 12/01/2035       | N/A               | N/A             | 272,660.94           |
| 1004068029                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.875            | 2,920.11          | 11/01/2035       | *                 | *               | 354,848.05           |
| 355,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 2,369.93          | 11/01/2035       | *                 | *               | 360,013.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,369.93          | 11/01/2035       | N/A               | N/A             | 357,726.81           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004075832                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 9.875            | 2,889.08          | 11/01/2035       | *                 | *               | 351,078.63           |
| 352,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,992.14          | 11/01/2035       | *                 | *               | 367,778.95           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,992.14          | 11/01/2035       | N/A               | N/A             | 367,778.95           |
| 1004079918                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.875            | 962.81            | 11/01/2035       | *                 | *               | 117,000.00           |
| 117,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 678.49            | 11/01/2035       | *                 | *               | 125,259.28           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 678.49            | 11/01/2035       | N/A               | N/A             | 125,259.28           |
| 1004089603                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 212,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.225            | 1,406.06          | *                | *                 | *               | 221,129.27           |
| 1004089603                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 11/01/2008       | 6.225            | 1,406.06          | 11/01/2035       | *                 | *               | 218,760.45           |
| 212,000.00                       | 05/01/2009                                | 9,420.34                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.225            | 1,330.61          | 11/01/2035       | *                 | 11/01/2035      | 229,903.40           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.225            | 1,330.61          | 11/01/2035       | N/A               | N/A             | 229,487.29           |
| 1004092270                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 437,600.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2008       | 6.150            | 2,984.08          | *                | *                 | *               | 473,938.01           |
|                                  |   |                                |  |                      |                                    | Current Values | 8                          | No Action   | 11/01/2008       | 6.150            | 2,984.08          | 11/01/2035       | N/A               | N/A             | 465,901.65           |
| 1004094367                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 319,500.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.750            | 2,210.25          | *                | *                 | *               | 330,516.80           |
| 1004094367                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 6.750            | 2,210.25          | 11/01/2035       | *                 | *               | 328,017.29           |
| 319,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,995.24          | 11/01/2035       | *                 | *               | 333,968.21           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,995.24          | 11/01/2035       | N/A               | N/A             | 333,212.30           |
| 1004100421                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 05/01/2008       | 8.875            | 1,686.25          | 12/01/2035       | *                 | *               | 228,000.00           |
| 228,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.750            | 1,599.87          | 12/01/2035       | *                 | *               | 238,475.26           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.750            | 1,599.87          | 12/01/2035       | N/A               | N/A             | 236,096.21           |
| 1004107317                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 576,000.00                       | 01/28/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 8.000            | 4,379.76          | *                | *                 | *               | 585,083.96           |
|                                  |   |                                |  |                      |                                    | Current Values | 16                         | REO         | 03/01/2008       | 8.000            | 3,867.64          | 11/01/2035       | N/A               | N/A             | 580,145.61           |
| 1004120301                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 82,800.00                        | 01/29/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 8.700            | 698.59            | *                | *                 | *               | 87,663.72            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 8.700            | 698.59            | 11/01/2035       | N/A               | N/A             | 86,393.04            |
| 1004120873                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.875            | 875.58            | 11/01/2035       | *                 | *               | 106,399.52           |
| 106,400.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 595.30            | 11/01/2035       | *                 | *               | 109,901.84           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 595.30            | 11/01/2035       | N/A               | N/A             | 109,901.84           |
| 1004123978                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 10.125           | 3,543.75          | 11/01/2035       | *                 | *               | 420,000.00           |
| 420,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,419.06          | 11/01/2035       | *                 | *               | 446,595.93           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,419.06          | 11/01/2035       | N/A               | N/A             | 446,595.93           |
| 1004130032                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 8.875            | 2,639.43          | 12/01/2035       | *                 | *               | 356,880.77           |
| 357,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,048.52          | 12/01/2035       | *                 | *               | 378,188.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,955.76          | 12/01/2035       | N/A               | N/A             | 391,151.93           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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Fax: 240-586-8675

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004135643                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 9.875            | 2,007.92          | 11/01/2035       | *                 | *               | 244,000.00           |
| 244,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,409.85          | 11/01/2035       | *                 | *               | 260,280.01           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,409.85          | 11/01/2035       | N/A               | N/A             | 260,280.01           |
| 1004142617                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 22                         | Foreclosure | 02/01/2007       | 9.125            | 650.14            | 12/01/2035       | *                 | *               | 85,498.02            |
| 85,500.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 580.68            | 12/01/2035       | *                 | *               | 107,202.67           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 580.68            | 12/01/2035       | N/A               | N/A             | 107,202.67           |
| 1004145268                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 10.125           | 2,354.94          | 11/01/2035       | *                 | *               | 279,104.05           |
| 279,200.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,563.50          | 11/01/2035       | *                 | *               | 288,645.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,563.50          | 11/01/2035       | N/A               | N/A             | 288,645.24           |
| 1004151287                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.875            | 1,375.92          | 11/01/2035       | *                 | *               | 167,200.00           |
| 167,200.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,108.92          | 11/01/2035       | *                 | *               | 168,380.12           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,108.92          | 11/01/2035       | N/A               | N/A             | 167,385.09           |
| 1004156031                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 352,000.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2008       | 6.850            | 2,457.78          | *                | *                 | *               | 365,499.49           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 7                          | Foreclosure | 12/01/2008       | 6.850            | 2,457.78          | 11/01/2035       | N/A               | N/A             | 358,889.20           |
| 1004167500                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 760,000.00                       | 03/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.400            | 4,889.56          | *                | *                 | *               | 759,163.53           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.400            | 4,889.56          | 11/01/2035       | N/A               | N/A             | 745,160.86           |
| 1004175966                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.875            | 1,185.00          | 11/01/2035       | *                 | *               | 144,000.00           |
| 144,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 961.74            | 11/01/2035       | *                 | *               | 146,201.10           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.500            | 961.74            | 11/01/2035       | N/A               | N/A             | 145,342.76           |
| 1004183109                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 252,000.00                       | 03/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 5.990            | 1,629.30          | *                | *                 | *               | 263,599.71           |
| 1004183109                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 5.990            | 1,629.30          | 11/01/2035       | *                 | *               | 260,063.85           |
| 252,000.00                       | 05/01/2009                                | 3,898.91                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.990            | 1,487.95          | 11/01/2035       | *                 | 11/01/2035      | 264,421.22           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.990            | 1,487.95          | 11/01/2035       | N/A               | N/A             | 263,914.55           |
| 1004183421                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 153,000.00                       | 02/12/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 8.825            | 1,243.24          | *                | *                 | *               | 154,208.07           |
| 1004183421                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.825            | 1,243.24          | 11/01/2035       | *                 | *               | 152,724.55           |
| 153,000.00                       | 05/01/2009                                | 5,127.61                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 785.26            | 11/01/2035       | *                 | 11/01/2035      | 157,963.14           |
|                                  |   |                                |  |                      | 2                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.000            | 785.26            | 11/01/2035       | N/A               | N/A             | 157,580.31           |
| 1004185820                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.875            | 2,443.43          | 11/01/2035       | *                 | *               | 296,923.74           |
| 297,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,692.61          | 11/01/2035       | *                 | *               | 312,481.40           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,692.61          | 11/01/2035       | N/A               | N/A             | 312,481.40           |
| 1004186801                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 435,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 5.625            | 2,634.64          | *                | *                 | *               | 441,390.68           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.625            | 2,634.64          | 11/01/2035       | N/A               | N/A             | 433,226.14           |



**Carrington Mortgage Loan Trust**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                   |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date   | Scheduled<br>Balance     |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                   |                          |
| 1004187025                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                | 12/01/2008               | 9.875            | 1,117.65             | 11/01/2035               | *                 | *                 | 135,815.80               |
| 136,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>No Action   | 04/01/2009<br>04/01/2009 | 6.500<br>6.500   | 760.03<br>760.03     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 140,312.64<br>140,312.64 |
| 1004191369                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 02/01/2009               | 9.875            | 2,238.33             | 11/01/2035               | *                 | *                 | 271,999.76               |
| 272,000.00                       | 05/01/2009                                | 6,714.99                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 05/01/2009<br>07/01/2009 | 6.500<br>6.500   | 1,509.70<br>1,509.70 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 278,714.75<br>278,714.75 |
| 1004197014                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action                | 08/01/2008               | 9.125            | 2,129.17             | 12/01/2035               | *                 | *                 | 280,000.00               |
| 280,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action   | 01/01/2009<br>05/01/2009 | 6.500<br>6.500   | 1,564.04<br>1,564.04 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A          | 288,746.26<br>288,746.18 |
| 1004200037                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 08/01/2008               | 9.875            | 1,217.92             | 11/01/2035               | *                 | *                 | 148,000.00               |
| 148,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>No Action   | 02/01/2009<br>04/01/2009 | 6.500<br>6.500   | 839.59<br>839.59     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 155,000.44<br>154,912.37 |
| 1004202801                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 350,200.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | (1)                        | No Action                | 09/01/2008               | 6.350            | 2,352.77             | *                        | *                 | *                 | 365,461.96               |
| 1004202801                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 02/01/2009               | 6.350            | 2,352.77             | 11/01/2035               | *                 | *                 | 362,097.10               |
| 350,200.00                       | 05/01/2009                                | 5,755.18                       | 0.00                                     | 0.00                 | 2                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 05/01/2009<br>07/01/2009 | 6.350<br>6.350   | 2,164.51<br>2,164.51 | 11/01/2035<br>11/01/2035 | *<br>N/A          | 11/01/2035<br>N/A | 368,505.37<br>367,858.45 |
| 1004203757                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 7                          | Foreclosure              | 05/01/2008               | 10.125           | 2,124.14             | 11/01/2035               | *                 | *                 | 251,749.69               |
| 251,750.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>4                     | No Action<br>Foreclosure | 03/01/2009<br>03/01/2009 | 6.500<br>6.500   | 1,473.46<br>1,473.46 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 272,022.88<br>272,022.88 |
| 1004207682                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 08/01/2008               | 9.125            | 1,329.14             | 12/01/2035               | *                 | *                 | 159,773.47               |
| 163,920.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>No Action   | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 1,099.16<br>1,099.16 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A          | 167,476.44<br>166,308.75 |
| 1004214291                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 224,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 10/01/2008<br>08/01/2009 | 6.600<br>6.600   | 1,475.08<br>1,475.08 | *<br>11/01/2035          | *<br>N/A          | *<br>N/A          | 223,085.60<br>220,540.28 |
| 1004215174                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 9                          | Foreclosure              | 02/01/2008               | 10.125           | 2,851.88             | 11/01/2035               | *                 | *                 | 338,000.00               |
| 338,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>Bankruptcy  | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 1,999.31<br>1,999.31 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 369,103.35<br>369,103.35 |
| 1004223771                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 6                          | Foreclosure              | 04/01/2008               | 8.875            | 1,298.14             | 11/01/2035               | *                 | *                 | 175,523.24               |
| 176,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>6                     | No Action<br>Foreclosure | 01/01/2009<br>01/01/2009 | 6.500<br>6.500   | 1,014.57<br>1,014.57 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 187,304.73<br>187,304.73 |
| 1004229720                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 171,200.00                       | 12/20/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>18                    | No Action<br>REO         | 01/01/2008<br>01/01/2008 | 8.750<br>8.750   | 1,383.72<br>1,254.17 | *<br>11/01/2035          | *<br>N/A          | *<br>N/A          | 173,003.06<br>171,999.82 |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

Contact: Customer Service - CTSLink  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004233261                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 06/01/2008       | 9.125            | 1,703.33          | 12/01/2035       | *                 | *               | 223,999.76           |
| 224,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,287.32          | 12/01/2035       | *                 | *               | 237,659.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,287.32          | 12/01/2035       | N/A               | N/A             | 237,659.07           |
| 1004242000                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 200,000.00                       | 04/25/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.850            | 1,346.20          | *                | *                 | *               | 199,785.98           |
| 1004242000                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 6.850            | 1,346.20          | 11/01/2035       | *                 | *               | 197,891.33           |
| 200,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,212.47          | 11/01/2035       | *                 | *               | 202,947.00           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 7                          | No Action   | 12/01/2008       | 6.850            | 1,346.20          | 11/01/2035       | N/A               | N/A             | 196,573.22           |
| 1004255148                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.125            | 1,367.87          | 12/01/2035       | *                 | *               | 179,884.80           |
| 180,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,009.54          | 12/01/2035       | *                 | *               | 186,376.18           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,009.54          | 12/01/2035       | N/A               | N/A             | 186,376.18           |
| 1004257039                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 04/01/2008       | 8.875            | 3,017.50          | 12/01/2035       | *                 | *               | 408,000.00           |
| 408,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 9                          | No Action   | 04/01/2008       | 9.125            | 3,102.50          | 12/01/2035       | *                 | *               | 408,000.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values |                            | INACTIVE    |                  |                  |                   |                  |                   |                 |                      |
| 1004266145                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.875            | 968.03            | 11/01/2035       | *                 | *               | 109,230.37           |
| 112,625.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 730.43            | 11/01/2035       | *                 | *               | 111,038.15           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 730.43            | 11/01/2035       | N/A               | N/A             | 110,253.77           |
| 1004266378                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 10.125           | 2,115.70          | 11/01/2035       | *                 | *               | 250,750.00           |
| 250,750.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 8                          | No Action   | 05/01/2008       | 10.125           | 2,115.70          | 11/01/2035       | *                 | *               | 250,750.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 14                         | Foreclosure | 05/01/2008       | 8.625            | 1,802.27          | 11/01/2035       | N/A               | N/A             | 250,750.00           |
| 1004270684                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.875            | 848.63            | 11/01/2035       | *                 | *               | 95,635.39            |
| 98,300.00                        | 05/01/2009                                | 2,362.50                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 646.96            | 11/01/2035       | *                 | *               | 97,690.55            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 646.96            | 11/01/2035       | N/A               | N/A             | 97,335.23            |
| 1004296639                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 10.125           | 1,667.25          | 11/01/2035       | *                 | *               | 197,600.00           |
| 197,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,144.05          | 11/01/2035       | *                 | *               | 211,208.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,144.05          | 11/01/2035       | N/A               | N/A             | 211,208.52           |
| 1004323217                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 03/01/2008       | 8.875            | 2,837.65          | 12/01/2035       | *                 | *               | 383,681.69           |
| 384,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 9                          | No Action   | 03/01/2008       | 9.125            | 2,917.58          | 12/01/2035       | *                 | *               | 383,681.69           |
| 1004323217                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | No Action   | 03/01/2008       | 9.125            | 2,917.58          | 12/01/2035       | *                 | *               | 383,681.69           |
| 384,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,265.75          | 12/01/2035       | *                 | *               | 418,291.64           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 16                         | Foreclosure | 03/01/2008       | 7.625            | 2,437.98          | 12/01/2035       | N/A               | N/A             | 383,681.69           |
| 1004323397                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.875            | 921.66            | 11/01/2035       | *                 | *               | 111,999.76           |
| 112,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (3)                        | No Action   | 07/01/2009       | 6.500            | 625.01            | 11/01/2035       | *                 | *               | 114,867.43           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 625.01            | 11/01/2035       | N/A               | N/A             | 114,856.09           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004324127                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 12                         | Foreclosure | 01/01/2008       | 9.125            | 3,789.38          | 12/01/2035       | *                 | *               | 498,329.83           |
| 498,330.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 3,016.73          | 12/01/2035       | *                 | *               | 554,923.81           |
| 1004324127                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 14                         | No Action   | 02/01/2008       | 9.125            | 3,789.38          | 12/01/2035       | *                 | *               | 498,329.83           |
| 498,330.00                       | 06/01/2009                                | 66,043.15                      | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 4.875            | 2,104.78          | 12/01/2035       | 46,273.00         | *               | 564,372.98           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 4.875            | 2,104.78          | 12/01/2035       | N/A               | N/A             | 564,372.98           |
| 1004324902                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 252,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.625            | 1,666.20          | *                | *                 | *               | 251,655.95           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.625            | 1,666.20          | 11/01/2035       | N/A               | N/A             | 248,519.19           |
| 1004340252                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 308,000.00                       | 12/05/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2008       | 6.875            | 2,101.86          | *                | *                 | *               | 312,439.08           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.875            | 2,101.86          | 11/01/2035       | N/A               | N/A             | 306,180.28           |
| 1004355691                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 119,700.00                       | 01/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 8.350            | 945.95            | *                | *                 | *               | 122,437.60           |
| 1004355691                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.350            | 945.95            | 11/01/2035       | *                 | *               | 121,467.75           |
| 119,700.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 821.37            | 11/01/2035       | *                 | *               | 125,007.34           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 821.37            | 11/01/2035       | N/A               | N/A             | 124,126.19           |
| 1004355708                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 207,920.00                       | 04/08/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.900            | 1,441.59          | *                | *                 | *               | 213,130.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.900            | 1,441.59          | 12/01/2035       | N/A               | N/A             | 209,557.39           |
| 1004357564                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 219,696.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.000            | 1,238.66          | *                | *                 | *               | 220,953.00           |
| 1004357564                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 5.000            | 1,238.66          | 12/01/2035       | *                 | *               | 218,340.71           |
| 219,696.00                       | 06/01/2009                                | 2,733.35                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.000            | 1,101.36          | 12/01/2035       | *                 | 12/01/2035      | 221,550.29           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,101.36          | 12/01/2035       | N/A               | N/A             | 221,009.37           |
| 1004357957                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 208,800.00                       | 03/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 7.250            | 1,497.42          | *                | *                 | *               | 214,298.86           |
| 1004357957                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.250            | 1,497.42          | 12/01/2035       | *                 | *               | 212,642.57           |
| 208,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,310.26          | 12/01/2035       | *                 | *               | 219,797.93           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,310.26          | 12/01/2035       | N/A               | N/A             | 219,070.01           |
| 1004358242                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.125            | 1,977.08          | 12/01/2035       | *                 | *               | 260,000.00           |
| 260,000.00                       | 05/01/2009                                | 5,928.60                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 1,439.82          | 12/01/2035       | *                 | *               | 265,216.67           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,439.82          | 12/01/2035       | N/A               | N/A             | 265,206.93           |
| 1004359884                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 8.875            | 1,053.10          | 12/01/2035       | *                 | *               | 142,390.76           |
| 142,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 811.37            | 12/01/2035       | *                 | *               | 149,792.12           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 811.37            | 12/01/2035       | N/A               | N/A             | 149,792.12           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004361611                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 128,800.00                       | 12/18/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 8.900            | 1,089.92          | *                | *                 | *               | 134,591.20           |
| 1004361611                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 12/01/2008       | 8.900            | 1,089.92          | 12/01/2035       | *                 | *               | 132,720.85           |
| 128,800.00                       | 04/01/2009                                | 3,711.09                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 899.53            | 12/01/2035       | *                 | *               | 136,379.37           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 899.53            | 12/01/2035       | N/A               | N/A             | 135,730.88           |
| 1004363548                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 91,520.00                        | 04/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 7.650            | 669.13            | *                | *                 | *               | 92,069.55            |
| 1004363548                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.650            | 669.13            | 11/01/2035       | *                 | *               | 91,240.91            |
| 91,520.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 556.10            | 11/01/2035       | *                 | *               | 92,277.34            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 556.10            | 11/01/2035       | N/A               | N/A             | 91,996.12            |
| 1004370291                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | Foreclosure | 01/01/2008       | 9.875            | 3,752.50          | 11/01/2035       | *                 | *               | 456,000.00           |
| 456,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,715.23          | 11/01/2035       | *                 | *               | 501,272.75           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 2,715.23          | 11/01/2035       | N/A               | N/A             | 501,272.75           |
| 1004374288                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.125            | 696.53            | 12/01/2035       | *                 | *               | 91,598.75            |
| 91,600.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 511.04            | 12/01/2035       | *                 | *               | 94,346.71            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | Bankruptcy  | 07/01/2009       | 6.500            | 511.04            | 12/01/2035       | N/A               | N/A             | 94,346.71            |
| 1004377409                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 300,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.125            | 1,888.63          | *                | *                 | *               | 299,642.62           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.125            | 1,888.63          | 11/01/2035       | N/A               | N/A             | 295,588.96           |
| 1004378612                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 229,500.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.250            | 1,553.59          | *                | *                 | *               | 243,156.15           |
| 1004378612                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 10/01/2008       | 6.250            | 1,553.59          | 11/01/2035       | *                 | *               | 241,410.65           |
| 229,500.00                       | 06/01/2009                                | 10,223.65                      | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,386.31          | 11/01/2035       | *                 | 11/01/2035      | 253,494.63           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,386.31          | 11/01/2035       | N/A               | N/A             | 253,150.51           |
| 1004380226                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.875            | 2,378.07          | 11/01/2035       | *                 | *               | 288,980.48           |
| 289,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | Bankruptcy  | 03/01/2009       | 6.500            | 1,626.46          | 11/01/2035       | *                 | *               | 300,268.79           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,626.46          | 11/01/2035       | N/A               | N/A             | 300,268.79           |
| 1004384767                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.875            | 1,064.57          | 12/01/2035       | *                 | *               | 143,941.20           |
| 144,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 814.44            | 12/01/2035       | *                 | *               | 150,358.60           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 814.44            | 12/01/2035       | N/A               | N/A             | 150,358.60           |
| 1004385695                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 801.11            | 12/01/2035       | *                 | *               | 105,351.70           |
| 105,400.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 595.44            | 12/01/2035       | *                 | *               | 109,926.80           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 595.44            | 12/01/2035       | N/A               | N/A             | 109,926.80           |
| 1004386569                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.875            | 1,927.06          | 12/01/2035       | *                 | *               | 260,560.80           |
| 261,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,471.32          | 12/01/2035       | *                 | *               | 271,628.52           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | Foreclosure | 05/01/2009       | 6.500            | 1,471.32          | 12/01/2035       | N/A               | N/A             | 271,628.52           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004391937                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.125            | 620.50            | 12/01/2035       | *                 | *               | 81,600.00            |
| 81,600.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 452.08            | 12/01/2035       | *                 | *               | 83,461.50            |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 452.08            | 12/01/2035       | N/A               | N/A             | 83,461.50            |
| 1004397487                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 159,120.00                       | 12/26/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 6.490            | 1,055.11          | *                | *                 | *               | 163,063.10           |
| 1004397487                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 159,120.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.490            | 1,109.12          | *                | *                 | *               | 169,924.97           |
| 1004397487                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 12/01/2008       | 6.490            | 1,109.12          | 12/01/2035       | *                 | *               | 168,572.41           |
| 159,120.00                       | 06/01/2009                                | 5,478.68                       | 0.00                                     | 0.00                 | 3                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 954.66            | 12/01/2035       | *                 | 12/01/2035      | 174,682.71           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 954.66            | 12/01/2035       | N/A               | N/A             | 174,446.87           |
| 1004405003                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.875            | 2,618.46          | 11/01/2035       | *                 | *               | 318,193.09           |
| 318,250.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,779.64          | 11/01/2035       | *                 | *               | 328,548.77           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,779.64          | 11/01/2035       | N/A               | N/A             | 328,548.77           |
| 1004416073                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 431,800.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 3,103.42          | *                | *                 | *               | 441,578.79           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 3,103.42          | 12/01/2035       | N/A               | N/A             | 437,102.95           |
| 1004418099                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 202,400.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 12/01/2008       | 5.500            | 1,239.08          | *                | *                 | *               | 209,183.12           |
| 1004418099                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 5.500            | 1,239.08          | 11/01/2035       | *                 | *               | 207,481.78           |
| 202,400.00                       | 06/01/2009                                | 2,867.81                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.500            | 1,117.53          | 11/01/2035       | *                 | 11/01/2035      | 210,771.10           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.500            | 1,117.53          | 11/01/2035       | N/A               | N/A             | 210,467.41           |
| 1004418277                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 519,000.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 5.900            | 3,231.57          | *                | *                 | *               | 525,719.69           |
| 1004418277                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 5.900            | 3,231.57          | 11/01/2035       | *                 | *               | 520,446.34           |
| 519,000.00                       | 04/01/2009                                | 0.00                           | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 5.500            | 2,753.57          | 11/01/2035       | *                 | 11/01/2035      | 520,078.15           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 2,753.57          | 11/01/2035       | N/A               | N/A             | 518,588.43           |
| 1004420406                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 2,047.68          | 12/01/2035       | *                 | *               | 269,284.00           |
| 269,284.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,518.93          | 12/01/2035       | *                 | *               | 280,418.51           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,518.93          | 12/01/2035       | N/A               | N/A             | 280,418.51           |
| 1004423644                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 304,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 10/01/2008       | 7.990            | 2,354.16          | *                | *                 | *               | 313,198.96           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.990            | 2,354.16          | 12/01/2035       | N/A               | N/A             | 310,141.99           |
| 1004425722                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 04/01/2008       | 8.875            | 597.19            | 12/01/2035       | *                 | *               | 80,747.40            |
| 80,750.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 473.35            | 12/01/2035       | *                 | *               | 87,388.11            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 473.35            | 12/01/2035       | N/A               | N/A             | 87,388.11            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004425820                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 520,200.00                       | 11/26/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 7.650            | 3,803.25          | *                | *                 | *               | 526,058.48           |
| 1004425820                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.650            | 3,803.25          | 12/01/2035       | *                 | *               | 520,469.70           |
| 520,200.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 3,691.90          | 12/01/2035       | *                 | *               | 523,748.53           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 3,691.90          | 12/01/2035       | N/A               | N/A             | 519,987.81           |
| 1004426605                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 263,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.750            | 1,808.81          | *                | *                 | *               | 269,352.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.750            | 1,808.81          | 12/01/2035       | N/A               | N/A             | 265,931.58           |
| 1004426687                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 287,920.00                       | 03/26/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.250            | 1,852.16          | *                | *                 | *               | 292,232.98           |
| 1004426687                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 04/01/2009       | 6.250            | 1,852.16          | 12/01/2035       | *                 | *               | 287,451.63           |
| 287,920.00                       | 07/01/2009                                | 2,999.79                       | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2009       | 5.500            | 1,741.20          | 12/01/2035       | *                 | *               | 290,749.21           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 1,741.20          | 12/01/2035       | N/A               | N/A             | 290,340.61           |
| 1004432402                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 01/01/2008       | 9.875            | 2,777.34          | 11/01/2035       | *                 | *               | 337,499.88           |
| 337,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,010.35          | 11/01/2035       | *                 | *               | 371,141.56           |
| 1004432402                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 6.500            | 2,010.35          | 11/01/2035       | *                 | *               | 371,141.56           |
| 337,500.00                       | 05/01/2009                                | 7,394.88                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 1,577.24          | 11/01/2035       | *                 | *               | 378,536.44           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.000            | 1,577.24          | 11/01/2035       | N/A               | N/A             | 378,536.44           |
| 1004435748                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 06/01/2008       | 8.875            | 2,064.91          | 12/01/2035       | *                 | *               | 279,198.70           |
| 279,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,600.86          | 12/01/2035       | *                 | *               | 295,543.47           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,600.86          | 12/01/2035       | N/A               | N/A             | 295,543.47           |
| 1004440288                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 12                         | No Action   | 02/01/2008       | 9.125            | 759.64            | 12/01/2035       | *                 | *               | 99,897.62            |
| 99,920.00                        | 05/01/2009                                | 12,064.30                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 606.46            | 12/01/2035       | *                 | *               | 111,961.92           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 606.46            | 12/01/2035       | N/A               | N/A             | 111,961.92           |
| 1004441349                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 03/01/2008       | 8.875            | 3,779.22          | 12/01/2035       | *                 | *               | 510,993.65           |
| 511,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 3,001.28          | 12/01/2035       | *                 | *               | 554,082.60           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 3,001.28          | 12/01/2035       | N/A               | N/A             | 554,082.60           |
| 1004441802                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.125            | 1,356.58          | 12/01/2035       | *                 | *               | 178,400.00           |
| 178,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,010.62          | 12/01/2035       | *                 | *               | 186,576.65           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,010.62          | 12/01/2035       | N/A               | N/A             | 186,576.65           |
| 1004443187                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 147,200.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 5.500            | 973.42            | *                | *                 | *               | 164,987.45           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 5.500            | 973.42            | 11/01/2035       | N/A               | N/A             | 162,084.53           |
| 1004446139                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 9.125            | 2,707.08          | 12/01/2035       | *                 | *               | 356,000.00           |
| 356,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 2,044.91          | 12/01/2035       | *                 | *               | 377,521.90           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,044.91          | 12/01/2035       | N/A               | N/A             | 377,521.90           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004456877                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.625            | 684.73            | 12/01/2035       | *                 | *               | 78,953.18            |
| 80,750.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 536.27            | 12/01/2035       | *                 | *               | 81,710.76            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 536.27            | 12/01/2035       | N/A               | N/A             | 81,141.07            |
| 1004467883                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.125            | 1,764.17          | 12/01/2035       | *                 | *               | 232,000.00           |
| 232,000.00                       | 05/01/2009                                | 5,292.51                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 1,285.33          | 12/01/2035       | *                 | *               | 237,292.51           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,285.33          | 12/01/2035       | N/A               | N/A             | 237,292.51           |
| 1004469257                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 578,000.00                       | 01/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.350            | 3,688.01          | *                | *                 | *               | 576,101.46           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.350            | 3,688.01          | 12/01/2035       | N/A               | N/A             | 565,453.61           |
| 1004472010                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 190,800.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2008       | 7.950            | 1,431.79          | *                | *                 | *               | 192,144.76           |
| 1004472010                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 7.950            | 1,431.79          | 12/01/2035       | *                 | *               | 189,995.86           |
| 190,800.00                       | 05/01/2009                                | 1,259.86                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 950.10            | 12/01/2035       | *                 | 12/01/2035      | 191,275.17           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 950.10            | 12/01/2035       | N/A               | N/A             | 190,813.89           |
| 1004473297                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.125            | 2,310.70          | 11/01/2035       | *                 | *               | 273,268.05           |
| 284,905.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 03/01/2009       | 9.000            | 2,310.16          | 11/01/2035       | *                 | *               | 279,782.60           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 9.000            | 2,310.16          | 11/01/2035       | N/A               | N/A             | 278,266.29           |
| 1004475767                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.125            | 619.51            | 12/01/2035       | *                 | *               | 74,574.58            |
| 76,500.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.150            | 523.52            | 12/01/2035       | *                 | *               | 75,118.60            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 7.150            | 523.52            | 12/01/2035       | N/A               | N/A             | 74,418.65            |
| 1004484837                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 03/01/2008       | 9.125            | 4,136.67          | 12/01/2035       | *                 | *               | 544,000.00           |
| 544,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 3,168.71          | 12/01/2035       | *                 | *               | 584,991.70           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.500            | 3,168.71          | 12/01/2035       | N/A               | N/A             | 584,991.70           |
| 1004485738                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.875            | 941.42            | 11/01/2035       | *                 | *               | 114,400.00           |
| 114,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 652.00            | 11/01/2035       | *                 | *               | 120,368.80           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 652.00            | 11/01/2035       | N/A               | N/A             | 120,368.80           |
| 1004487415                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 343,200.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 5.500            | 2,022.21          | *                | *                 | *               | 342,750.79           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 2,022.21          | 12/01/2035       | N/A               | N/A             | 337,196.94           |
| 1004493818                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.875            | 1,165.25          | 11/01/2035       | *                 | *               | 141,600.00           |
| 141,600.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 785.94            | 11/01/2035       | *                 | *               | 145,095.75           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 785.94            | 11/01/2035       | N/A               | N/A             | 145,095.75           |
| 1004499509                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 408,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 7.250            | 2,508.77          | *                | *                 | *               | 357,664.21           |
| 1004499509                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 408,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.250            | 2,298.65          | *                | *                 | *               | 360,397.85           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 2,298.65          | 12/01/2035       | N/A               | N/A             | 355,623.93           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                 |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-----------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance     |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                   |                 |                          |
| 1004502853                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 381,600.00                       | 01/22/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2008<br>08/01/2009 | 6.950<br>6.950   | 2,607.61<br>2,607.61 | *<br>12/01/2035          | *<br>N/A          | *<br>N/A        | 384,807.46<br>377,640.27 |
| 1004511344                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 4                          | No Action                | 07/01/2008               | 8.875            | 3,623.96             | 12/01/2035               | *                 | *               | 490,000.00               |
| 490,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>Foreclosure | 02/01/2009<br>05/01/2009 | 6.500<br>6.500   | 2,792.13<br>2,792.13 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 515,469.80<br>515,469.80 |
| 1004511488                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                | 11/01/2008               | 9.500            | 970.65               | 12/01/2035               | *                 | *               | 113,005.73               |
| 115,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2009<br>08/01/2009 | 7.250<br>7.250   | 883.21<br>883.21     | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 125,168.58<br>124,395.08 |
| 1004512085                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 11/01/2008               | 8.500            | 1,834.58             | 11/01/2035               | *                 | *               | 258,999.76               |
| 259,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 12/01/2008<br>08/01/2009 | 5.500<br>5.500   | 1,536.23<br>1,536.23 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 258,650.61<br>255,799.20 |
| 1004512290                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 7                          | Foreclosure              | 03/01/2008               | 9.125            | 3,071.97             | 12/01/2035               | *                 | *               | 403,985.64               |
| 404,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>No Action   | 01/01/2009<br>02/01/2009 | 6.500<br>6.500   | 2,357.64<br>2,357.64 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 435,256.39<br>435,256.39 |
| 1004521912                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action                | 09/01/2008               | 8.875            | 1,538.33             | 12/01/2035               | *                 | *               | 208,000.00               |
| 208,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 02/01/2009<br>08/01/2009 | 6.500<br>6.500   | 1,159.09<br>1,159.09 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 213,986.68<br>213,986.68 |
| 1004526463                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 110,800.00                       | 04/23/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>3                   | No Action<br>No Action   | 06/01/2008<br>04/01/2009 | 7.725<br>7.725   | 818.32<br>818.32     | *<br>12/01/2035          | *<br>N/A          | *<br>N/A        | 111,920.08<br>110,384.55 |
| 1004527872                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 12                         | Foreclosure              | 12/01/2007               | 9.400            | 3,533.17             | 12/01/2035               | *                 | *               | 451,042.76               |
| 451,250.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>No Action   | 03/01/2009<br>04/01/2009 | 6.500<br>6.500   | 2,754.15<br>2,754.15 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 508,457.77<br>508,457.77 |
| 1004528194                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 228,800.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 07/01/2008<br>07/01/2009 | 5.990<br>5.990   | 1,425.44<br>1,425.44 | *<br>12/01/2035          | *<br>N/A          | *<br>N/A        | 230,067.76<br>226,356.67 |
| 1004531260                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 284,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | (1)                        | No Action                | 07/01/2008               | 6.990            | 2,008.23             | *                        | *                 | *               | 293,751.09               |
| 1004531260                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action                | 10/01/2008               | 6.990            | 2,008.23             | 11/01/2035               | *                 | *               | 291,634.48               |
| 284,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>No Action   | 03/01/2009<br>04/01/2009 | 6.500<br>6.500   | 1,797.49<br>1,797.49 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 301,201.08<br>300,362.12 |
| 1004533213                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 10/01/2008               | 11.450           | 591.89               | 12/01/2035               | *                 | *               | 59,198.75                |
| 60,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>(2)                 | No Action<br>No Action   | 02/01/2009<br>10/01/2009 | 9.750<br>9.750   | 591.61<br>591.61     | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 67,038.66<br>66,645.15   |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004543328                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.875            | 2,333.41          | 11/01/2035       | *                 | *               | 283,553.71           |
| 284,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,576.85          | 11/01/2035       | *                 | *               | 291,110.39           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,576.85          | 11/01/2035       | N/A               | N/A             | 291,110.39           |
| 1004548779                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.875            | 2,103.61          | 12/01/2035       | *                 | *               | 284,431.18           |
| 285,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,609.36          | 12/01/2035       | *                 | *               | 297,112.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,609.36          | 12/01/2035       | N/A               | N/A             | 297,112.09           |
| 1004564386                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 328,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 2,338.43          | *                | *                 | *               | 332,729.30           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 8                          | Foreclosure | 11/01/2008       | 7.250            | 2,338.43          | 12/01/2035       | N/A               | N/A             | 329,356.73           |
| 1004568015                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 184,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.250            | 1,197.98          | *                | *                 | *               | 187,938.12           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.250            | 1,197.98          | 12/01/2035       | N/A               | N/A             | 185,463.87           |
| 1004568514                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 06/01/2008       | 9.125            | 3,100.94          | 12/01/2035       | *                 | *               | 407,794.54           |
| 407,915.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,346.72          | 12/01/2035       | *                 | *               | 433,240.95           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 2,346.72          | 12/01/2035       | N/A               | N/A             | 433,240.95           |
| 1004570798                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.250            | 2,017.56          | 12/01/2035       | *                 | *               | 261,737.21           |
| 261,900.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,450.20          | 12/01/2035       | *                 | *               | 267,161.39           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,450.20          | 12/01/2035       | N/A               | N/A             | 267,148.98           |
| 1004571029                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 258,400.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.750            | 1,767.79          | *                | *                 | *               | 264,631.76           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.750            | 1,767.79          | 12/01/2035       | N/A               | N/A             | 260,876.59           |
| 1004572876                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 9.125            | 1,710.94          | 12/01/2035       | *                 | *               | 225,000.00           |
| 225,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,300.49          | 12/01/2035       | *                 | *               | 240,090.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,300.49          | 12/01/2035       | N/A               | N/A             | 240,090.72           |
| 1004579520                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 261,600.00                       | 02/21/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 8.700            | 2,128.44          | *                | *                 | *               | 267,091.55           |
| 1004579520                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.700            | 2,128.44          | 12/01/2035       | *                 | *               | 265,312.33           |
| 261,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,805.40          | 12/01/2035       | *                 | *               | 275,086.47           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.500            | 1,805.40          | 12/01/2035       | N/A               | N/A             | 273,168.57           |
| 1004582856                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.125            | 3,163.33          | 12/01/2035       | *                 | *               | 415,999.77           |
| 416,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,337.60          | 12/01/2035       | *                 | *               | 431,556.41           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,337.60          | 12/01/2035       | N/A               | N/A             | 431,556.41           |
| 1004587708                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 412,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.250            | 2,626.23          | *                | *                 | *               | 411,519.35           |
| 1004587708                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 11/01/2008       | 6.250            | 2,626.23          | 12/01/2035       | *                 | *               | 407,584.99           |
| 412,000.00                       | 07/01/2009                                | 17,736.48                      | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2009       | 5.000            | 2,044.42          | 12/01/2045       | 18,000.00         | 12/01/2035      | 428,924.98           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 2,044.42          | 12/01/2045       | 18,000.00         | 12/01/2035      | 428,592.75           |

**Carrington Mortgage Loan Trust**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                        |                          |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|--------------------------|--------------------------|------------------|----------------------|--------------------------|------------------------|--------------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status              | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount      | Balloon<br>Date          | Scheduled<br>Balance     |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                            |                            |                          |                          |                  |                      |                          |                        |                          |                          |
| 1004589083                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                      | *                        | *                        |
| 292,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>9                     | No Action<br>Foreclosure | 10/01/2008<br>10/01/2008 | 7.250<br>7.250   | 2,095.49<br>2,095.49 | *<br>12/01/2035          | *<br>N/A               | *<br>N/A                 | 298,162.45<br>295,140.29 |
| 1004596057                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 12/01/2008               | 8.875            | 1,029.98             | 12/01/2035               | *                      | *                        | 126,470.69               |
| 130,400.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 01/01/2009<br>08/01/2009 | 6.350<br>6.350   | 823.67<br>823.67     | 12/01/2035<br>12/01/2035 | *<br>N/A               | *<br>N/A                 | 127,351.69<br>126,286.52 |
| 1004598974                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                      | *                        | *                        |
| 160,000.00                       | 01/18/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0                          | No Action<br>INACTIVE    | 02/01/2008               | 8.400            | 1,252.52             | *<br>12/01/2035          | *<br>N/A               | *<br>N/A                 | 161,518.91               |
| 1004599107                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 08/01/2008               | 8.875            | 2,954.80             | 12/01/2035               | *                      | *                        | 399,521.70               |
| 400,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>Foreclosure | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 2,260.56<br>2,260.56 | 12/01/2035<br>12/01/2035 | *<br>N/A               | *<br>N/A                 | 417,333.73<br>417,333.73 |
| 1004601639                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                      | *                        | *                        |
| 172,500.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action   | 07/01/2008<br>08/01/2009 | 6.275<br>6.275   | 1,106.17<br>1,106.17 | *<br>12/01/2035          | *<br>N/A               | *<br>N/A                 | 173,701.34<br>170,835.18 |
| 1004610344                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 5                          | No Action                | 07/01/2008               | 9.125            | 3,391.46             | 12/01/2035               | *                      | *                        | 445,999.76               |
| 446,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | (1)                        | No Action                | 03/01/2009               | 6.500            | 3,079.33             | 12/01/2035               | *                      | *                        | 468,655.59               |
| 1004610344                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 02/01/2009               | 6.500            | 3,079.33             | 12/01/2035               | *                      | *                        | 466,474.84               |
| 446,000.00                       | 07/01/2009                                | 12,694.03                      | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>Bankruptcy  | 07/01/2009<br>08/01/2009 | 4.875<br>4.875   | 2,026.68<br>2,026.68 | 12/01/2045<br>12/01/2045 | 67,500.00<br>67,500.00 | 12/01/2035<br>12/01/2035 | 481,544.26<br>481,199.63 |
| 1004610736                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 12/01/2008               | 8.875            | 874.99               | 12/01/2035               | *                      | *                        | 107,438.87               |
| 110,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 01/01/2009<br>08/01/2009 | 6.350<br>6.350   | 699.72<br>699.72     | 12/01/2035<br>12/01/2035 | *<br>N/A               | *<br>N/A                 | 108,187.30<br>107,282.44 |
| 1004612413                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                | 01/01/2009               | 9.500            | 837.73               | 12/01/2035               | *                      | *                        | 97,465.04                |
| 100,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action   | 04/01/2009<br>08/01/2009 | 6.500<br>6.500   | 656.96<br>656.96     | 12/01/2035<br>12/01/2035 | *<br>N/A               | *<br>N/A                 | 99,753.65<br>99,283.34   |
| 1004621608                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 3                          | No Action                | 08/01/2008               | 9.700            | 545.36               | 12/01/2035               | *                      | *                        | 62,498.06                |
| 63,750.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>3                   | No Action<br>No Action   | 03/01/2009<br>04/01/2009 | 6.500<br>6.500   | 430.90<br>430.90     | 12/01/2035<br>12/01/2035 | *<br>N/A               | *<br>N/A                 | 65,655.19<br>65,197.41   |
| 1004633542                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 5                          | No Action                | 06/01/2008               | 8.875            | 1,123.78             | 12/01/2035               | *                      | *                        | 151,947.40               |
| 152,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action   | 02/01/2009<br>05/01/2009 | 6.500<br>6.500   | 870.30<br>870.30     | 12/01/2035<br>12/01/2035 | *<br>N/A               | *<br>N/A                 | 160,670.10<br>160,670.10 |
| 1004634961                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                        | *                        | *                | *                    | *                        | *                      | *                        | *                        |
| 212,000.00                       | 01/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                | 02/01/2008               | 7.990            | 1,595.56             | *<br>12/01/2035          | *<br>N/A               | *<br>N/A                 | 213,515.25               |
| 1004634961                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action                | 10/01/2008               | 7.990            | 1,595.56             | 12/01/2035               | *                      | *                        | 211,537.33               |
| 212,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>4                     | No Action<br>Foreclosure | 03/01/2009<br>03/01/2009 | 6.500<br>6.500   | 1,439.46<br>1,439.46 | 12/01/2035<br>12/01/2035 | *<br>N/A               | *<br>N/A                 | 219,076.63<br>217,798.89 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004637851                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 380,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 5.950            | 2,428.41          | *                | *                 | *               | 394,015.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 5.950            | 2,428.41          | 12/01/2035       | N/A               | N/A             | 387,150.05           |
| 1004641622                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.375            | 787.60            | 12/01/2035       | *                 | *               | 92,712.84            |
| 95,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 641.73            | 12/01/2035       | *                 | *               | 97,778.67            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 641.73            | 12/01/2035       | N/A               | N/A             | 97,096.93            |
| 1004642738                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 244,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 1,785.96          | *                | *                 | *               | 254,368.27           |
| 1004642738                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 10/01/2008       | 7.250            | 1,785.96          | 12/01/2035       | *                 | *               | 253,107.37           |
| 244,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,574.50          | 12/01/2035       | *                 | *               | 263,690.54           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,574.50          | 12/01/2035       | N/A               | N/A             | 263,101.07           |
| 1004649928                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 264,000.00                       | 03/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.850            | 1,785.80          | *                | *                 | *               | 265,568.69           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 8                          | Foreclosure | 11/01/2008       | 6.850            | 1,785.80          | 12/01/2035       | N/A               | N/A             | 261,061.30           |
| 1004654555                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.875            | 1,946.69          | 12/01/2035       | *                 | *               | 263,214.88           |
| 264,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,489.37          | 12/01/2035       | *                 | *               | 274,960.86           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,489.37          | 12/01/2035       | N/A               | N/A             | 274,960.86           |
| 1004657071                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 03/01/2008       | 8.875            | 2,962.03          | 12/01/2035       | *                 | *               | 400,500.00           |
| 400,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 2,326.50          | 12/01/2035       | *                 | *               | 429,507.41           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.500            | 2,326.50          | 12/01/2035       | N/A               | N/A             | 429,507.41           |
| 1004671643                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.375            | 765.02            | 12/01/2035       | *                 | *               | 89,930.62            |
| 93,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 605.77            | 12/01/2035       | *                 | *               | 91,980.69            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 605.77            | 12/01/2035       | N/A               | N/A             | 91,547.02            |
| 1004673678                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 513,475.00                       | 02/08/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.200            | 3,590.01          | *                | *                 | *               | 516,709.97           |
| 1004673678                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 7.200            | 3,590.01          | 12/01/2035       | *                 | *               | 510,108.90           |
| 513,475.00                       | 05/01/2009                                | 3,063.81                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 3,067.30          | 12/01/2035       | *                 | 12/01/2035      | 513,414.15           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 3,067.30          | 12/01/2035       | N/A               | N/A             | 512,550.56           |
| 1004676238                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.375            | 2,437.34          | 12/01/2035       | *                 | *               | 311,979.75           |
| 312,000.00                       | 06/01/2009                                | 7,312.02                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,529.94          | 12/01/2035       | *                 | *               | 319,291.77           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.750            | 1,529.94          | 12/01/2035       | N/A               | N/A             | 319,291.77           |
| 1004683079                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 447,992.00                       | 01/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.950            | 3,053.22          | *                | *                 | *               | 450,566.82           |
| 1004683079                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 6.950            | 3,053.22          | 12/01/2035       | *                 | *               | 445,069.64           |
| 447,992.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,744.32          | 12/01/2035       | *                 | *               | 459,606.80           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.500            | 2,744.32          | 12/01/2035       | N/A               | N/A             | 458,579.36           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004686806                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.125            | 1,039.94          | 12/01/2035       | *                 | *               | 136,759.00           |
| 136,800.00                       | 05/01/2009                                | 3,119.82                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 757.68            | 12/01/2035       | *                 | *               | 139,878.82           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 757.68            | 12/01/2035       | N/A               | N/A             | 139,878.82           |
| 1004687574                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | Foreclosure | 12/01/2007       | 9.125            | 1,058.50          | 12/01/2035       | *                 | *               | 139,199.56           |
| 139,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 840.27            | 12/01/2035       | *                 | *               | 155,126.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 840.27            | 12/01/2035       | N/A               | N/A             | 155,126.26           |
| 1004690374                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.125            | 1,581.03          | 12/01/2035       | *                 | *               | 207,916.91           |
| 208,000.00                       | 05/01/2009                                | 3,670.27                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 5.000            | 881.61            | 12/01/2035       | *                 | *               | 211,201.69           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 881.61            | 12/01/2035       | N/A               | N/A             | 211,196.86           |
| 1004698928                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 207,960.00                       | 02/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.375            | 1,478.57          | *                | *                 | *               | 209,307.01           |
| 1004698928                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 7.375            | 1,478.57          | 12/01/2035       | *                 | *               | 207,330.94           |
| 207,960.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,278.80          | 12/01/2035       | *                 | *               | 214,402.62           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 9                          | No Action   | 10/01/2008       | 7.375            | 1,478.57          | 12/01/2035       | N/A               | N/A             | 205,873.85           |
| 1004699044                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.125            | 1,563.41          | 12/01/2035       | *                 | *               | 205,599.76           |
| 205,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,431.62          | 12/01/2035       | *                 | *               | 217,882.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,431.62          | 12/01/2035       | N/A               | N/A             | 216,353.80           |
| 1004699080                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.375            | 2,843.23          | 12/01/2035       | *                 | *               | 363,933.63           |
| 364,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,425.33          | 12/01/2035       | *                 | *               | 369,120.64           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 2,425.33          | 12/01/2035       | N/A               | N/A             | 366,530.22           |
| 1004700498                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 9.375            | 802.32            | 12/01/2035       | *                 | *               | 94,315.78            |
| 96,800.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 667.75            | 12/01/2035       | *                 | *               | 101,509.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 667.75            | 12/01/2035       | N/A               | N/A             | 100,913.89           |
| 1004701834                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 01/01/2008       | 9.125            | 2,889.58          | 12/01/2035       | *                 | *               | 380,000.00           |
| 380,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 2,239.24          | 12/01/2035       | *                 | *               | 413,397.80           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.500            | 2,239.24          | 12/01/2035       | N/A               | N/A             | 413,397.80           |
| 1004702129                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 244,800.00                       | 04/09/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 7.375            | 1,743.69          | *                | *                 | *               | 246,382.44           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 14                         | REO         | 05/01/2008       | 7.375            | 1,502.70          | 12/01/2035       | N/A               | N/A             | 244,506.76           |
| 1004703583                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 07/01/2008       | 8.875            | 1,942.38          | 12/01/2035       | *                 | *               | 262,632.32           |
| 263,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,496.54          | 12/01/2035       | *                 | *               | 276,283.70           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,496.54          | 12/01/2035       | N/A               | N/A             | 276,283.70           |
| 1004704252                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 13                         | Foreclosure | 02/01/2008       | 9.125            | 1,081.54          | 12/01/2035       | *                 | *               | 129,634.25           |
| 134,000.00                       | 06/01/2009                                | 15,560.82                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 15                         | No Action   | 02/01/2008       | 9.125            | 1,081.54          | 12/01/2035       | *                 | *               | 129,441.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 17                         | Foreclosure | 02/01/2008       | 7.625            | 949.14            | 12/01/2035       | N/A               | N/A             | 129,441.96           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004714839                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 07/01/2008       | 9.125            | 1,094.36          | 12/01/2035       | *                 | *               | 143,915.69           |
| 144,000.00                       | 05/01/2009                                | 12,002.21                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 844.57            | 12/01/2035       | *                 | *               | 155,921.08           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 844.57            | 12/01/2035       | N/A               | N/A             | 155,921.08           |
| 1004722492                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 220,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.500            | 1,369.15          | *                | *                 | *               | 231,334.31           |
| 1004722492                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 5.500            | 1,369.15          | 12/01/2035       | *                 | *               | 230,207.45           |
| 220,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 5.500            | 1,244.42          | 12/01/2035       | *                 | *               | 235,204.38           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.500            | 1,244.42          | 12/01/2035       | N/A               | N/A             | 234,534.19           |
| 1004729146                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 16                         | Foreclosure | 10/01/2007       | 9.375            | 2,056.25          | 12/01/2035       | *                 | *               | 263,199.43           |
| 263,200.00                       | 05/01/2009                                | 40,015.35                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,642.41          | 12/01/2035       | *                 | *               | 303,214.81           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 21                         | No Action   | 10/01/2007       | 8.300            | 1,820.46          | 12/01/2035       | N/A               | N/A             | 263,199.43           |
| 1004729477                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 98,792.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.100            | 710.47            | *                | *                 | *               | 102,529.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values |                            | INACTIVE    |                  |                  |                   |                  |                   |                 |                      |
| 1004734602                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 06/01/2008       | 8.875            | 416.71            | 12/01/2035       | *                 | *               | 51,354.11            |
| 52,400.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 04/01/2009       | 6.500            | 380.32            | 12/01/2035       | *                 | *               | 57,905.99            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 380.32            | 12/01/2035       | N/A               | N/A             | 57,500.56            |
| 1004736584                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 03/01/2008       | 8.875            | 1,940.41          | 12/01/2035       | *                 | *               | 262,365.37           |
| 262,400.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,514.76          | 12/01/2035       | *                 | *               | 279,648.70           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,514.76          | 12/01/2035       | N/A               | N/A             | 279,648.70           |
| 1004740249                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 04/01/2008       | 8.875            | 5,026.05          | 12/01/2035       | *                 | *               | 679,578.48           |
| 680,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 3,975.26          | 12/01/2035       | *                 | *               | 733,894.57           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 3,975.26          | 12/01/2035       | N/A               | N/A             | 733,894.57           |
| 1004748410                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.875            | 3,224.58          | 12/01/2035       | *                 | *               | 436,000.00           |
| 436,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 2,900.50          | 12/01/2035       | *                 | *               | 441,945.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,900.50          | 12/01/2035       | N/A               | N/A             | 438,340.70           |
| 1004755553                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 135,000.00                       | 11/26/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 7.500            | 960.57            | *                | *                 | *               | 134,746.80           |
| 1004755553                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.500            | 960.57            | 12/01/2035       | *                 | *               | 132,890.94           |
| 135,000.00                       | 05/01/2009                                | 2,494.13                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 809.93            | 12/01/2035       | *                 | 12/01/2035      | 135,567.45           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 809.93            | 12/01/2035       | N/A               | N/A             | 135,339.39           |
| 1004765560                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 177,432.00                       | 02/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.300            | 1,289.55          | *                | *                 | *               | 183,848.26           |
| 1004765560                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 7.300            | 1,289.55          | 12/01/2035       | *                 | *               | 181,907.41           |
| 177,432.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,115.27          | 12/01/2035       | *                 | *               | 186,605.39           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,115.27          | 12/01/2035       | N/A               | N/A             | 186,184.01           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004768399                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 308,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 5.500            | 1,828.22          | *                | *                 | *               | 309,871.81           |
| 1004768399                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 5.500            | 1,828.22          | 12/01/2035       | *                 | *               | 307,395.72           |
| 308,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 5.500            | 1,661.67          | 12/01/2035       | *                 | *               | 314,068.10           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 5.500            | 1,661.67          | 12/01/2035       | N/A               | N/A             | 313,173.21           |
| 1004771893                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 200,000.00                       | 01/02/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.650            | 1,323.73          | *                | *                 | *               | 201,150.23           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.650            | 1,323.73          | 12/01/2035       | N/A               | N/A             | 197,205.25           |
| 1004772856                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.125            | 2,579.33          | 12/01/2035       | *                 | *               | 339,200.00           |
| 339,200.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,892.45          | 12/01/2035       | *                 | *               | 347,564.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | Foreclosure | 05/01/2009       | 6.500            | 1,892.45          | 12/01/2035       | N/A               | N/A             | 347,514.66           |
| 1004799150                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 396,000.00                       | 04/18/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 5.875            | 2,587.55          | *                | *                 | *               | 423,566.08           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 5.875            | 2,587.55          | 12/01/2035       | N/A               | N/A             | 415,588.64           |
| 1004803911                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 8.875            | 1,834.16          | 12/01/2035       | *                 | *               | 247,999.76           |
| 248,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,432.81          | 12/01/2035       | *                 | *               | 264,518.21           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,432.81          | 12/01/2035       | N/A               | N/A             | 264,476.39           |
| 1004805401                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 01/01/2008       | 9.125            | 2,774.51          | 12/01/2035       | *                 | *               | 364,867.72           |
| 365,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.500            | 2,616.36          | 12/01/2035       | *                 | *               | 399,104.82           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,616.36          | 12/01/2035       | N/A               | N/A             | 395,398.79           |
| 1004821786                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.875            | 1,268.38          | 12/01/2035       | *                 | *               | 171,499.78           |
| 171,500.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 01/01/2009       | 6.950            | 1,190.14          | 12/01/2035       | *                 | *               | 173,854.36           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.950            | 1,190.14          | 12/01/2035       | N/A               | N/A             | 172,358.44           |
| 1004834004                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.875            | 1,627.76          | 12/01/2035       | *                 | *               | 199,871.58           |
| 206,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,373.03          | 12/01/2035       | *                 | *               | 209,206.61           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,373.03          | 12/01/2035       | N/A               | N/A             | 207,748.01           |
| 1004834745                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.375            | 1,478.33          | 12/01/2035       | *                 | *               | 173,663.53           |
| 178,000.00                       | 04/01/2009                                | 618.70                         | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,146.46          | 12/01/2035       | *                 | *               | 174,079.80           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,146.46          | 12/01/2035       | N/A               | N/A             | 173,259.05           |
| 1004837788                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 240,000.00                       | 03/07/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.900            | 1,658.86          | *                | *                 | *               | 245,498.65           |
| 1004837788                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 6.900            | 1,658.86          | 12/01/2035       | *                 | *               | 243,480.45           |
| 240,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,510.44          | 12/01/2035       | *                 | *               | 253,377.33           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,510.44          | 12/01/2035       | N/A               | N/A             | 252,538.16           |
| 1004856418                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 02/01/2008       | 8.875            | 1,418.59          | 12/01/2035       | *                 | *               | 191,809.09           |
| 192,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,130.61          | 12/01/2035       | *                 | *               | 208,728.55           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 17                         | Foreclosure | 02/01/2008       | 7.625            | 1,218.79          | 12/01/2035       | N/A               | N/A             | 191,809.09           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 2</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004881408                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.125            | 844.68            | 12/01/2035       | *                 | *               | 111,081.68           |
| 111,120.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 619.74            | 12/01/2035       | *                 | *               | 114,414.12           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 619.74            | 12/01/2035       | N/A               | N/A             | 114,414.09           |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002166399                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.100            | 2,233.08          | 09/01/2035       | *                 | *               | 320,611.19           |
| 322,750.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 5.600            | 1,942.40          | 09/01/2035       | *                 | *               | 322,408.48           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.600            | 1,942.40          | 09/01/2035       | N/A               | N/A             | 319,300.44           |
| 0002178461                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.250            | 660.00            | 09/01/2035       | *                 | *               | 93,534.94            |
| 93,750.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 5.750            | 578.85            | 09/01/2035       | *                 | *               | 94,760.09            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 578.85            | 09/01/2035       | N/A               | N/A             | 93,735.73            |
| 0002180942                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 5.900            | 3,347.27          | 10/01/2035       | *                 | *               | 680,800.00           |
| 680,800.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 5.900            | 4,205.69          | 10/01/2035       | *                 | *               | 679,941.58           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.900            | 4,205.69          | 10/01/2035       | N/A               | N/A             | 672,023.34           |
| 0002189265                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.125            | 1,530.29          | 10/01/2035       | *                 | *               | 183,286.75           |
| 189,000.00                       | 05/01/2009                                | 4,184.31                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 1,239.34          | 10/01/2035       | *                 | *               | 185,620.71           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 1,239.34          | 10/01/2035       | N/A               | N/A             | 184,915.22           |
| 0002196679                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.625            | 721.30            | 10/01/2035       | *                 | *               | 90,424.74            |
| 93,500.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.350            | 594.17            | 10/01/2035       | *                 | *               | 91,759.30            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.350            | 594.17            | 10/01/2035       | N/A               | N/A             | 90,982.10            |
| 0002203671                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.550            | 716.15            | 10/01/2035       | *                 | *               | 82,977.04            |
| 84,800.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 549.92            | 10/01/2035       | *                 | *               | 83,596.61            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 549.92            | 10/01/2035       | N/A               | N/A             | 82,905.73            |
| 0002204987                       | 10/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 280,250.00                       | 09/28/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2007       | 8.150            | 2,186.57          | *                | *                 | *               | 289,053.32           |
| 0002204987                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.150            | 2,186.57          | 11/01/2035       | *                 | *               | 285,738.53           |
| 280,250.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,945.45          | 11/01/2035       | *                 | *               | 296,085.64           |
|                                  |   |                                |  |                      |                                    | Current Values | 10                         | No Action   | 09/01/2008       | 8.150            | 2,186.57          | 11/01/2035       | N/A               | N/A             | 283,723.70           |
| 0002205233                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 220,500.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.000            | 1,379.06          | *                | *                 | *               | 221,007.60           |
| 0002205233                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.000            | 1,379.06          | 10/01/2035       | *                 | *               | 219,342.79           |
| 220,500.00                       | 06/01/2009                                | 3,294.35                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.000            | 1,258.30          | 10/01/2035       | *                 | 10/01/2035      | 223,055.31           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,258.30          | 10/01/2035       | N/A               | N/A             | 222,768.55           |
| 0002206236                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.900            | 574.60            | 11/01/2035       | *                 | *               | 76,729.37            |
| 79,800.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.400            | 468.07            | 11/01/2035       | *                 | *               | 79,356.48            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.400            | 468.07            | 11/01/2035       | N/A               | N/A             | 79,129.90            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002206456                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.625            | 846.73            | 10/01/2035       | *                 | *               | 97,707.24            |
| 100,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 669.45            | 10/01/2035       | *                 | *               | 101,768.51           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 669.45            | 10/01/2035       | N/A               | N/A             | 101,411.98           |
| 0002207050                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 10.550           | 803.34            | 11/01/2035       | *                 | *               | 85,919.94            |
| 88,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 578.36            | 11/01/2035       | *                 | *               | 87,920.61            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 578.36            | 11/01/2035       | N/A               | N/A             | 87,296.32            |
| 0002208654                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.875            | 436.53            | 10/01/2035       | *                 | *               | 53,282.61            |
| 55,250.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 355.84            | 10/01/2035       | *                 | *               | 54,093.17            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 355.84            | 10/01/2035       | N/A               | N/A             | 53,468.99            |
| 0002209113                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.700            | 1,272.60          | 10/01/2035       | *                 | *               | 158,508.55           |
| 163,800.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.200            | 1,112.12          | 10/01/2035       | *                 | *               | 158,347.48           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.200            | 1,112.12          | 10/01/2035       | N/A               | N/A             | 157,023.64           |
| 0002209942                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.900            | 2,161.94          | 10/01/2035       | *                 | *               | 288,172.01           |
| 292,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.400            | 1,939.04          | 10/01/2035       | *                 | *               | 296,938.41           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.400            | 1,939.04          | 10/01/2035       | N/A               | N/A             | 294,297.06           |
| 0002210060                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.080            | 2,170.56          | 10/01/2035       | *                 | *               | 428,400.00           |
| 428,400.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.080            | 2,694.59          | 10/01/2035       | *                 | *               | 427,875.97           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.080            | 2,694.59          | 10/01/2035       | N/A               | N/A             | 423,038.59           |
| 0002210274                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.300            | 1,285.00          | 10/01/2035       | *                 | *               | 165,455.35           |
| 171,700.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,121.28          | 10/01/2035       | *                 | *               | 170,256.09           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,121.28          | 10/01/2035       | N/A               | N/A             | 169,249.95           |
| 0002210398                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 10.375           | 722.35            | 10/01/2035       | *                 | *               | 78,367.86            |
| 79,950.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 9.380            | 689.25            | 10/01/2035       | *                 | *               | 80,989.65            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 9.380            | 689.25            | 10/01/2035       | N/A               | N/A             | 80,587.04            |
| 0002211202                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 04/01/2008       | 9.875            | 433.27            | 10/01/2035       | *                 | *               | 48,888.62            |
| 50,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 355.23            | 10/01/2035       | *                 | *               | 54,001.47            |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 355.23            | 10/01/2035       | N/A               | N/A             | 53,812.29            |
| 0002213708                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.900            | 939.69            | 10/01/2035       | *                 | *               | 115,052.16           |
| 118,750.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 839.52            | 10/01/2035       | *                 | *               | 118,976.72           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 839.52            | 10/01/2035       | N/A               | N/A             | 117,990.44           |
| 0002215800                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 151,300.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 1,060.41          | *                | *                 | *               | 150,584.65           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,060.41          | 10/01/2035       | N/A               | N/A             | 149,036.77           |
| 0002215878                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.750            | 3,419.64          | 11/01/2035       | *                 | *               | 462,007.33           |
| 464,000.00                       | 05/01/2009                                | 8,959.76                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 3,111.02          | 11/01/2035       | *                 | *               | 470,966.52           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 3,111.02          | 11/01/2035       | N/A               | N/A             | 469,277.56           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002216465                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.250            | 2,880.16          | 10/01/2035       | *                 | *               | 406,929.53           |
| 409,000.00                       | 05/01/2009                                | 7,383.17                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 2,481.62          | 10/01/2035       | *                 | 10/01/2035      | 414,915.48           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,481.62          | 10/01/2035       | N/A               | N/A             | 414,209.19           |
| 0002216668                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 9.250            | 628.64            | 10/01/2035       | *                 | *               | 74,725.18            |
| 76,500.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.570            | 629.11            | 10/01/2035       | *                 | *               | 78,723.40            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 8.570            | 629.11            | 10/01/2035       | N/A               | N/A             | 78,244.99            |
| 0002217147                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.125            | 622.67            | 10/01/2035       | *                 | *               | 74,688.35            |
| 76,800.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 491.32            | 10/01/2035       | *                 | *               | 74,601.59            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 491.32            | 10/01/2035       | N/A               | N/A             | 74,071.08            |
| 0002217802                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 5.750            | 1,575.65          | 10/01/2035       | *                 | *               | 258,951.66           |
| 270,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 5.750            | 1,604.43          | 10/01/2035       | *                 | *               | 263,340.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 1,604.43          | 10/01/2035       | N/A               | N/A             | 260,197.82           |
| 0002217909                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.125            | 801.65            | 10/01/2035       | *                 | *               | 96,156.64            |
| 100,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 643.08            | 10/01/2035       | *                 | *               | 97,306.97            |
|                                  |   |                                |  |                      | 1                                  | Current Values |                            | INACTIVE    |                  |                  |                   |                  |                   |                 |                      |
| 0002218398                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 165,600.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 7.250            | 1,204.89          | *                | *                 | *               | 171,272.10           |
| 0002218398                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.250            | 1,204.89          | 10/01/2035       | *                 | *               | 170,411.16           |
| 165,600.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,039.06          | 10/01/2035       | *                 | *               | 173,824.16           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,039.06          | 10/01/2035       | N/A               | N/A             | 173,430.93           |
| 0002219662                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 161,500.00                       | 03/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 7.950            | 1,342.08          | *                | *                 | *               | 179,655.48           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.950            | 1,342.08          | 10/01/2035       | N/A               | N/A             | 177,072.62           |
| 0002220274                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.375            | 1,220.82          | 10/01/2035       | *                 | *               | 143,512.45           |
| 147,250.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,013.43          | 10/01/2035       | *                 | *               | 154,058.95           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,013.43          | 10/01/2035       | N/A               | N/A             | 152,746.89           |
| 0002220689                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.040            | 897.24            | 10/01/2035       | *                 | *               | 108,554.81           |
| 112,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.350            | 896.45            | 10/01/2035       | *                 | *               | 115,016.76           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 8.350            | 896.45            | 10/01/2035       | N/A               | N/A             | 114,329.66           |
| 0002220795                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 124,525.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 948.11            | *                | *                 | *               | 134,237.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 948.11            | 10/01/2035       | N/A               | N/A             | 133,253.62           |
| 0002220924                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 9.375            | 478.16            | 10/01/2035       | *                 | *               | 56,247.85            |
| 57,600.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 411.14            | 10/01/2035       | *                 | *               | 62,500.82            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 411.14            | 10/01/2035       | N/A               | N/A             | 62,059.32            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002221289                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.490            | 1,483.33          | 10/01/2035       | *                 | *               | 187,554.08           |
| 198,050.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,274.75          | 10/01/2035       | *                 | *               | 193,106.14           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,274.75          | 10/01/2035       | N/A               | N/A             | 191,982.01           |
| 0002221425                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 89,250.00                        | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.750            | 660.77            | *                | *                 | *               | 98,599.94            |
| 0002221425                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 10/01/2008       | 6.750            | 660.77            | 10/01/2035       | *                 | *               | 97,733.87            |
| 89,250.00                        | 06/01/2009                                | 7,932.86                       | 0.00                                     | 0.00                 | 3                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.000            | 493.15            | 10/01/2045       | 7,305.00          | 10/01/2035      | 106,346.51           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 490.82            | 10/01/2045       | 9,243.24          | 10/01/2035      | 107,656.60           |
| 0002221685                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.125            | 865.71            | 10/01/2035       | *                 | *               | 103,990.59           |
| 107,152.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.350            | 760.01            | 10/01/2035       | *                 | *               | 106,713.19           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 7.350            | 760.01            | 10/01/2035       | N/A               | N/A             | 105,954.63           |
| 0002221817                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.900            | 730.55            | 10/01/2035       | *                 | *               | 82,318.22            |
| 84,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 609.82            | 10/01/2035       | *                 | *               | 86,423.84            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 609.82            | 10/01/2035       | N/A               | N/A             | 85,798.87            |
| 0002222377                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.150            | 540.64            | 10/01/2035       | *                 | *               | 64,665.48            |
| 66,300.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 452.96            | 10/01/2035       | *                 | *               | 68,615.63            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 452.96            | 10/01/2035       | N/A               | N/A             | 68,287.81            |
| 0002222425                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 06/01/2008       | 8.300            | 2,454.76          | 11/01/2035       | *                 | *               | 316,338.81           |
| 328,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,270.22          | 11/01/2035       | *                 | *               | 345,114.32           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,270.22          | 11/01/2035       | N/A               | N/A             | 342,676.40           |
| 0002222574                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 95,200.00                        | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2008       | 8.000            | 817.23            | *                | *                 | *               | 108,718.79           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 8.000            | 817.23            | 10/01/2035       | N/A               | N/A             | 107,367.06           |
| 0002223002                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.375            | 738.98            | 10/01/2035       | *                 | *               | 86,869.77            |
| 89,250.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 594.12            | 10/01/2035       | *                 | *               | 90,316.78            |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 594.12            | 10/01/2035       | N/A               | N/A             | 89,678.77            |
| 0002223181                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 9.125            | 911.58            | 10/01/2035       | *                 | *               | 109,262.93           |
| 112,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 754.30            | 10/01/2035       | *                 | *               | 114,400.31           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 754.30            | 10/01/2035       | N/A               | N/A             | 113,299.04           |
| 0002223524                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.375            | 796.99            | 10/01/2035       | *                 | *               | 93,558.51            |
| 96,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 636.72            | 10/01/2035       | *                 | *               | 96,567.38            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 636.72            | 10/01/2035       | N/A               | N/A             | 96,109.09            |
| 0002223536                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 08/01/2008       | 8.150            | 602.85            | 10/01/2035       | *                 | *               | 78,857.90            |
| 81,000.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 603.15            | 10/01/2035       | *                 | *               | 85,527.47            |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 603.15            | 10/01/2035       | N/A               | N/A             | 84,769.96            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002223758                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.450            | 771.20            | 10/01/2035       | *                 | *               | 98,004.27            |
| 101,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 606.80            | 10/01/2035       | *                 | *               | 101,624.49           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 606.80            | 10/01/2035       | N/A               | N/A             | 101,339.76           |
| 0002223851                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 176,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 07/01/2008       | 7.950            | 1,349.39          | *                | *                 | *               | 180,327.58           |
| 0002223851                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.950            | 1,349.39          | 10/01/2035       | *                 | *               | 179,060.74           |
| 176,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,207.03          | 10/01/2035       | *                 | *               | 182,847.86           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,207.03          | 10/01/2035       | N/A               | N/A             | 181,974.38           |
| 0002223883                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 96,900.00                        | 08/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 08/01/2008       | 7.050            | 724.57            | *                | *                 | *               | 105,060.58           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.050            | 724.57            | 10/01/2035       | N/A               | N/A             | 103,730.08           |
| 0002224069                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.125            | 720.86            | 10/01/2035       | *                 | *               | 86,591.02            |
| 89,250.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 8.470            | 702.05            | 10/01/2035       | *                 | *               | 88,867.88            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 8.470            | 702.05            | 10/01/2035       | N/A               | N/A             | 88,332.14            |
| 0002224072                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 243,200.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.500            | 1,491.31          | *                | *                 | *               | 251,764.95           |
| 0002224072                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 5.500            | 1,491.31          | 10/01/2035       | *                 | *               | 250,062.47           |
| 243,200.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 5.500            | 1,345.83          | 10/01/2035       | *                 | *               | 254,010.42           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.500            | 1,345.83          | 10/01/2035       | N/A               | N/A             | 253,278.95           |
| 0002224546                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.250            | 939.09            | 10/01/2035       | *                 | *               | 121,756.50           |
| 125,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 920.34            | 10/01/2035       | *                 | *               | 130,562.41           |
| 0002224546                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 05/01/2009       | 7.250            | 920.34            | 10/01/2035       | *                 | *               | 129,760.46           |
| 125,000.00                       | 06/01/2009                                | 784.79                         | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.125            | 660.73            | 10/01/2045       | *                 | 10/01/2035      | 130,578.19           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.125            | 660.73            | 10/01/2045       | N/A               | N/A             | 130,371.65           |
| 0002224691                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.125            | 520.21            | 10/01/2035       | *                 | *               | 62,397.68            |
| 64,350.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 424.54            | 10/01/2035       | *                 | *               | 64,462.75            |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 424.54            | 10/01/2035       | N/A               | N/A             | 64,158.81            |
| 0002224745                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 94,500.00                        | 12/19/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 7.550            | 729.69            | *                | *                 | *               | 101,610.83           |
| 0002224745                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.550            | 729.69            | 10/01/2035       | *                 | *               | 100,584.67           |
| 94,500.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 621.12            | 10/01/2035       | *                 | *               | 104,079.23           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 621.12            | 10/01/2035       | N/A               | N/A             | 103,730.39           |
| 0002225157                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 05/01/2008       | 7.300            | 1,832.74          | 10/01/2035       | *                 | *               | 258,010.77           |
| 270,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 5.800            | 1,697.59          | 10/01/2035       | *                 | *               | 275,786.30           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 5.800            | 1,697.59          | 10/01/2035       | N/A               | N/A             | 273,945.47           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002225266                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 6.750            | 554.56            | 11/01/2035       | *                 | *               | 82,660.87            |
| 85,500.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.000            | 535.75            | 11/01/2035       | *                 | *               | 85,858.26            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 535.75            | 11/01/2035       | N/A               | N/A             | 84,880.75            |
| 0002225911                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.150            | 1,788.95          | 10/01/2035       | *                 | *               | 255,646.17           |
| 256,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,568.19          | 10/01/2035       | *                 | *               | 262,633.22           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,568.19          | 10/01/2035       | N/A               | N/A             | 261,897.34           |
| 0002226040                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 64,125.00                        | 03/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 8.400            | 568.54            | *                | *                 | *               | 73,092.84            |
| 0002226040                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 8.400            | 568.54            | 10/01/2035       | *                 | *               | 72,507.96            |
| 64,125.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 512.06            | 10/01/2035       | *                 | *               | 77,842.28            |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 512.06            | 10/01/2035       | N/A               | N/A             | 77,569.57            |
| 0002226155                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 130,050.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.750            | 886.34            | *                | *                 | *               | 132,259.27           |
| 0002226155                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 6.750            | 886.34            | 10/01/2035       | *                 | *               | 131,392.88           |
| 130,050.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 800.34            | 10/01/2035       | *                 | *               | 133,888.40           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 800.34            | 10/01/2035       | N/A               | N/A             | 133,585.50           |
| 0002226306                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.500            | 2,158.87          | 12/01/2035       | *                 | *               | 273,602.51           |
| 283,100.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.300            | 1,787.28          | 12/01/2035       | *                 | *               | 277,370.04           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.300            | 1,787.28          | 12/01/2035       | N/A               | N/A             | 275,697.12           |
| 0002226659                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 233,750.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 1,749.74          | *                | *                 | *               | 248,473.16           |
| 0002226659                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 7.250            | 1,749.74          | 10/01/2035       | *                 | *               | 246,959.16           |
| 233,750.00                       | 06/01/2009                                | 4,480.76                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 5.750            | 1,547.25          | 10/01/2035       | *                 | *               | 251,382.94           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.750            | 1,547.25          | 10/01/2035       | N/A               | N/A             | 250,695.88           |
| 0002226733                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.400            | 893.07            | 11/01/2035       | *                 | *               | 104,693.96           |
| 107,950.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 708.18            | 11/01/2035       | *                 | *               | 107,404.60           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 708.18            | 11/01/2035       | N/A               | N/A             | 106,894.85           |
| 0002227071                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 7.000            | 1,481.45          | 10/01/2035       | *                 | *               | 214,705.35           |
| 225,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,315.30          | 10/01/2035       | *                 | *               | 220,280.69           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,315.30          | 10/01/2035       | N/A               | N/A             | 219,663.48           |
| 0002227141                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 6.950            | 2,045.42          | 11/01/2035       | *                 | *               | 297,060.75           |
| 309,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 01/01/2009       | 6.950            | 2,164.42          | 11/01/2035       | *                 | *               | 314,675.70           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.950            | 2,164.42          | 11/01/2035       | N/A               | N/A             | 311,884.22           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002227171                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 101,600.00                       | 04/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.750            | 711.37            | *                | *                 | *               | 106,489.37           |
| 0002227171                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 6.750            | 711.37            | 10/01/2035       | *                 | *               | 105,455.02           |
| 101,600.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 642.07            | 10/01/2035       | *                 | *               | 107,411.00           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 642.07            | 10/01/2035       | N/A               | N/A             | 107,167.98           |
| 0002227293                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.450            | 614.84            | 10/01/2035       | *                 | *               | 78,261.22            |
| 81,000.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.800            | 536.48            | 10/01/2035       | *                 | *               | 79,325.76            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.800            | 536.48            | 10/01/2035       | N/A               | N/A             | 78,615.66            |
| 0002227753                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.200            | 859.94            | 11/01/2035       | *                 | *               | 111,608.05           |
| 116,000.00                       | 05/01/2009                                | 2,289.95                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 752.26            | 11/01/2035       | *                 | *               | 113,956.32           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 752.26            | 11/01/2035       | N/A               | N/A             | 113,549.13           |
| 0002227895                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 10.250           | 570.47            | 10/01/2035       | *                 | *               | 62,614.66            |
| 63,750.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 487.94            | 10/01/2035       | *                 | *               | 74,174.61            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 487.94            | 10/01/2035       | N/A               | N/A             | 73,914.72            |
| 0002227919                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 171,000.00                       | 12/27/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 8.700            | 1,460.80          | *                | *                 | *               | 183,442.25           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 7                          | Bankruptcy  | 12/01/2008       | 8.700            | 1,460.80          | 11/01/2035       | N/A               | N/A             | 180,787.13           |
| 0002228326                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.550            | 1,001.84          | 10/01/2035       | *                 | *               | 126,415.13           |
| 132,050.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.100            | 885.63            | 10/01/2035       | *                 | *               | 127,285.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 885.63            | 10/01/2035       | N/A               | N/A             | 126,202.80           |
| 0002229889                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.425            | 935.24            | 10/01/2035       | *                 | *               | 119,207.60           |
| 123,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.925            | 822.25            | 10/01/2035       | *                 | *               | 120,013.91           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.925            | 822.25            | 10/01/2035       | N/A               | N/A             | 119,090.36           |
| 0002230298                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.900            | 1,860.74          | 10/01/2035       | *                 | *               | 227,479.17           |
| 228,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,279.17          | 10/01/2035       | *                 | *               | 236,154.53           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 9                          | Foreclosure | 10/01/2008       | 7.750            | 1,683.04          | 10/01/2035       | N/A               | N/A             | 226,076.86           |
| 0002230629                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 124,000.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 5.900            | 768.80            | *                | *                 | *               | 125,526.32           |
| 0002230629                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 5.900            | 768.80            | 10/01/2035       | *                 | *               | 123,816.79           |
| 124,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 5.900            | 700.69            | 10/01/2035       | *                 | *               | 125,813.68           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.900            | 700.69            | 10/01/2035       | N/A               | N/A             | 125,482.82           |
| 0002230839                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 8.000            | 1,163.27          | 10/01/2035       | *                 | *               | 153,373.13           |
| 160,000.00                       | 05/01/2009                                | 2,187.47                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.000            | 978.93            | 10/01/2035       | *                 | *               | 155,315.68           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.000            | 978.93            | 10/01/2035       | N/A               | N/A             | 154,705.59           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002230912                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 380,000.00                       | 02/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 6.450            | 2,450.87          | *                | *                 | *               | 378,645.57           |
| 0002230912                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 6.450            | 2,450.87          | 10/01/2035       | *                 | *               | 373,507.65           |
| 380,000.00                       | 05/01/2009                                | 6,006.56                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 1                          | No Action   | 03/01/2009       | 6.450            | 2,450.87          | 10/01/2035       | *                 | 10/01/2035      | 372,618.73           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.450            | 2,450.87          | 10/01/2035       | N/A               | N/A             | 371,267.37           |
| 0002231666                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.600            | 584.77            | 10/01/2035       | *                 | *               | 73,410.10            |
| 76,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 450.40            | 10/01/2035       | *                 | *               | 75,472.83            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 450.40            | 10/01/2035       | N/A               | N/A             | 75,219.89            |
| 0002231771                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.290            | 530.88            | 11/01/2035       | *                 | *               | 68,631.03            |
| 70,400.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 486.56            | 11/01/2035       | *                 | *               | 69,093.20            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 486.56            | 11/01/2035       | N/A               | N/A             | 68,435.28            |
| 0002231969                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 14                         | Foreclosure | 12/01/2007       | 9.450            | 836.37            | 10/01/2035       | *                 | *               | 97,507.54            |
| 99,900.00                        | 04/01/2009                                | 19,615.65                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 779.02            | 10/01/2035       | *                 | *               | 118,010.20           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 779.02            | 10/01/2035       | N/A               | N/A             | 117,446.44           |
| 0002232037                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 123,250.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.000            | 838.91            | *                | *                 | *               | 134,443.83           |
| 0002232037                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 6.000            | 838.91            | 10/01/2035       | *                 | *               | 133,431.11           |
| 123,250.00                       | 06/01/2009                                | 2,844.87                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.000            | 771.15            | 10/01/2035       | *                 | 10/01/2035      | 136,698.91           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 771.15            | 10/01/2035       | N/A               | N/A             | 136,523.16           |
| 0002232365                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.875            | 1,280.48          | 11/01/2035       | *                 | *               | 144,485.86           |
| 148,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 982.15            | 11/01/2035       | *                 | *               | 149,012.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 982.15            | 11/01/2035       | N/A               | N/A             | 148,126.61           |
| 0002232609                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.625            | 821.29            | 10/01/2035       | *                 | *               | 94,513.88            |
| 96,900.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 637.94            | 10/01/2035       | *                 | *               | 96,585.54            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 637.94            | 10/01/2035       | N/A               | N/A             | 96,176.33            |
| 0002232628                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 380,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 2,741.92          | *                | *                 | *               | 389,369.49           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 2,741.92          | 10/01/2035       | N/A               | N/A             | 385,367.08           |
| 0002232766                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.300            | 855.60            | 11/01/2035       | *                 | *               | 120,933.34           |
| 124,800.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.970            | 854.69            | 11/01/2035       | *                 | *               | 124,331.82           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.970            | 854.69            | 11/01/2035       | N/A               | N/A             | 123,387.79           |
| 0002233399                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 12/01/2008       | 8.400            | 1,346.57          | 10/01/2035       | *                 | *               | 172,153.90           |
| 178,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 03/01/2009       | 8.150            | 1,346.31          | 10/01/2035       | *                 | *               | 175,810.42           |
|                                  |   |                                |  |                      |                                    | Current Values | (2)                        | No Action   | 10/01/2009       | 8.150            | 1,346.31          | 10/01/2035       | N/A               | N/A             | 174,722.60           |
| 0002233409                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 84,600.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 669.91            | *                | *                 | *               | 95,194.22            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 669.91            | 11/01/2035       | N/A               | N/A             | 94,220.23            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002233422                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 10.125           | 1,051.46          | 11/01/2035       | *                 | *               | 116,357.43           |
| 119,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 815.44            | 11/01/2035       | *                 | *               | 124,105.06           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 13                         | No Action   | 06/01/2008       | 9.200            | 975.34            | 11/01/2035       | N/A               | N/A             | 115,743.10           |
| 0002233551                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.915            | 527.02            | 11/01/2035       | *                 | *               | 64,394.83            |
| 66,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.850            | 526.05            | 11/01/2035       | *                 | *               | 77,416.18            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.850            | 526.05            | 11/01/2035       | N/A               | N/A             | 76,817.07            |
| 0002233882                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.850            | 2,365.33          | 10/01/2035       | *                 | *               | 317,569.22           |
| 330,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.650            | 2,364.22          | 10/01/2035       | *                 | *               | 322,934.33           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.650            | 2,364.22          | 10/01/2035       | N/A               | N/A             | 320,754.40           |
| 0002233965                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 106,400.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 7.250            | 778.97            | *                | *                 | *               | 111,053.61           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 778.97            | 10/01/2035       | N/A               | N/A             | 109,480.47           |
| 0002234079                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.100            | 2,568.59          | 10/01/2035       | *                 | *               | 335,727.51           |
| 337,500.00                       | 05/01/2009                                | 5,842.90                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 5.000            | 1,700.98          | 10/01/2035       | *                 | 10/01/2035      | 341,234.53           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,700.98          | 10/01/2035       | N/A               | N/A             | 340,393.53           |
| 0002234991                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.675            | 1,135.21          | 12/01/2035       | *                 | *               | 141,785.92           |
| 146,700.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.150            | 1,134.42          | 12/01/2035       | *                 | *               | 148,394.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.150            | 1,134.42          | 12/01/2035       | N/A               | N/A             | 147,490.25           |
| 0002235626                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.450            | 883.73            | 11/01/2035       | *                 | *               | 122,702.10           |
| 128,250.00                       | 04/01/2009                                | 762.53                         | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 5.950            | 771.20            | 11/01/2035       | *                 | *               | 123,403.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.950            | 771.20            | 11/01/2035       | N/A               | N/A             | 122,716.12           |
| 0002236087                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 216,750.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 6.500            | 1,455.90          | *                | *                 | *               | 223,084.55           |
| 0002236087                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 01/01/2009       | 6.500            | 1,455.90          | 11/01/2035       | *                 | *               | 220,807.94           |
| 216,750.00                       | 05/01/2009                                | 5,515.95                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,358.26          | 11/01/2035       | *                 | 11/01/2035      | 227,222.61           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,358.26          | 11/01/2035       | N/A               | N/A             | 226,838.12           |
| 0002236143                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.250            | 1,874.44          | 11/01/2035       | *                 | *               | 265,107.43           |
| 280,000.00                       | 05/01/2009                                | 4,809.98                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 1,615.81          | 11/01/2035       | *                 | 11/01/2035      | 269,954.82           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,615.81          | 11/01/2035       | N/A               | N/A             | 269,491.66           |
| 0002236606                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.200            | 655.77            | 11/01/2035       | *                 | *               | 78,222.01            |
| 80,750.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 482.18            | 11/01/2035       | *                 | *               | 80,797.51            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 482.18            | 11/01/2035       | N/A               | N/A             | 80,572.45            |
| 0002236924                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.225            | 660.07            | 12/01/2035       | *                 | *               | 94,010.97            |
| 97,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.000            | 659.87            | 12/01/2035       | *                 | *               | 95,571.62            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 7.000            | 659.87            | 12/01/2035       | N/A               | N/A             | 94,842.37            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002236964                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.300            | 968.24            | 10/01/2035       | *                 | *               | 124,878.67           |
| 129,675.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.450            | 841.96            | 10/01/2035       | *                 | *               | 128,761.48           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.450            | 841.96            | 10/01/2035       | N/A               | N/A             | 127,695.33           |
| 0002237450                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 109,200.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.500            | 706.18            | *                | *                 | *               | 107,843.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 706.18            | 10/01/2035       | N/A               | N/A             | 106,464.48           |
| 0002237586                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 140,165.00                       | 02/25/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 8.800            | 1,107.69          | *                | *                 | *               | 137,694.26           |
| 0002237586                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.800            | 1,107.69          | 11/01/2035       | *                 | *               | 136,786.57           |
| 140,165.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 940.75            | 11/01/2035       | *                 | *               | 143,176.30           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 940.75            | 11/01/2035       | N/A               | N/A             | 142,171.51           |
| 0002238798                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 67,200.00                        | 03/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 10.825           | 676.30            | *                | *                 | *               | 71,133.80            |
| 0002238798                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 04/01/2008       | 10.825           | 676.30            | 11/01/2035       | *                 | *               | 70,847.99            |
| 67,200.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 511.46            | 11/01/2035       | *                 | *               | 77,840.89            |
|                                  |   |                                |  |                      | 2                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 511.46            | 11/01/2035       | N/A               | N/A             | 77,294.61            |
| 0002239532                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.875            | 582.88            | 11/01/2035       | *                 | *               | 65,686.56            |
| 67,500.00                        | 05/01/2009                                | 2,005.70                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (2)                        | No Action   | 07/01/2009       | 6.500            | 446.89            | 11/01/2035       | *                 | *               | 67,559.95            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 446.89            | 11/01/2035       | N/A               | N/A             | 67,315.81            |
| 0002239699                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.850            | 749.52            | 11/01/2035       | *                 | *               | 92,031.53            |
| 94,415.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.850            | 746.28            | 11/01/2035       | *                 | *               | 100,079.17           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 7.850            | 746.28            | 11/01/2035       | N/A               | N/A             | 99,425.28            |
| 0002239961                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 500,000.00                       | 03/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 7.375            | 3,610.57          | *                | *                 | *               | 510,645.33           |
| 0002239961                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.375            | 3,610.57          | 12/01/2035       | *                 | *               | 505,790.28           |
| 500,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 3,080.06          | 12/01/2035       | *                 | *               | 515,305.00           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 3,080.06          | 12/01/2035       | N/A               | N/A             | 514,140.29           |
| 0002240009                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 119,200.00                       | 02/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.600            | 882.51            | *                | *                 | *               | 122,102.93           |
| 0002240009                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 12/01/2008       | 7.600            | 882.51            | 10/01/2035       | *                 | *               | 120,509.69           |
| 119,200.00                       | 06/01/2009                                | 6,989.33                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 847.29            | 10/01/2035       | *                 | *               | 128,046.24           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 847.29            | 10/01/2035       | N/A               | N/A             | 127,737.99           |
| 0002240616                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.875            | 1,218.51          | 11/01/2035       | *                 | *               | 137,579.73           |
| 140,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 940.81            | 11/01/2035       | *                 | *               | 143,185.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 940.81            | 11/01/2035       | N/A               | N/A             | 142,180.66           |



**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002240690                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 120,500.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 11/01/2008       | 6.700            | 862.97            | *                | *                 | *               | 129,006.99           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.700            | 862.97            | 11/01/2035       | N/A               | N/A             | 127,543.80           |
| 0002241536                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 94,416.00                        | 12/10/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2008       | 6.350            | 653.30            | *                | *                 | *               | 102,386.90           |
|                                  |   |                                |  |                      |                                    | Current Values | 7                          | Foreclosure | 12/01/2008       | 6.350            | 653.30            | 12/01/2035       | N/A               | N/A             | 100,164.37           |
| 0002241898                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.050            | 696.00            | 11/01/2035       | *                 | *               | 84,135.96            |
| 87,100.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.250            | 611.03            | 11/01/2035       | *                 | *               | 86,596.00            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 611.03            | 11/01/2035       | N/A               | N/A             | 86,060.89            |
| 0002241918                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 10.000           | 1,063.81          | 11/01/2035       | *                 | *               | 118,762.46           |
| 122,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 802.68            | 11/01/2035       | *                 | *               | 121,737.27           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 802.68            | 11/01/2035       | N/A               | N/A             | 121,159.51           |
| 0002242292                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 10.125           | 871.85            | 11/01/2035       | *                 | *               | 96,481.30            |
| 99,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 661.37            | 11/01/2035       | *                 | *               | 100,655.25           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 661.37            | 11/01/2035       | N/A               | N/A             | 99,948.83            |
| 0002242382                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.350            | 1,503.90          | 11/01/2035       | *                 | *               | 192,953.64           |
| 200,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.250            | 1,250.37          | 11/01/2035       | *                 | *               | 194,567.62           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 1,250.37          | 11/01/2035       | N/A               | N/A             | 193,127.00           |
| 0002242620                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | No Action   | 01/01/2008       | 10.550           | 962.10            | 11/01/2035       | *                 | *               | 102,900.70           |
| 105,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 781.42            | 11/01/2035       | *                 | *               | 118,789.51           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 781.42            | 11/01/2035       | N/A               | N/A             | 117,950.36           |
| 0002242639                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 05/01/2008       | 8.550            | 2,910.07          | 11/01/2035       | *                 | *               | 366,909.40           |
| 380,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,364.45          | 11/01/2035       | *                 | *               | 396,207.09           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 2,364.45          | 11/01/2035       | N/A               | N/A             | 395,103.55           |
| 0002242652                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 94,500.00                        | 03/28/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2008       | 9.450            | 840.68            | *                | *                 | *               | 98,794.50            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 8.500            | 833.47            | 11/01/2035       | N/A               | N/A             | 104,929.24           |
| 0002242840                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 10.125           | 669.26            | 11/01/2035       | *                 | *               | 74,017.73            |
| 76,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 539.19            | 11/01/2035       | *                 | *               | 81,965.77            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 539.19            | 11/01/2035       | N/A               | N/A             | 81,386.73            |
| 0002243291                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.700            | 1,026.67          | 11/01/2035       | *                 | *               | 139,741.65           |
| 144,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 1,026.39          | 11/01/2035       | *                 | *               | 145,431.89           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,026.39          | 11/01/2035       | N/A               | N/A             | 144,378.78           |
| 0002243376                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 04/01/2008       | 6.500            | 920.30            | 11/01/2035       | *                 | *               | 140,383.15           |
| 145,600.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.500            | 1,002.90          | 11/01/2035       | *                 | *               | 152,810.60           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,002.90          | 11/01/2035       | N/A               | N/A             | 151,382.33           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002243608                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 9.250            | 954.84            | 10/01/2035       | *                 | *               | 113,419.70           |
| 116,100.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 7.250            | 902.50            | 10/01/2035       | *                 | *               | 127,773.30           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 902.50            | 10/01/2035       | N/A               | N/A             | 126,978.15           |
| 0002244812                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.350            | 1,311.98          | 11/01/2035       | *                 | *               | 214,099.41           |
| 214,200.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 01/01/2009       | 7.250            | 1,546.44          | 11/01/2035       | *                 | *               | 219,383.33           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,546.44          | 11/01/2035       | N/A               | N/A             | 217,577.49           |
| 0002245203                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 145,000.00                       | 03/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 9.875            | 1,440.73          | *                | *                 | *               | 163,553.24           |
| 0002245203                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 05/01/2008       | 9.875            | 1,440.73          | 12/01/2035       | *                 | *               | 162,772.46           |
| 145,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,158.62          | 12/01/2035       | *                 | *               | 176,536.35           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,158.62          | 12/01/2035       | N/A               | N/A             | 175,305.50           |
| 0002245414                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.400            | 1,497.47          | 11/01/2035       | *                 | *               | 230,933.37           |
| 239,400.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.400            | 1,507.17          | 11/01/2035       | *                 | *               | 232,163.30           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.400            | 1,507.17          | 11/01/2035       | N/A               | N/A             | 229,690.31           |
| 0002245943                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.050            | 1,259.41          | 12/01/2035       | *                 | *               | 152,133.80           |
| 157,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,051.69          | 12/01/2035       | *                 | *               | 159,690.27           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,051.69          | 12/01/2035       | N/A               | N/A             | 158,937.38           |
| 0002246425                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 10.725           | 655.00            | 11/01/2035       | *                 | *               | 69,110.47            |
| 70,550.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 475.40            | 11/01/2035       | *                 | *               | 72,268.55            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 475.40            | 11/01/2035       | N/A               | N/A             | 71,843.03            |
| 0002246783                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 05/01/2008       | 10.100           | 551.40            | 11/01/2035       | *                 | *               | 61,104.66            |
| 62,700.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 462.63            | 11/01/2035       | *                 | *               | 70,326.84            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 462.63            | 11/01/2035       | N/A               | N/A             | 69,829.99            |
| 0002247161                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.500            | 1,081.95          | 11/01/2035       | *                 | *               | 165,041.92           |
| 171,175.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.500            | 1,102.42          | 11/01/2035       | *                 | *               | 167,974.36           |
|                                  |   |                                |  |                      | 2                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.000            | 835.05            | 11/01/2045       | N/A               | N/A             | 167,358.26           |
| 0002247601                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.850            | 1,660.06          | 11/01/2035       | *                 | *               | 216,029.92           |
| 229,500.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.500            | 1,416.20          | 11/01/2035       | *                 | *               | 215,783.88           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,416.20          | 11/01/2035       | N/A               | N/A             | 212,688.58           |
| 0002248419                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 10.625           | 971.80            | 11/01/2035       | *                 | *               | 103,333.27           |
| 105,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.350            | 681.70            | 11/01/2035       | *                 | *               | 105,152.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.350            | 681.70            | 11/01/2035       | N/A               | N/A             | 104,390.63           |
| 0002248474                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 10.375           | 729.73            | 11/01/2035       | *                 | *               | 79,130.39            |
| 81,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 565.47            | 11/01/2035       | *                 | *               | 80,138.34            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 565.47            | 11/01/2035       | N/A               | N/A             | 79,558.82            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 0002248792                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.850            | 1,402.02          | 11/01/2035       | *                 | *               | 187,544.89           |
| 195,700.00                       | 06/01/2009                                | 3,683.98                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 07/01/2009       | 5.750            | 1,174.91          | 11/01/2035       | *                 | *               | 191,318.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.750            | 1,174.91          | 11/01/2035       | N/A               | N/A             | 190,801.27           |
| 0002248962                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | Foreclosure | 09/01/2008       | 9.875            | 1,028.35          | 11/01/2035       | *                 | *               | 116,109.71           |
| 118,750.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.250            | 868.92            | 11/01/2035       | *                 | *               | 123,144.17           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 7.250            | 868.92            | 11/01/2035       | N/A               | N/A             | 122,228.35           |
| 0002250376                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.550            | 630.27            | 11/01/2035       | *                 | *               | 87,128.55            |
| 89,700.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 617.38            | 11/01/2035       | *                 | *               | 87,671.65            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 7.250            | 617.38            | 11/01/2035       | N/A               | N/A             | 86,863.02            |
| 0002250414                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.150            | 586.69            | 11/01/2035       | *                 | *               | 92,627.53            |
| 96,300.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.000            | 587.03            | 11/01/2035       | *                 | *               | 93,960.64            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | No Action   | 01/01/2009       | 6.000            | 587.03            | 11/01/2035       | N/A               | N/A             | 93,006.25            |
| 0002251481                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.225            | 967.64            | 11/01/2035       | *                 | *               | 115,099.09           |
| 118,750.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 811.91            | 11/01/2035       | *                 | *               | 123,281.51           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 811.91            | 11/01/2035       | N/A               | N/A             | 122,700.26           |
| 0002251629                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.600            | 1,247.01          | 11/01/2035       | *                 | *               | 156,669.98           |
| 162,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.100            | 1,134.90          | 11/01/2035       | *                 | *               | 163,051.65           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.100            | 1,134.90          | 11/01/2035       | N/A               | N/A             | 162,077.37           |
| 0002251704                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 08/01/2008       | 6.500            | 859.62            | 12/01/2035       | *                 | *               | 131,191.51           |
| 136,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.500            | 881.77            | 12/01/2035       | *                 | *               | 134,506.86           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 881.77            | 12/01/2035       | N/A               | N/A             | 133,257.84           |
| 1002607030                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 223,200.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.500            | 1,368.02          | *                | *                 | *               | 230,329.28           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 1,368.02          | 08/01/2035       | N/A               | N/A             | 226,812.77           |
| 1002748227                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.050            | 1,834.03          | 10/01/2035       | *                 | *               | 221,546.46           |
| 229,050.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,398.96          | 10/01/2035       | *                 | *               | 233,626.58           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,398.96          | 10/01/2035       | N/A               | N/A             | 232,814.76           |
| 1002752649                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.500            | 2,381.35          | 10/01/2035       | *                 | *               | 329,446.68           |
| 343,954.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.000            | 2,063.42          | 10/01/2035       | *                 | *               | 329,030.49           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 2,063.42          | 10/01/2035       | N/A               | N/A             | 326,485.77           |
| 1002759884                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.125            | 625.29            | 10/01/2035       | *                 | *               | 75,110.98            |
| 77,600.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.350            | 568.38            | 10/01/2035       | *                 | *               | 79,559.47            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.350            | 568.38            | 10/01/2035       | N/A               | N/A             | 78,981.40            |
| 1002792758                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.625            | 1,322.30          | 08/01/2035       | *                 | *               | 183,972.04           |
| 184,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,022.24          | 08/01/2035       | *                 | *               | 188,721.88           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,022.24          | 08/01/2035       | N/A               | N/A             | 188,721.88           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1002817811                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 24                         | Foreclosure | 03/01/2007       | 8.625            | 1,167.25          | 09/01/2035       | *                 | *               | 162,400.00           |
| 162,400.00                       | 06/01/2009                                | 56,176.52                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,047.35          | 09/01/2035       | *                 | *               | 218,576.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,047.35          | 09/01/2035       | N/A               | N/A             | 218,576.52           |
| 1002825777                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 08/01/2008       | 8.490            | 1,409.30          | 10/01/2035       | *                 | *               | 178,471.39           |
| 185,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,139.63          | 10/01/2035       | *                 | *               | 190,860.27           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,139.63          | 10/01/2035       | N/A               | N/A             | 190,325.50           |
| 1002887004                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.800            | 2,656.33          | 11/01/2035       | *                 | *               | 358,580.16           |
| 369,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.375            | 2,632.62          | 11/01/2035       | *                 | *               | 368,706.73           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.375            | 2,632.62          | 11/01/2035       | N/A               | N/A             | 366,092.66           |
| 1002923545                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.000            | 2,056.62          | 09/01/2035       | *                 | *               | 249,487.55           |
| 255,920.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.625            | 2,040.53          | 09/01/2035       | *                 | *               | 255,405.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.625            | 2,040.53          | 09/01/2035       | N/A               | N/A             | 253,940.85           |
| 1002927701                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 05/01/2008       | 6.875            | 2,539.17          | 10/01/2035       | *                 | *               | 443,182.05           |
| 443,200.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.875            | 3,145.18          | 10/01/2035       | *                 | *               | 462,244.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.875            | 3,145.18          | 10/01/2035       | N/A               | N/A             | 457,668.20           |
| 1002945683                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.475            | 1,893.67          | 10/01/2035       | *                 | *               | 304,000.00           |
| 304,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,687.70          | 10/01/2035       | *                 | *               | 311,574.68           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,687.70          | 10/01/2035       | N/A               | N/A             | 311,574.68           |
| 1002949974                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.125            | 3,304.08          | 09/01/2035       | *                 | *               | 396,894.68           |
| 408,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 2,821.00          | 09/01/2035       | *                 | *               | 399,795.63           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 2,821.00          | 09/01/2035       | N/A               | N/A             | 396,056.06           |
| 1002950168                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 23                         | Foreclosure | 12/01/2006       | 10.375           | 824.70            | 10/01/2035       | *                 | *               | 89,421.63            |
| 91,425.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 926.90            | 10/01/2035       | *                 | *               | 131,227.97           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | No Action   | 01/01/2009       | 7.250            | 926.90            | 10/01/2035       | N/A               | N/A             | 130,272.35           |
| 1002955074                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.350            | 526.84            | 11/01/2035       | *                 | *               | 62,017.80            |
| 64,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 418.56            | 11/01/2035       | *                 | *               | 63,480.39            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 418.56            | 11/01/2035       | N/A               | N/A             | 63,179.12            |
| 1002992060                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.325            | 1,312.00          | 10/01/2035       | *                 | *               | 184,829.13           |
| 192,800.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (3)                        | No Action   | 04/01/2009       | 4.990            | 1,133.55          | 10/01/2035       | *                 | *               | 200,474.21           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 4.990            | 1,133.55          | 10/01/2035       | N/A               | N/A             | 198,348.46           |
| 1002998787                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.400            | 1,828.33          | 09/01/2035       | *                 | *               | 214,333.70           |
| 221,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,340.73          | 09/01/2035       | *                 | *               | 224,539.75           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,340.73          | 09/01/2035       | N/A               | N/A             | 223,782.72           |
| 1003043432                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 187,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 5.950            | 1,190.08          | *                | *                 | *               | 191,221.76           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.950            | 1,190.08          | 09/01/2035       | N/A               | N/A             | 188,873.51           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003044360                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.990            | 1,694.81          | 11/01/2035       | *                 | *               | 246,895.16           |
| 255,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.990            | 1,708.71          | 11/01/2035       | *                 | *               | 248,661.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.990            | 1,708.71          | 11/01/2035       | N/A               | N/A             | 246,263.35           |
| 1003067601                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.490            | 3,551.39          | 09/01/2035       | *                 | *               | 491,772.13           |
| 493,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 2                          | No Action   | 11/01/2008       | 7.490            | 3,551.39          | 09/01/2035       | *                 | *               | 490,805.30           |
| 1003067601                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 11/01/2008       | 7.625            | 3,595.25          | 09/01/2035       | *                 | *               | 489,837.66           |
| 493,200.00                       | 05/01/2009                                | 18,462.86                      | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.500            | 2,710.38          | 09/01/2035       | *                 | 09/01/2035      | 510,822.43           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 2,710.38          | 09/01/2035       | N/A               | N/A             | 509,710.02           |
| 1003088161                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.000            | 1,218.16          | 09/01/2035       | *                 | *               | 160,781.65           |
| 167,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,068.15          | 09/01/2035       | *                 | *               | 161,809.16           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,068.15          | 09/01/2035       | N/A               | N/A             | 160,840.30           |
| 1003096278                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 17                         | Foreclosure | 10/01/2007       | 6.625            | 2,062.57          | 09/01/2035       | *                 | *               | 308,369.28           |
| 310,500.00                       | 05/01/2009                                | 52,041.79                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.125            | 2,074.72          | 09/01/2035       | *                 | 09/01/2035      | 362,317.14           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.125            | 2,074.72          | 09/01/2035       | N/A               | N/A             | 361,637.51           |
| 1003097721                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.050            | 1,487.93          | 10/01/2035       | *                 | *               | 179,337.21           |
| 180,000.00                       | 05/01/2009                                | 4,060.54                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,212.43          | 10/01/2035       | *                 | *               | 183,448.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,212.43          | 10/01/2035       | N/A               | N/A             | 182,788.18           |
| 1003100441                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 342,000.00                       | 01/03/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.350            | 2,478.21          | *                | *                 | *               | 350,996.09           |
| 1003100441                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 07/01/2008       | 7.350            | 2,478.21          | 09/01/2035       | *                 | *               | 347,271.47           |
| 342,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,190.37          | 09/01/2035       | *                 | *               | 366,630.30           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 2,190.37          | 09/01/2035       | N/A               | N/A             | 366,013.60           |
| 1003104376                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.125            | 2,520.62          | 09/01/2035       | *                 | *               | 302,565.24           |
| 303,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 03/01/2009       | 8.250            | 2,508.54          | 09/01/2035       | *                 | *               | 324,420.80           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 8.250            | 2,508.54          | 09/01/2035       | N/A               | N/A             | 322,433.15           |
| 1003107006                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 256,800.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 5.925            | 1,590.40          | *                | *                 | *               | 256,477.55           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.925            | 1,590.40          | 09/01/2035       | N/A               | N/A             | 253,164.17           |
| 1003118343                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 9.625            | 1,595.77          | 10/01/2035       | *                 | *               | 183,640.01           |
| 189,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,261.94          | 10/01/2035       | *                 | *               | 191,614.05           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,261.94          | 10/01/2035       | N/A               | N/A             | 190,251.55           |
| 1003122980                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.200            | 1,241.43          | 09/01/2035       | *                 | *               | 147,867.34           |
| 152,683.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,016.46          | 09/01/2035       | *                 | *               | 154,160.43           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,016.46          | 09/01/2035       | N/A               | N/A             | 153,243.42           |
| 1003138919                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.738            | 858.40            | 10/01/2035       | *                 | *               | 115,988.96           |
| 120,000.00                       | 05/01/2009                                | 747.94                         | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 770.62            | 10/01/2035       | *                 | *               | 116,598.60           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 770.62            | 10/01/2035       | N/A               | N/A             | 116,179.21           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                        |                          |                  |                      |                          |                   |                 |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-----------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status            | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance     |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                            |                            |                        |                          |                  |                      |                          |                   |                 |                          |
| 1003147972                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 199,120.00                       | 11/13/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 12/01/2007<br>08/01/2009 | 6.150<br>6.150   | 1,258.44<br>1,258.44 | *<br>09/01/2035          | *<br>N/A          | *<br>N/A        | 200,792.12<br>195,974.11 |
| 1003148249                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 96,400.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 09/01/2008<br>08/01/2009 | 5.500<br>5.500   | 605.00<br>605.00     | *<br>10/01/2035          | *<br>N/A          | *<br>N/A        | 102,136.25<br>100,594.73 |
| 1003153090                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 02/01/2009               | 8.280            | 3,520.05             | 09/01/2035               | *                 | *               | 452,865.64               |
| 471,920.00                       | 05/01/2009                                | 9,323.93                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action | 05/01/2009<br>05/01/2009 | 6.500<br>6.500   | 3,059.83<br>3,059.83 | 09/01/2035<br>09/01/2035 | *<br>N/A          | *<br>N/A        | 462,419.96<br>460,745.76 |
| 1003161278                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 289,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action | 09/01/2008<br>08/01/2009 | 6.750<br>5.375   | 2,001.71<br>1,620.87 | *<br>09/01/2045          | *<br>N/A          | *<br>N/A        | 298,373.57<br>309,612.19 |
| 1003170240                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 12/01/2008               | 8.850            | 1,260.34             | 11/01/2035               | *                 | *               | 154,854.42               |
| 160,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action | 02/01/2009<br>06/01/2009 | 6.259<br>6.259   | 1,010.00<br>1,010.00 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 157,185.94<br>156,030.09 |
| 1003189301                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action              | 11/01/2008               | 9.525            | 2,485.45             | 11/01/2035               | *                 | *               | 288,379.81               |
| 297,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action | 05/01/2009<br>08/01/2009 | 6.500<br>6.500   | 1,975.80<br>1,975.80 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 300,008.01<br>298,593.53 |
| 1003194554                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 11/01/2008               | 6.750            | 1,052.29             | 10/01/2035               | *                 | *               | 156,339.67               |
| 164,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>1                   | No Action<br>No Action | 02/01/2009<br>06/01/2009 | 5.250<br>5.250   | 918.39<br>918.39     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 158,219.05<br>156,614.85 |
| 1003196856                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 231,800.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action              | 08/01/2008               | 7.250            | 1,712.03             | *                        | *                 | *               | 243,359.42               |
| 1003196856                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 09/01/2008               | 7.250            | 1,712.03             | 09/01/2035               | *                 | *               | 242,874.50               |
| 231,800.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action | 11/01/2008<br>06/01/2009 | 6.750<br>6.750   | 1,644.48<br>1,644.48 | 09/01/2035<br>09/01/2035 | *<br>N/A          | *<br>N/A        | 244,323.38<br>241,836.49 |
| 1003204348                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 12/01/2008               | 7.250            | 2,890.09             | 10/01/2035               | *                 | *               | 409,587.46               |
| 427,920.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 01/01/2009<br>08/01/2009 | 5.750<br>5.750   | 2,516.33<br>2,516.33 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 411,937.67<br>408,085.42 |
| 1003208031                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 11/01/2008               | 7.925            | 762.44               | 09/01/2035               | *                 | *               | 101,492.74               |
| 105,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 01/01/2009<br>07/01/2009 | 6.300<br>6.300   | 664.61<br>664.61     | 09/01/2035<br>09/01/2035 | *<br>N/A          | *<br>N/A        | 102,893.85<br>102,009.08 |
| 1003230426                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 01/01/2009               | 8.125            | 1,163.76             | 10/01/2035               | *                 | *               | 152,043.07               |
| 157,250.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action | 05/01/2009<br>07/01/2009 | 6.500<br>6.500   | 1,024.64<br>1,024.64 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A        | 155,217.16<br>154,475.64 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003232843                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 12/01/2008       | 8.575            | 1,252.48          | 09/01/2035       | *                 | *               | 157,060.74           |
| 162,000.00                       | 04/01/2009                                | 5,255.19                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,074.87          | 09/01/2035       | *                 | *               | 162,634.48           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,074.87          | 09/01/2035       | N/A               | N/A             | 161,852.43           |
| 1003254533                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.125            | 2,513.40          | 09/01/2035       | *                 | *               | 328,082.41           |
| 340,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,236.82          | 09/01/2035       | *                 | *               | 338,445.16           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 2,236.82          | 09/01/2035       | N/A               | N/A             | 336,817.69           |
| 1003258138                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.900            | 3,127.08          | 10/01/2035       | *                 | *               | 474,999.65           |
| 475,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 05/01/2009       | 6.500            | 2,657.61          | 10/01/2035       | *                 | *               | 488,845.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,657.61          | 10/01/2035       | N/A               | N/A             | 488,796.07           |
| 1003266352                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.875            | 1,182.29          | 10/01/2035       | *                 | *               | 144,733.12           |
| 150,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 982.62            | 10/01/2035       | *                 | *               | 146,974.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 982.62            | 10/01/2035       | N/A               | N/A             | 145,372.83           |
| 1003268680                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.600            | 1,007.37          | 11/01/2035       | *                 | *               | 116,165.34           |
| 119,606.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 791.33            | 11/01/2035       | *                 | *               | 120,156.10           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 791.33            | 11/01/2035       | N/A               | N/A             | 119,589.58           |
| 1003269297                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.450            | 2,120.58          | 10/01/2035       | *                 | *               | 325,058.10           |
| 337,250.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.450            | 2,134.41          | 10/01/2035       | *                 | *               | 326,802.86           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.450            | 2,134.41          | 10/01/2035       | N/A               | N/A             | 323,328.22           |
| 1003278367                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 01/01/2009       | 7.150            | 1,323.38          | 10/01/2035       | *                 | *               | 189,310.08           |
| 198,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 5.650            | 1,150.09          | 10/01/2035       | *                 | *               | 189,928.98           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.650            | 1,150.09          | 10/01/2035       | N/A               | N/A             | 188,375.75           |
| 1003285563                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.650            | 1,382.10          | 10/01/2035       | *                 | *               | 216,800.00           |
| 216,800.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 1,547.06          | 10/01/2035       | *                 | *               | 219,471.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,547.06          | 10/01/2035       | N/A               | N/A             | 217,433.21           |
| 1003297435                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 152,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.000            | 915.56            | *                | *                 | *               | 146,726.40           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 915.56            | 10/01/2035       | N/A               | N/A             | 144,865.65           |
| 1003300797                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 136,000.00                       | 04/25/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 06/01/2008       | 6.550            | 929.17            | *                | *                 | *               | 141,832.76           |
| 1003300797                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 01/01/2009       | 6.550            | 929.17            | 10/01/2035       | *                 | *               | 140,080.45           |
| 136,000.00                       | 06/01/2009                                | 3,841.94                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 864.69            | 10/01/2035       | *                 | 10/01/2035      | 144,490.17           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 864.69            | 10/01/2035       | N/A               | N/A             | 144,325.66           |
| 1003303428                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 9.125            | 1,967.78          | 10/01/2035       | *                 | *               | 235,686.14           |
| 243,000.00                       | 05/01/2009                                | 7,358.04                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,607.83          | 10/01/2035       | *                 | *               | 243,274.49           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,607.83          | 10/01/2035       | N/A               | N/A             | 242,399.50           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003307399                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.625            | 2,587.89          | 10/01/2035       | *                 | *               | 468,732.64           |
| 468,750.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.625            | 3,127.30          | 10/01/2035       | *                 | *               | 470,767.10           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.625            | 3,127.30          | 10/01/2035       | N/A               | N/A             | 465,906.28           |
| 1003312203                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 80,750.00                        | 11/26/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2007       | 8.425            | 656.26            | *                | *                 | *               | 84,375.30            |
|                                  |   |                                |  |                      |                                    | Current Values | 16                         | Foreclosure | 03/01/2008       | 8.425            | 656.26            | 09/01/2035       | N/A               | N/A             | 83,918.64            |
| 1003331629                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.750            | 2,397.13          | 09/01/2035       | *                 | *               | 297,290.77           |
| 297,520.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 1,920.18          | 09/01/2035       | *                 | *               | 306,962.44           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,920.18          | 09/01/2035       | N/A               | N/A             | 303,423.96           |
| 1003342644                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.625            | 603.11            | 09/01/2035       | *                 | *               | 75,428.46            |
| 78,200.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 516.22            | 09/01/2035       | *                 | *               | 78,291.39            |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 516.22            | 09/01/2035       | N/A               | N/A             | 77,825.67            |
| 1003343634                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 500,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.750            | 3,277.47          | *                | *                 | *               | 492,161.60           |
| 1003343634                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 6.750            | 3,277.47          | 10/01/2035       | *                 | *               | 485,860.30           |
| 500,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 2,946.58          | 10/01/2035       | *                 | *               | 492,932.23           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,946.58          | 10/01/2035       | N/A               | N/A             | 491,817.09           |
| 1003343974                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.600            | 1,583.90          | 10/01/2035       | *                 | *               | 217,131.65           |
| 217,750.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.100            | 1,398.68          | 10/01/2035       | *                 | *               | 220,836.67           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.100            | 1,398.68          | 10/01/2035       | N/A               | N/A             | 219,158.91           |
| 1003347006                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 6.750            | 1,755.52          | 09/01/2035       | *                 | *               | 260,532.25           |
| 273,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 5.250            | 1,615.67          | 09/01/2035       | *                 | *               | 277,948.66           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.250            | 1,615.67          | 09/01/2035       | N/A               | N/A             | 275,114.18           |
| 1003348728                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.450            | 2,402.41          | 09/01/2035       | *                 | *               | 305,549.34           |
| 316,500.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.820            | 2,102.93          | 09/01/2035       | *                 | *               | 310,015.08           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.820            | 2,102.93          | 09/01/2035       | N/A               | N/A             | 307,232.10           |
| 1003356031                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.350            | 2,416.43          | 10/01/2035       | *                 | *               | 284,453.34           |
| 293,250.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,769.91          | 10/01/2035       | *                 | *               | 296,416.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,769.91          | 10/01/2035       | N/A               | N/A             | 295,585.46           |
| 1003360865                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.200            | 1,520.45          | 10/01/2035       | *                 | *               | 181,363.00           |
| 187,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.250            | 1,341.00          | 10/01/2035       | *                 | *               | 189,855.09           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,341.00          | 10/01/2035       | N/A               | N/A             | 188,673.61           |
| 1003361524                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.650            | 2,451.23          | 10/01/2035       | *                 | *               | 306,634.13           |
| 317,050.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 01/01/2009       | 6.000            | 1,953.85          | 10/01/2035       | *                 | *               | 312,201.19           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,953.85          | 10/01/2035       | N/A               | N/A             | 309,002.89           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003369606                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 07/01/2008       | 9.250            | 1,864.52          | 10/01/2035       | *                 | *               | 221,476.23           |
| 228,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,391.90          | 10/01/2035       | *                 | *               | 233,237.20           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Bankruptcy  | 02/01/2009       | 6.500            | 1,391.90          | 10/01/2035       | N/A               | N/A             | 232,455.49           |
| 1003369759                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.750            | 3,502.80          | 10/01/2035       | *                 | *               | 473,686.28           |
| 475,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.250            | 3,117.46          | 10/01/2035       | *                 | *               | 485,009.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 3,117.46          | 10/01/2035       | N/A               | N/A             | 481,415.24           |
| 1003369964                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 7.600            | 2,327.08          | 09/01/2035       | *                 | *               | 319,316.25           |
| 319,920.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.100            | 2,073.67          | 09/01/2035       | *                 | *               | 327,817.04           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.100            | 2,073.67          | 09/01/2035       | N/A               | N/A             | 324,500.34           |
| 1003381548                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.500            | 1,801.39          | 10/01/2035       | *                 | *               | 209,296.30           |
| 215,200.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,414.68          | 10/01/2035       | *                 | *               | 213,916.80           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,414.68          | 10/01/2035       | N/A               | N/A             | 212,884.60           |
| 1003382208                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 8.450            | 1,312.37          | 10/01/2035       | *                 | *               | 166,638.31           |
| 167,200.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,182.91          | 10/01/2035       | *                 | *               | 179,405.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,182.91          | 10/01/2035       | N/A               | N/A             | 178,553.65           |
| 1003382217                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.350            | 850.89            | 10/01/2035       | *                 | *               | 119,588.37           |
| 123,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 842.14            | 10/01/2035       | *                 | *               | 119,468.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 842.14            | 10/01/2035       | N/A               | N/A             | 118,359.05           |
| 1003386428                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.375            | 2,441.19          | 12/01/2035       | *                 | *               | 286,972.56           |
| 296,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,935.35          | 12/01/2035       | *                 | *               | 293,656.86           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,935.35          | 12/01/2035       | N/A               | N/A             | 292,266.78           |
| 1003394543                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.750            | 1,593.92          | 10/01/2035       | *                 | *               | 246,728.98           |
| 246,800.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.000            | 1,556.07          | 10/01/2035       | *                 | *               | 248,755.12           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,556.07          | 10/01/2035       | N/A               | N/A             | 246,212.60           |
| 1003395052                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 94,800.00                        | 03/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.450            | 695.04            | *                | *                 | *               | 107,260.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | No Action   | 01/01/2009       | 6.450            | 695.04            | 10/01/2035       | N/A               | N/A             | 105,286.36           |
| 1003395980                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.250            | 1,137.71          | 10/01/2035       | *                 | *               | 147,009.18           |
| 152,855.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 990.68            | 10/01/2035       | *                 | *               | 150,072.94           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 990.68            | 10/01/2035       | N/A               | N/A             | 149,356.00           |
| 1003396408                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 67,500.00                        | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 7.250            | 525.95            | *                | *                 | *               | 74,835.72            |
| 1003396408                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.250            | 525.95            | 10/01/2035       | *                 | *               | 74,232.55            |
| 67,500.00                        | 06/01/2009                                | 2,010.05                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 07/01/2009       | 5.750            | 469.16            | 10/01/2035       | *                 | *               | 76,274.62            |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 469.16            | 10/01/2035       | N/A               | N/A             | 75,882.86            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003399352                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.900            | 1,132.15          | 09/01/2035       | *                 | *               | 150,906.99           |
| 153,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,008.76          | 09/01/2035       | *                 | *               | 152,992.21           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,008.76          | 09/01/2035       | N/A               | N/A             | 151,896.91           |
| 1003403490                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.250            | 2,797.26          | 09/01/2035       | *                 | *               | 406,874.05           |
| 410,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 5.500            | 2,446.89          | 09/01/2035       | *                 | *               | 411,418.90           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.500            | 2,446.89          | 09/01/2035       | N/A               | N/A             | 406,274.32           |
| 1003403668                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 479,200.00                       | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2007       | 6.000            | 3,071.46          | *                | *                 | *               | 498,748.21           |
| 1003403668                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 06/01/2008       | 6.000            | 3,071.46          | 10/01/2035       | *                 | *               | 491,621.72           |
| 479,200.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.000            | 3,198.73          | 10/01/2035       | *                 | *               | 511,354.08           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | No Action   | 01/01/2009       | 6.000            | 3,198.73          | 10/01/2035       | N/A               | N/A             | 506,127.61           |
| 1003405906                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 261,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 1,892.46          | *                | *                 | *               | 269,007.46           |
| 1003405906                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 10/01/2008       | 7.250            | 1,892.46          | 10/01/2035       | *                 | *               | 267,655.18           |
| 261,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,665.25          | 10/01/2035       | *                 | *               | 278,579.12           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,665.25          | 10/01/2035       | N/A               | N/A             | 277,948.90           |
| 1003408459                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.375            | 1,160.29          | 10/01/2035       | *                 | *               | 166,250.00           |
| 166,250.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 925.66            | 10/01/2035       | *                 | *               | 170,891.16           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 925.66            | 10/01/2035       | N/A               | N/A             | 170,891.16           |
| 1003408501                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.738            | 2,317.27          | 10/01/2035       | *                 | *               | 287,011.89           |
| 288,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,930.20          | 10/01/2035       | *                 | *               | 289,088.62           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,930.20          | 10/01/2035       | N/A               | N/A             | 287,247.26           |
| 1003415147                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.425            | 2,269.45          | 11/01/2035       | *                 | *               | 316,452.97           |
| 329,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.425            | 2,126.54          | 11/01/2035       | *                 | *               | 325,633.15           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.425            | 2,126.54          | 11/01/2035       | N/A               | N/A             | 323,214.46           |
| 1003415496                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.900            | 3,574.92          | 10/01/2035       | *                 | *               | 475,633.13           |
| 497,000.00                       | 06/01/2009                                | 3,071.80                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 2,939.77          | 10/01/2035       | *                 | *               | 478,058.95           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 2,939.77          | 10/01/2035       | N/A               | N/A             | 476,757.70           |
| 1003416878                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.875            | 1,747.97          | 10/01/2035       | *                 | *               | 304,911.63           |
| 305,100.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.875            | 2,072.45          | 10/01/2035       | *                 | *               | 304,586.04           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.875            | 2,072.45          | 10/01/2035       | N/A               | N/A             | 301,570.77           |
| 1003422629                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.525            | 2,214.93          | 11/01/2035       | *                 | *               | 306,608.59           |
| 316,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.400            | 2,207.16          | 11/01/2035       | *                 | *               | 308,395.21           |
|                                  |   |                                |  |                      |                                    | Current Values |                            | INACTIVE    |                  |                  |                   |                  |                   |                 |                      |
| 1003423691                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.700            | 1,880.08          | 10/01/2035       | *                 | *               | 292,999.64           |
| 293,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.200            | 1,881.52          | 10/01/2035       | *                 | *               | 294,521.75           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.200            | 1,881.52          | 10/01/2035       | N/A               | N/A             | 291,963.61           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                            |                          |                  |                      |                          |                   |                   |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|----------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status                | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date   | Scheduled<br>Balance     |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                            |                            |                            |                          |                  |                      |                          |                   |                   |                          |
| 1003427321                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                  | 12/01/2008               | 8.850            | 895.82               | 10/01/2035               | *                 | *                 | 109,897.60               |
| 114,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (2)<br>(2)                 | No Action<br>No Action     | 06/01/2009<br>10/01/2009 | 6.500<br>6.500   | 770.95<br>770.95     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 116,916.21<br>116,344.91 |
| 1003431138                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 4                          | No Action                  | 06/01/2008               | 9.000            | 1,198.50             | 09/01/2035               | *                 | *                 | 145,389.60               |
| 150,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action     | 12/01/2008<br>06/01/2009 | 7.250<br>7.250   | 1,083.81<br>1,083.81 | 09/01/2035<br>09/01/2035 | *<br>N/A          | *<br>N/A          | 153,442.35<br>152,161.41 |
| 1003432306                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                  | 01/01/2009               | 9.250            | 580.40               | 09/01/2035               | *                 | *                 | 68,793.26                |
| 71,000.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action     | 03/01/2009<br>08/01/2009 | 6.255<br>6.255   | 450.41<br>450.41     | 09/01/2035<br>09/01/2035 | *<br>N/A          | *<br>N/A          | 69,868.29<br>69,006.79   |
| 1003442117                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                  | 02/01/2009               | 6.850            | 1,222.09             | 09/01/2035               | *                 | *                 | 179,253.27               |
| 188,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action     | 03/01/2009<br>08/01/2009 | 5.350<br>5.350   | 1,054.24<br>1,054.24 | 09/01/2035<br>09/01/2035 | *<br>N/A          | *<br>N/A          | 178,998.20<br>177,705.68 |
| 1003451981                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 5                          | No Action                  | 10/01/2008               | 8.000            | 1,146.45             | 10/01/2035               | *                 | *                 | 151,179.30               |
| 152,000.00                       | 05/01/2009                                | 6,944.53                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action     | 05/01/2009<br>06/01/2009 | 6.000<br>6.000   | 895.45<br>895.45     | 10/01/2035<br>10/01/2035 | *<br>N/A          | 10/01/2035<br>N/A | 158,835.57<br>158,530.23 |
| 1003458724                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                          | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 472,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                  | 08/01/2008               | 5.500            | 2,703.98             | *                        | *                 | *                 | 457,704.81               |
| 1003458724                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                  | 12/01/2008               | 5.500            | 2,703.98             | 11/01/2035               | *                 | *                 | 453,961.43               |
| 472,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action     | 04/01/2009<br>06/01/2009 | 5.500<br>5.500   | 2,455.57<br>2,455.57 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 463,793.98<br>462,465.49 |
| 1003459689                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                  | 10/01/2008               | 8.250            | 831.65               | 10/01/2035               | *                 | *                 | 107,646.17               |
| 110,700.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>1                   | No Action<br>No Action     | 02/01/2009<br>06/01/2009 | 7.250<br>7.250   | 782.06<br>782.06     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 110,721.04<br>109,914.71 |
| 1003460178                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                          | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 238,400.00                       | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action                  | 11/01/2007               | 7.250            | 1,753.14             | *                        | *                 | *                 | 251,598.79               |
| 1003460178                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 4                          | No Action                  | 07/01/2008               | 7.250            | 1,753.14             | 10/01/2035               | *                 | *                 | 248,456.67               |
| 238,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action     | 02/01/2009<br>06/01/2009 | 6.500<br>6.500   | 1,572.99<br>1,572.99 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 263,582.31<br>262,698.90 |
| 1003462318                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                  | 01/01/2009               | 7.875            | 1,544.80             | 12/01/2035               | *                 | *                 | 206,936.85               |
| 215,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action     | 02/01/2009<br>08/01/2009 | 6.250<br>6.250   | 1,335.21<br>1,335.21 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A          | 208,232.28<br>206,708.57 |
| 1003464726                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action                  | 01/01/2009               | 8.925            | 1,040.68             | 09/01/2035               | *                 | *                 | 126,760.42               |
| 127,256.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 2<br>6                     | Foreclosure<br>Foreclosure | 01/01/2009<br>01/01/2009 | 7.500<br>7.500   | 918.26<br>918.26     | 09/01/2035<br>09/01/2035 | *<br>N/A          | *<br>N/A          | 126,535.90<br>126,021.46 |
| 1003466430                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action                  | 11/01/2008               | 7.250            | 987.16               | 10/01/2035               | *                 | *                 | 139,753.35               |
| 144,800.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action     | 03/01/2009<br>08/01/2009 | 6.500<br>6.500   | 856.57<br>856.57     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 143,453.61<br>143,051.63 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003469017                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.300            | 1,646.48          | 10/01/2035       | *                 | *               | 211,819.44           |
| 220,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,436.27          | 10/01/2035       | *                 | *               | 217,830.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,436.27          | 10/01/2035       | N/A               | N/A             | 216,793.28           |
| 1003471754                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.950            | 1,268.74          | 10/01/2035       | *                 | *               | 142,120.50           |
| 147,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 996.75            | 10/01/2035       | *                 | *               | 151,170.44           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 996.75            | 10/01/2035       | N/A               | N/A             | 150,271.20           |
| 1003476081                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 175,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 07/01/2008       | 6.250            | 1,139.85          | *                | *                 | *               | 178,817.60           |
| 1003476081                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 6.250            | 1,139.85          | 09/01/2035       | *                 | *               | 176,682.95           |
| 175,000.00                       | 06/01/2009                                | 3,157.94                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 986.57            | 09/01/2035       | *                 | 09/01/2035      | 180,154.00           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.750            | 986.57            | 09/01/2035       | N/A               | N/A             | 179,906.75           |
| 1003477623                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | No Action   | 02/01/2008       | 9.000            | 1,393.49          | 11/01/2035       | *                 | *               | 169,043.82           |
| 174,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,254.34          | 11/01/2035       | *                 | *               | 190,681.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,254.34          | 11/01/2035       | N/A               | N/A             | 189,334.95           |
| 1003479658                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 8.600            | 2,006.50          | 10/01/2035       | *                 | *               | 279,976.84           |
| 280,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.100            | 2,000.25          | 10/01/2035       | *                 | *               | 287,182.56           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.100            | 2,000.25          | 10/01/2035       | N/A               | N/A             | 285,037.17           |
| 1003480619                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 248,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.500            | 1,525.27          | *                | *                 | *               | 257,497.46           |
| 1003480619                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 5.500            | 1,525.27          | 10/01/2035       | *                 | *               | 255,756.22           |
| 248,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 5.500            | 1,379.41          | 10/01/2035       | *                 | *               | 260,349.01           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 1,379.41          | 10/01/2035       | N/A               | N/A             | 259,599.31           |
| 1003486178                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.775            | 4,980.80          | 10/01/2035       | *                 | *               | 673,277.32           |
| 700,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.275            | 4,354.73          | 10/01/2035       | *                 | *               | 677,475.25           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.275            | 4,354.73          | 10/01/2035       | N/A               | N/A             | 670,858.29           |
| 1003489727                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 07/01/2008       | 10.000           | 671.75            | 09/01/2035       | *                 | *               | 75,420.04            |
| 77,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 565.36            | 09/01/2035       | *                 | *               | 85,743.52            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 565.36            | 09/01/2035       | N/A               | N/A             | 85,129.77            |
| 1003490396                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 06/01/2008       | 8.450            | 1,312.41          | 10/01/2035       | *                 | *               | 166,780.77           |
| 172,900.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,179.44          | 10/01/2035       | *                 | *               | 179,087.02           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 1,179.44          | 10/01/2035       | N/A               | N/A             | 177,813.56           |
| 1003496069                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 75,000.00                        | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2007       | 5.800            | 510.15            | *                | *                 | *               | 84,560.48            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 15                         | Foreclosure | 04/01/2008       | 5.800            | 510.15            | 10/01/2035       | N/A               | N/A             | 82,324.03            |
| 1003498192                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.625            | 1,440.71          | 10/01/2035       | *                 | *               | 165,795.74           |
| 170,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,127.35          | 10/01/2035       | *                 | *               | 171,178.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,127.35          | 10/01/2035       | N/A               | N/A             | 170,166.52           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003499538                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 07/01/2008       | 7.400            | 1,028.18          | 10/01/2035       | *                 | *               | 143,927.91           |
| 148,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 1,079.60          | 10/01/2035       | *                 | *               | 153,156.14           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 1,079.60          | 10/01/2035       | N/A               | N/A             | 151,733.58           |
| 1003500447                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 187,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 1,289.40          | *                | *                 | *               | 183,101.71           |
|                                  |   |                                |  |                      | 2                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.375            | 955.04            | 10/01/2045       | N/A               | N/A             | 182,295.47           |
| 1003501384                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.750            | 3,422.01          | 10/01/2035       | *                 | *               | 390,065.08           |
| 400,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,785.06          | 10/01/2035       | *                 | *               | 423,380.33           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 2,785.06          | 10/01/2035       | N/A               | N/A             | 420,389.60           |
| 1003501927                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 9.000            | 749.00            | 09/01/2035       | *                 | *               | 90,860.42            |
| 93,600.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 656.57            | 09/01/2035       | *                 | *               | 92,955.18            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 656.57            | 09/01/2035       | N/A               | N/A             | 92,179.18            |
| 1003503907                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 08/01/2008       | 8.200            | 1,141.65          | 10/01/2035       | *                 | *               | 148,551.82           |
| 154,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.700            | 1,132.80          | 10/01/2035       | *                 | *               | 169,110.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.700            | 1,132.80          | 10/01/2035       | N/A               | N/A             | 167,490.01           |
| 1003504121                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 8.850            | 1,020.88          | 10/01/2035       | *                 | *               | 125,432.11           |
| 129,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.450            | 833.52            | 10/01/2035       | *                 | *               | 127,325.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.450            | 833.52            | 10/01/2035       | N/A               | N/A             | 126,093.81           |
| 1003505852                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.625            | 1,313.22          | 10/01/2035       | *                 | *               | 151,018.00           |
| 155,167.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,027.31          | 10/01/2035       | *                 | *               | 155,987.56           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,027.31          | 10/01/2035       | N/A               | N/A             | 155,065.73           |
| 1003515119                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 6.000            | 1,027.27          | 10/01/2035       | *                 | *               | 164,180.07           |
| 171,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,007.03          | 10/01/2035       | *                 | *               | 168,745.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,007.03          | 10/01/2035       | N/A               | N/A             | 168,179.86           |
| 1003516181                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 166,500.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 07/01/2008       | 8.600            | 1,345.86          | *                | *                 | *               | 169,745.61           |
| 1003516181                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.600            | 1,345.86          | 10/01/2035       | *                 | *               | 168,684.48           |
| 166,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,146.82          | 10/01/2035       | *                 | *               | 173,726.28           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,146.82          | 10/01/2035       | N/A               | N/A             | 172,896.35           |
| 1003516528                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.250            | 1,281.86          | 09/01/2035       | *                 | *               | 152,372.26           |
| 156,750.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 1,067.99          | 09/01/2035       | *                 | *               | 153,495.25           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.100            | 1,067.99          | 09/01/2035       | N/A               | N/A             | 152,022.44           |
| 1003517527                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.650            | 2,235.08          | 10/01/2035       | *                 | *               | 279,154.46           |
| 280,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,575.64          | 10/01/2035       | *                 | *               | 290,886.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,575.64          | 10/01/2035       | N/A               | N/A             | 290,886.85           |

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**Asset Backed Pass-Through Certificates**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003519133                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.000            | 2,101.77          | 09/01/2035       | *                 | *               | 277,408.64           |
| 289,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,842.96          | 09/01/2035       | *                 | *               | 279,181.46           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,842.96          | 09/01/2035       | N/A               | N/A             | 277,509.81           |
| 1003521415                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | No Action   | 04/01/2008       | 9.000            | 3,171.63          | 10/01/2035       | *                 | *               | 384,463.50           |
| 396,950.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,590.10          | 10/01/2035       | *                 | *               | 433,778.62           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,590.10          | 10/01/2035       | N/A               | N/A             | 432,563.19           |
| 1003522245                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | No Action   | 03/01/2008       | 9.125            | 1,510.25          | 10/01/2035       | *                 | *               | 181,283.87           |
| 187,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,172.16          | 10/01/2035       | *                 | *               | 196,415.86           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,172.16          | 10/01/2035       | N/A               | N/A             | 195,757.55           |
| 1003523850                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.875            | 1,453.55          | 10/01/2035       | *                 | *               | 178,077.03           |
| 184,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,209.02          | 10/01/2035       | *                 | *               | 183,578.73           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,209.02          | 10/01/2035       | N/A               | N/A             | 182,493.86           |
| 1003524724                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.350            | 1,058.74          | 09/01/2035       | *                 | *               | 135,495.45           |
| 140,800.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 914.65            | 09/01/2035       | *                 | *               | 138,391.35           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 914.65            | 09/01/2035       | N/A               | N/A             | 137,725.85           |
| 1003527053                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.625            | 1,246.18          | 09/01/2035       | *                 | *               | 156,226.91           |
| 156,400.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 999.84            | 09/01/2035       | *                 | *               | 159,834.63           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 999.84            | 09/01/2035       | N/A               | N/A             | 157,992.08           |
| 1003528864                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.000            | 989.32            | 10/01/2035       | *                 | *               | 120,013.82           |
| 123,277.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.350            | 789.94            | 10/01/2035       | *                 | *               | 121,848.06           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.350            | 789.94            | 10/01/2035       | N/A               | N/A             | 120,815.66           |
| 1003529890                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 463,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.150            | 2,929.04          | *                | *                 | *               | 462,443.84           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.150            | 2,929.04          | 10/01/2035       | N/A               | N/A             | 456,721.97           |
| 1003532500                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.050            | 2,325.47          | 10/01/2035       | *                 | *               | 461,003.68           |
| 461,250.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.050            | 2,891.01          | 10/01/2035       | *                 | *               | 460,436.90           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.375            | 2,265.51          | 10/01/2045       | N/A               | N/A             | 458,365.31           |
| 1003534367                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 02/01/2008       | 9.475            | 3,035.07          | 11/01/2035       | *                 | *               | 354,082.58           |
| 354,320.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,121.24          | 11/01/2035       | *                 | *               | 391,612.69           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 2,121.24          | 11/01/2035       | N/A               | N/A             | 391,612.69           |
| 1003534438                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.950            | 1,799.33          | 10/01/2035       | *                 | *               | 219,039.23           |
| 226,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,355.24          | 10/01/2035       | *                 | *               | 226,969.36           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 1,355.24          | 10/01/2035       | N/A               | N/A             | 226,333.40           |
| 1003534928                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 12/01/2007       | 8.675            | 1,124.52          | 10/01/2035       | *                 | *               | 140,366.53           |
| 143,920.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 01/01/2009       | 7.250            | 1,137.63          | 10/01/2035       | *                 | *               | 161,073.33           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 7.250            | 1,137.63          | 10/01/2035       | N/A               | N/A             | 159,729.34           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003536276                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.640            | 1,014.63          | 09/01/2035       | *                 | *               | 138,847.23           |
| 144,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.140            | 889.80            | 09/01/2035       | *                 | *               | 140,191.74           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.140            | 889.80            | 09/01/2035       | N/A               | N/A             | 138,607.21           |
| 1003536436                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 06/01/2008       | 8.125            | 758.74            | 10/01/2035       | *                 | *               | 99,214.62            |
| 103,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 631.46            | 10/01/2035       | *                 | *               | 105,753.76           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 631.46            | 10/01/2035       | N/A               | N/A             | 105,457.44           |
| 1003536659                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 19                         | Foreclosure | 02/01/2007       | 8.000            | 3,228.57          | 10/01/2035       | *                 | *               | 428,032.42           |
| 440,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 3,213.11          | 10/01/2035       | *                 | *               | 514,293.94           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.000            | 3,213.11          | 10/01/2035       | N/A               | N/A             | 505,370.01           |
| 1003537569                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.000            | 528.72            | 09/01/2035       | *                 | *               | 63,993.85            |
| 66,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 434.83            | 09/01/2035       | *                 | *               | 65,774.72            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 434.83            | 09/01/2035       | N/A               | N/A             | 65,325.84            |
| 1003539068                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 137,200.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.050            | 941.74            | *                | *                 | *               | 136,410.62           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.050            | 941.74            | 10/01/2035       | N/A               | N/A             | 134,333.19           |
| 1003541242                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | Foreclosure | 04/01/2008       | 9.250            | 1,387.21          | 10/01/2035       | *                 | *               | 164,304.67           |
| 170,000.00                       | 05/01/2009                                | 29,128.83                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,287.96          | 10/01/2035       | *                 | *               | 194,876.39           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,287.96          | 10/01/2035       | N/A               | N/A             | 194,175.47           |
| 1003543909                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.950            | 1,097.09          | 09/01/2035       | *                 | *               | 145,581.53           |
| 151,588.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 973.23            | 09/01/2035       | *                 | *               | 147,602.93           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 973.23            | 09/01/2035       | N/A               | N/A             | 146,546.43           |
| 1003544622                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 121,760.00                       | 01/25/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2008       | 4.000            | 635.83            | *                | *                 | *               | 127,558.64           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 4.000            | 635.83            | 10/01/2035       | N/A               | N/A             | 123,311.52           |
| 1003545220                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 97,200.00                        | 01/29/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.125            | 732.31            | *                | *                 | *               | 106,056.22           |
|                                  |   |                                |  |                      |                                    | Current Values | 15                         | Foreclosure | 04/01/2008       | 7.125            | 732.31            | 10/01/2035       | N/A               | N/A             | 104,113.19           |
| 1003545818                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.250            | 955.79            | 10/01/2035       | *                 | *               | 123,994.61           |
| 124,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 715.21            | 10/01/2035       | *                 | *               | 132,039.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 715.21            | 10/01/2035       | N/A               | N/A             | 132,039.02           |
| 1003548227                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 99,750.00                        | 04/10/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2008       | 7.700            | 763.88            | *                | *                 | *               | 104,530.76           |
|                                  |   |                                |  |                      |                                    | Current Values | 10                         | Foreclosure | 09/01/2008       | 7.700            | 763.88            | 10/01/2035       | N/A               | N/A             | 103,069.11           |
| 1003549173                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.000            | 1,134.30          | 09/01/2035       | *                 | *               | 137,499.07           |
| 141,300.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.350            | 898.76            | 09/01/2035       | *                 | *               | 138,468.21           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.350            | 898.76            | 09/01/2035       | N/A               | N/A             | 137,041.69           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003552266                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.500            | 699.22            | 11/01/2035       | *                 | *               | 97,014.04            |
| 100,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.780            | 698.96            | 11/01/2035       | *                 | *               | 103,534.09           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.780            | 698.96            | 11/01/2035       | N/A               | N/A             | 102,683.90           |
| 1003555030                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.650            | 455.95            | 10/01/2035       | *                 | *               | 57,036.41            |
| 58,500.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.100            | 455.08            | 10/01/2035       | *                 | *               | 59,691.29            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 8.100            | 455.08            | 10/01/2035       | N/A               | N/A             | 59,318.66            |
| 1003556574                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 01/01/2008       | 9.250            | 635.11            | 10/01/2035       | *                 | *               | 76,101.00            |
| 77,400.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.250            | 608.36            | 10/01/2035       | *                 | *               | 86,129.94            |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 608.36            | 10/01/2035       | N/A               | N/A             | 85,502.72            |
| 1003556789                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.490            | 631.98            | 10/01/2035       | *                 | *               | 79,807.19            |
| 83,000.00                        | 05/01/2009                                | 1,695.33                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (3)                        | No Action   | 08/01/2009       | 6.500            | 538.91            | 10/01/2035       | *                 | *               | 81,264.20            |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 538.91            | 10/01/2035       | N/A               | N/A             | 80,966.41            |
| 1003559072                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.550            | 2,434.30          | 10/01/2035       | *                 | *               | 335,559.91           |
| 336,200.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 5.940            | 2,114.42          | 10/01/2035       | *                 | *               | 339,612.14           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.940            | 2,114.42          | 10/01/2035       | N/A               | N/A             | 336,533.35           |
| 1003560809                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 08/01/2008       | 9.000            | 964.23            | 10/01/2035       | *                 | *               | 117,056.49           |
| 120,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.100            | 840.63            | 10/01/2035       | *                 | *               | 120,817.45           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.100            | 840.63            | 10/01/2035       | N/A               | N/A             | 119,790.00           |
| 1003568491                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.100            | 2,254.25          | 10/01/2035       | *                 | *               | 294,904.91           |
| 307,000.00                       | 05/01/2009                                | 6,325.60                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,991.96          | 10/01/2035       | *                 | *               | 301,395.03           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,991.96          | 10/01/2035       | N/A               | N/A             | 300,310.97           |
| 1003568507                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 250,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 5.000            | 1,404.64          | *                | *                 | *               | 249,473.10           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,404.64          | 10/01/2035       | N/A               | N/A             | 245,751.78           |
| 1003568543                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.400            | 1,964.94          | 10/01/2035       | *                 | *               | 318,638.55           |
| 318,750.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 5.900            | 1,992.75          | 10/01/2035       | *                 | *               | 321,761.94           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.900            | 1,992.75          | 10/01/2035       | N/A               | N/A             | 318,418.82           |
| 1003570111                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.125            | 619.36            | 10/01/2035       | *                 | *               | 74,236.93            |
| 76,500.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 501.17            | 10/01/2035       | *                 | *               | 75,900.53            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 501.17            | 10/01/2035       | N/A               | N/A             | 75,537.43            |
| 1003571281                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.250            | 2,765.63          | 10/01/2035       | *                 | *               | 328,513.57           |
| 337,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,229.08          | 10/01/2035       | *                 | *               | 338,861.03           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,229.08          | 10/01/2035       | N/A               | N/A             | 336,467.33           |
| 1003571593                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 373,500.00                       | 04/25/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2008       | 5.500            | 2,227.45          | *                | *                 | *               | 378,033.77           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | Bankruptcy  | 07/01/2009       | 5.500            | 2,227.45          | 10/01/2035       | N/A               | N/A             | 370,297.85           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003573252                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.700            | 1,195.12          | 11/01/2035       | *                 | *               | 162,350.24           |
| 169,200.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.050            | 1,029.43          | 11/01/2035       | *                 | *               | 163,340.47           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.050            | 1,029.43          | 11/01/2035       | N/A               | N/A             | 162,300.43           |
| 1003576936                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.450            | 1,202.66          | 11/01/2035       | *                 | *               | 140,690.91           |
| 143,650.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 999.21            | 11/01/2035       | *                 | *               | 141,751.63           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 999.21            | 11/01/2035       | N/A               | N/A             | 140,584.83           |
| 1003577427                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.750            | 2,224.85          | 10/01/2035       | *                 | *               | 300,867.71           |
| 313,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 3                          | No Action   | 11/01/2008       | 7.750            | 2,224.85          | 10/01/2035       | *                 | *               | 298,030.27           |
| 1003577427                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 11/01/2008       | 7.750            | 2,224.85          | 10/01/2035       | *                 | *               | 298,030.27           |
| 313,500.00                       | 04/01/2009                                | 11,708.79                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.000            | 1,752.26          | 10/01/2035       | *                 | 10/01/2035      | 311,014.57           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,752.26          | 10/01/2035       | N/A               | N/A             | 310,219.89           |
| 1003577445                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.325            | 2,160.13          | 10/01/2035       | *                 | *               | 277,526.28           |
| 288,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,880.91          | 10/01/2035       | *                 | *               | 285,599.69           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,880.91          | 10/01/2035       | N/A               | N/A             | 283,911.94           |
| 1003578122                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.100            | 1,744.65          | 10/01/2035       | *                 | *               | 228,286.03           |
| 237,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,514.94          | 10/01/2035       | *                 | *               | 229,761.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,514.94          | 10/01/2035       | N/A               | N/A             | 228,395.03           |
| 1003579194                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.800            | 3,281.10          | 10/01/2035       | *                 | *               | 437,962.83           |
| 460,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,972.17          | 10/01/2035       | *                 | *               | 450,771.66           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 2,972.17          | 10/01/2035       | N/A               | N/A             | 448,632.40           |
| 1003580422                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.875            | 1,970.24          | 11/01/2035       | *                 | *               | 222,457.65           |
| 228,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 1,613.84          | 11/01/2035       | *                 | *               | 228,714.45           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 1,613.84          | 11/01/2035       | N/A               | N/A             | 227,060.55           |
| 1003580903                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 6.875            | 1,642.50          | 10/01/2035       | *                 | *               | 238,931.35           |
| 248,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,619.71          | 10/01/2035       | *                 | *               | 245,939.77           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,619.71          | 10/01/2035       | N/A               | N/A             | 244,191.02           |
| 1003581047                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.000            | 1,018.49          | 10/01/2035       | *                 | *               | 135,799.24           |
| 135,850.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 776.04            | 10/01/2035       | *                 | *               | 143,268.44           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 776.04            | 10/01/2035       | N/A               | N/A             | 143,268.44           |
| 1003581421                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.850            | 767.19            | 10/01/2035       | *                 | *               | 86,797.22            |
| 89,250.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.100            | 613.33            | 10/01/2035       | *                 | *               | 88,149.97            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.100            | 613.33            | 10/01/2035       | N/A               | N/A             | 87,400.37            |
| 1003584080                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 188,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 5.000            | 1,067.57          | *                | *                 | *               | 189,589.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,067.57          | 10/01/2035       | N/A               | N/A             | 186,779.54           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003584099                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 135,000.00                       | 04/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.125            | 935.09            | *                | *                 | *               | 148,886.12           |
| 1003584099                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 02/01/2009       | 6.125            | 935.09            | 10/01/2035       | *                 | *               | 146,538.12           |
| 135,000.00                       | 07/01/2009                                | 6,708.39                       | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 07/01/2009       | 6.125            | 983.78            | 10/01/2035       | *                 | *               | 153,971.14           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.125            | 983.78            | 10/01/2035       | N/A               | N/A             | 153,773.25           |
| 1003585221                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.250            | 1,214.77          | 10/01/2035       | *                 | *               | 144,295.83           |
| 148,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 956.45            | 10/01/2035       | *                 | *               | 160,270.53           |
|                                  |   |                                |  |                      |                                    | Current Values | 14                         | No Action   | 05/01/2008       | 8.050            | 1,095.95          | 10/01/2035       | N/A               | N/A             | 143,352.82           |
| 1003585427                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 10.225           | 624.25            | 12/01/2035       | *                 | *               | 68,451.93            |
| 70,000.00                        | 05/01/2009                                | 1,750.84                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 462.88            | 12/01/2035       | *                 | *               | 70,008.86            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 462.88            | 12/01/2035       | N/A               | N/A             | 69,756.50            |
| 1003586257                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.125            | 708.84            | 10/01/2035       | *                 | *               | 85,085.70            |
| 87,500.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 570.62            | 10/01/2035       | *                 | *               | 86,743.29            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 570.62            | 10/01/2035       | N/A               | N/A             | 86,026.39            |
| 1003586587                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 8.775            | 1,404.00          | 10/01/2035       | *                 | *               | 192,000.00           |
| 192,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,079.23          | 10/01/2035       | *                 | *               | 199,242.99           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,079.23          | 10/01/2035       | N/A               | N/A             | 199,242.99           |
| 1003587577                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.850            | 1,762.36          | 11/01/2035       | *                 | *               | 199,009.05           |
| 204,850.00                       | 05/01/2009                                | 4,903.73                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,346.18          | 11/01/2035       | *                 | *               | 203,927.03           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,346.18          | 11/01/2035       | N/A               | N/A             | 203,198.37           |
| 1003593926                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 05/01/2008       | 6.500            | 2,193.75          | 11/01/2035       | *                 | *               | 405,000.00           |
| 405,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.500            | 2,831.01          | 11/01/2035       | *                 | *               | 431,848.70           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | No Action   | 01/01/2009       | 6.500            | 2,831.01          | 11/01/2035       | N/A               | N/A             | 427,325.12           |
| 1003594122                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 344,250.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.900            | 2,054.46          | *                | *                 | *               | 332,983.80           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.900            | 2,054.46          | 10/01/2035       | N/A               | N/A             | 328,279.10           |
| 1003594550                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 109,760.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2008       | 6.850            | 764.35            | *                | *                 | *               | 113,201.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 11                         | Foreclosure | 08/01/2008       | 6.850            | 764.35            | 10/01/2035       | N/A               | N/A             | 111,484.06           |
| 1003594630                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 9.400            | 1,116.94          | 10/01/2035       | *                 | *               | 131,029.17           |
| 135,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.250            | 963.67            | 10/01/2035       | *                 | *               | 136,363.84           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 963.67            | 10/01/2035       | N/A               | N/A             | 135,512.24           |
| 1003595434                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.000            | 985.69            | 10/01/2035       | *                 | *               | 119,394.32           |
| 123,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 06/01/2009       | 6.500            | 809.97            | 10/01/2035       | *                 | *               | 122,305.94           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 809.97            | 10/01/2035       | N/A               | N/A             | 121,711.21           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003595504                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.150            | 1,875.91          | 10/01/2035       | *                 | *               | 268,074.02           |
| 281,536.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,642.48          | 10/01/2035       | *                 | *               | 275,074.26           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,642.48          | 10/01/2035       | N/A               | N/A             | 274,303.48           |
| 1003596932                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 68,000.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.950            | 463.98            | *                | *                 | *               | 67,777.03            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 444.22            | 10/01/2035       | N/A               | N/A             | 70,287.06            |
| 1003597780                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 127,500.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 896.20            | *                | *                 | *               | 127,391.98           |
| 1003597780                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.250            | 896.20            | 10/01/2035       | *                 | *               | 126,489.98           |
| 127,500.00                       | 06/01/2009                                | 2,295.00                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 792.49            | 10/01/2035       | *                 | *               | 128,872.45           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.750            | 792.49            | 10/01/2035       | N/A               | N/A             | 128,521.66           |
| 1003599886                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Bankruptcy  | 09/01/2008       | 7.000            | 1,173.24          | 10/01/2035       | *                 | *               | 201,127.32           |
| 205,000.00                       | 05/01/2009                                | 10,038.35                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | Bankruptcy  | 05/01/2009       | 5.500            | 968.00            | 10/01/2035       | *                 | *               | 211,200.92           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | Bankruptcy  | 08/01/2009       | 5.500            | 968.00            | 10/01/2035       | N/A               | N/A             | 211,200.92           |
| 1003599902                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 8                          | No Action   | 02/01/2008       | 8.300            | 2,671.79          | 10/01/2035       | *                 | *               | 344,596.17           |
| 357,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.800            | 2,527.71          | 10/01/2035       | *                 | *               | 373,756.54           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.800            | 2,527.71          | 10/01/2035       | N/A               | N/A             | 370,412.73           |
| 1003600749                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 103,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (1)                        | No Action   | 07/01/2008       | 6.250            | 642.22            | *                | *                 | *               | 100,843.84           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.000            | 634.77            | 10/01/2035       | N/A               | N/A             | 100,438.02           |
| 1003602827                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.775            | 712.91            | 10/01/2035       | *                 | *               | 81,044.38            |
| 82,800.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 551.54            | 10/01/2035       | *                 | *               | 83,745.89            |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 551.54            | 10/01/2035       | N/A               | N/A             | 83,250.96            |
| 1003603005                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.950            | 3,618.77          | 10/01/2035       | *                 | *               | 481,498.84           |
| 500,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 03/01/2009       | 5.950            | 3,131.32          | 10/01/2035       | *                 | *               | 503,081.25           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.950            | 3,131.32          | 10/01/2035       | N/A               | N/A             | 498,556.25           |
| 1003605290                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.250            | 1,405.09          | 10/01/2035       | *                 | *               | 166,903.17           |
| 171,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,159.17          | 10/01/2035       | *                 | *               | 176,215.28           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,159.17          | 10/01/2035       | N/A               | N/A             | 174,970.52           |
| 1003605600                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.100            | 1,341.09          | 10/01/2035       | *                 | *               | 176,060.80           |
| 182,640.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.600            | 1,178.94          | 10/01/2035       | *                 | *               | 177,699.77           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.600            | 1,178.94          | 10/01/2035       | N/A               | N/A             | 176,055.65           |
| 1003605735                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 360,000.00                       | 12/20/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 6.100            | 2,213.01          | *                | *                 | *               | 354,891.99           |
| 1003605735                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 360,000.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 03/01/2008       | 5.875            | 2,194.03          | *                | *                 | *               | 359,148.91           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | Bankruptcy  | 05/01/2009       | 5.875            | 2,194.03          | 10/01/2035       | N/A               | N/A             | 351,444.75           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003606002                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 8.650            | 2,178.49          | 11/01/2035       | *                 | *               | 272,516.16           |
| 281,700.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,719.40          | 11/01/2035       | *                 | *               | 288,274.40           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,719.40          | 11/01/2035       | N/A               | N/A             | 287,314.00           |
| 1003609679                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.375            | 1,305.59          | 10/01/2035       | *                 | *               | 153,371.16           |
| 158,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,050.32          | 10/01/2035       | *                 | *               | 159,482.36           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,050.32          | 10/01/2035       | N/A               | N/A             | 158,539.92           |
| 1003609848                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 7.800            | 948.43            | 10/01/2035       | *                 | *               | 127,796.52           |
| 131,750.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 840.47            | 10/01/2035       | *                 | *               | 140,834.71           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 840.47            | 10/01/2035       | N/A               | N/A             | 140,362.66           |
| 1003612488                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.400            | 1,334.19          | 11/01/2035       | *                 | *               | 250,124.57           |
| 250,160.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.400            | 1,627.77          | 11/01/2035       | *                 | *               | 250,739.34           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.400            | 1,627.77          | 11/01/2035       | N/A               | N/A             | 248,066.74           |
| 1003612861                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.600            | 818.69            | 09/01/2035       | *                 | *               | 102,694.05           |
| 105,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.250            | 734.38            | 09/01/2035       | *                 | *               | 103,808.19           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 734.38            | 09/01/2035       | N/A               | N/A             | 103,044.02           |
| 1003613030                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.825            | 4,289.55          | 10/01/2035       | *                 | *               | 576,163.12           |
| 600,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 3,874.74          | 10/01/2035       | *                 | *               | 588,347.62           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 3,874.74          | 10/01/2035       | N/A               | N/A             | 584,164.18           |
| 1003614869                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.750            | 2,745.17          | 10/01/2035       | *                 | *               | 370,422.52           |
| 386,750.00                       | 05/01/2009                                | 7,608.82                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 2,500.11          | 10/01/2035       | *                 | *               | 378,281.62           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,500.11          | 10/01/2035       | N/A               | N/A             | 376,921.03           |
| 1003614985                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 94,000.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 650.18            | *                | *                 | *               | 92,511.41            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 650.18            | 12/01/2035       | N/A               | N/A             | 91,398.54            |
| 1003615751                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.250            | 2,055.15          | 10/01/2035       | *                 | *               | 244,292.30           |
| 250,486.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.350            | 1,944.41          | 10/01/2035       | *                 | *               | 249,473.04           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 8.350            | 1,944.41          | 10/01/2035       | N/A               | N/A             | 247,982.76           |
| 1003616368                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.650            | 1,155.38          | 10/01/2035       | *                 | *               | 144,130.75           |
| 151,200.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 971.63            | 10/01/2035       | *                 | *               | 146,858.71           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 971.63            | 10/01/2035       | N/A               | N/A             | 146,116.14           |
| 1003618160                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 7.050            | 1,636.21          | 10/01/2035       | *                 | *               | 236,269.52           |
| 248,310.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,485.73          | 10/01/2035       | *                 | *               | 248,960.56           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,485.73          | 10/01/2035       | N/A               | N/A             | 248,126.17           |
| 1003620549                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 191,295.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.500            | 1,269.48          | *                | *                 | *               | 193,868.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | No Action   | 01/01/2009       | 6.500            | 1,269.48          | 10/01/2035       | N/A               | N/A             | 191,388.59           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

Contact: Customer Service - CTSLink  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003621450                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.225            | 2,054.25          | 10/01/2035       | *                 | *               | 291,512.62           |
| 292,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,786.92          | 10/01/2035       | *                 | *               | 299,265.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,786.92          | 10/01/2035       | N/A               | N/A             | 298,426.99           |
| 1003624439                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 229,500.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 7.250            | 1,677.91          | *                | *                 | *               | 238,745.78           |
| 1003624439                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 11/01/2008       | 7.250            | 1,677.91          | 10/01/2035       | *                 | *               | 237,067.19           |
| 229,500.00                       | 05/01/2009                                | 12,037.75                      | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 1,496.28          | 10/01/2035       | *                 | 10/01/2035      | 249,989.17           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,496.28          | 10/01/2035       | N/A               | N/A             | 249,560.34           |
| 1003625152                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 9.000            | 898.43            | 11/01/2035       | *                 | *               | 119,790.66           |
| 120,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.000            | 768.80            | 11/01/2035       | *                 | *               | 122,900.34           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 768.80            | 11/01/2035       | N/A               | N/A             | 121,764.69           |
| 1003633401                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.490            | 2,132.79          | 10/01/2035       | *                 | *               | 270,093.68           |
| 270,750.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,850.87          | 10/01/2035       | *                 | *               | 281,038.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,850.87          | 10/01/2035       | N/A               | N/A             | 279,040.13           |
| 1003634268                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.500            | 1,000.00          | 10/01/2035       | *                 | *               | 160,000.00           |
| 160,000.00                       | 05/01/2009                                | 3,000.00                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 882.92            | 10/01/2035       | *                 | *               | 163,000.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 882.92            | 10/01/2035       | N/A               | N/A             | 163,000.00           |
| 1003634838                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Bankruptcy  | 09/01/2008       | 7.750            | 1,517.87          | 10/01/2035       | *                 | *               | 204,486.41           |
| 212,500.00                       | 06/01/2009                                | 17,144.42                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | Bankruptcy  | 06/01/2009       | 6.500            | 1,475.38          | 10/01/2035       | *                 | *               | 222,967.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | Bankruptcy  | 08/01/2009       | 6.500            | 1,475.38          | 10/01/2035       | N/A               | N/A             | 222,430.68           |
| 1003634847                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.250            | 2,537.63          | 10/01/2035       | *                 | *               | 300,767.84           |
| 310,500.00                       | 05/01/2009                                | 5,220.26                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 2,021.35          | 10/01/2035       | *                 | *               | 304,945.97           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,021.35          | 10/01/2035       | N/A               | N/A             | 302,924.61           |
| 1003636042                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.350            | 798.34            | 10/01/2035       | *                 | *               | 102,513.68           |
| 106,250.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.850            | 695.86            | 10/01/2035       | *                 | *               | 102,403.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.850            | 695.86            | 10/01/2035       | N/A               | N/A             | 101,494.54           |
| 1003636319                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 396,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.250            | 2,530.38          | *                | *                 | *               | 395,567.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.250            | 2,530.38          | 10/01/2035       | N/A               | N/A             | 390,753.99           |
| 1003637826                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 261,600.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 1,839.13          | *                | *                 | *               | 261,166.80           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,839.13          | 10/01/2035       | N/A               | N/A             | 258,482.14           |
| 1003637960                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 7.900            | 690.54            | 10/01/2035       | *                 | *               | 92,128.36            |
| 96,000.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.400            | 566.38            | 10/01/2035       | *                 | *               | 95,969.78            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.400            | 566.38            | 10/01/2035       | N/A               | N/A             | 95,694.16            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003640778                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.125            | 807.98            | 10/01/2035       | *                 | *               | 105,836.67           |
| 109,250.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 751.74            | 10/01/2035       | *                 | *               | 106,537.22           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 751.74            | 10/01/2035       | N/A               | N/A             | 105,654.09           |
| 1003641161                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.200            | 955.21            | 12/01/2035       | *                 | *               | 114,020.07           |
| 117,520.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 748.32            | 12/01/2035       | *                 | *               | 113,889.36           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 748.32            | 12/01/2035       | N/A               | N/A             | 113,090.08           |
| 1003641296                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.200            | 1,228.59          | 10/01/2035       | *                 | *               | 159,591.09           |
| 160,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,057.90          | 10/01/2035       | *                 | *               | 160,632.89           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 1,057.90          | 10/01/2035       | N/A               | N/A             | 159,490.68           |
| 1003642464                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.500            | 635.51            | 11/01/2035       | *                 | *               | 80,604.91            |
| 82,650.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 575.99            | 11/01/2035       | *                 | *               | 81,711.60            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 575.99            | 11/01/2035       | N/A               | N/A             | 81,038.98            |
| 1003643301                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 7.700            | 755.84            | 11/01/2035       | *                 | *               | 102,579.73           |
| 107,200.00                       | 05/01/2009                                | 2,636.60                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 630.33            | 11/01/2035       | *                 | 11/01/2035      | 105,446.63           |
|                                  |   |                                |  |                      |                                    | Current Values | (2)                        | No Action   | 10/01/2009       | 6.500            | 630.33            | 11/01/2035       | N/A               | N/A             | 105,190.39           |
| 1003643659                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 497,600.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.850            | 3,050.82          | *                | *                 | *               | 496,974.98           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.850            | 3,050.82          | 10/01/2035       | N/A               | N/A             | 489,895.34           |
| 1003644907                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 9.250            | 2,489.04          | 10/01/2035       | *                 | *               | 295,659.81           |
| 304,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,065.19          | 10/01/2035       | *                 | *               | 313,946.80           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 2,065.19          | 10/01/2035       | N/A               | N/A             | 311,729.09           |
| 1003645586                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.075            | 2,821.99          | 10/01/2035       | *                 | *               | 339,417.19           |
| 351,000.00                       | 05/01/2009                                | 7,706.26                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 2,294.79          | 10/01/2035       | *                 | *               | 347,216.21           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,294.79          | 10/01/2035       | N/A               | N/A             | 345,967.36           |
| 1003645595                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 07/01/2008       | 8.750            | 555.02            | 10/01/2035       | *                 | *               | 68,885.79            |
| 70,550.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 517.32            | 10/01/2035       | *                 | *               | 73,388.42            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 481.77            | 10/01/2035       | N/A               | N/A             | 76,228.26            |
| 1003646503                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.250            | 1,482.08          | 10/01/2035       | *                 | *               | 192,270.00           |
| 192,270.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,083.81          | 10/01/2035       | *                 | *               | 200,088.19           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,083.81          | 10/01/2035       | N/A               | N/A             | 200,088.19           |
| 1003647389                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.650            | 2,601.00          | 10/01/2035       | *                 | *               | 408,000.00           |
| 408,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.000            | 2,568.48          | 10/01/2035       | *                 | *               | 410,085.53           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 2,568.48          | 10/01/2035       | N/A               | N/A             | 406,404.32           |
| 1003650016                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 06/01/2008       | 9.500            | 1,182.53          | 10/01/2035       | *                 | *               | 137,673.76           |
| 141,400.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 1,039.74          | 10/01/2035       | *                 | *               | 147,352.77           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 1,039.74          | 10/01/2035       | N/A               | N/A             | 146,131.31           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003651569                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.000            | 1,200.49          | 10/01/2035       | *                 | *               | 145,412.87           |
| 149,520.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 995.86            | 10/01/2035       | *                 | *               | 151,035.10           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 995.86            | 10/01/2035       | N/A               | N/A             | 150,318.29           |
| 1003652078                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 123,200.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.000            | 752.34            | *                | *                 | *               | 120,568.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 752.34            | 10/01/2035       | N/A               | N/A             | 119,039.69           |
| 1003652194                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 14                         | Foreclosure | 09/01/2007       | 9.550            | 861.40            | 10/01/2035       | *                 | *               | 99,807.06            |
| 102,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 733.98            | 10/01/2035       | *                 | *               | 122,990.97           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 733.98            | 10/01/2035       | N/A               | N/A             | 122,786.52           |
| 1003657652                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.600            | 768.02            | 10/01/2035       | *                 | *               | 96,414.31            |
| 99,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 638.86            | 10/01/2035       | *                 | *               | 106,890.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 638.86            | 10/01/2035       | N/A               | N/A             | 106,526.73           |
| 1003661102                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.775            | 5,818.44          | 11/01/2035       | *                 | *               | 719,499.75           |
| 743,750.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 4,851.82          | 11/01/2035       | *                 | *               | 737,565.33           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 4,851.82          | 11/01/2035       | N/A               | N/A             | 732,355.18           |
| 1003661512                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.000            | 592.89            | 10/01/2035       | *                 | *               | 71,869.84            |
| 73,907.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 500.59            | 10/01/2035       | *                 | *               | 76,010.43            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 500.59            | 10/01/2035       | N/A               | N/A             | 75,469.95            |
| 1003664074                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 126,400.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 912.07            | *                | *                 | *               | 129,518.80           |
| 1003664074                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.250            | 912.07            | 10/01/2035       | *                 | *               | 128,729.61           |
| 126,400.00                       | 06/01/2009                                | 2,335.64                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 07/01/2009       | 5.750            | 806.52            | 10/01/2035       | *                 | *               | 130,908.38           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 806.52            | 10/01/2035       | N/A               | N/A             | 130,549.02           |
| 1003668061                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 302,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.500            | 2,126.73          | *                | *                 | *               | 325,511.97           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 2,126.73          | 12/01/2035       | N/A               | N/A             | 320,600.77           |
| 1003669532                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.100            | 5,420.67          | 10/01/2035       | *                 | *               | 709,143.43           |
| 712,250.00                       | 05/01/2009                                | 14,372.88                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 4,784.42          | 10/01/2035       | *                 | *               | 723,912.92           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 4,784.42          | 10/01/2035       | N/A               | N/A             | 721,309.19           |
| 1003670511                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 324,000.00                       | 12/24/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 7.450            | 2,349.44          | *                | *                 | *               | 330,246.54           |
| 1003670511                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.450            | 2,349.44          | 10/01/2035       | *                 | *               | 326,531.45           |
| 324,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,193.11          | 10/01/2035       | *                 | *               | 333,005.24           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,193.11          | 10/01/2035       | N/A               | N/A             | 330,637.39           |
| 1003670931                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 8.650            | 2,357.14          | 10/01/2035       | *                 | *               | 294,863.50           |
| 304,800.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.150            | 2,110.33          | 10/01/2035       | *                 | *               | 301,846.29           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.150            | 2,110.33          | 10/01/2035       | N/A               | N/A             | 299,338.11           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003671967                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.450            | 4,374.67          | 10/01/2035       | *                 | *               | 609,194.50           |
| 635,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 5.625            | 3,777.72          | 10/01/2035       | *                 | *               | 626,447.29           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.625            | 3,777.72          | 10/01/2035       | N/A               | N/A             | 620,475.10           |
| 1003672797                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 10.125           | 1,007.91          | 11/01/2035       | *                 | *               | 111,537.68           |
| 114,300.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 797.03            | 11/01/2035       | *                 | *               | 112,955.23           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 583.34            | 11/01/2045       | N/A               | N/A             | 117,059.71           |
| 1003673420                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.625            | 3,664.85          | 10/01/2035       | *                 | *               | 459,443.74           |
| 475,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.850            | 3,197.37          | 10/01/2035       | *                 | *               | 470,527.75           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.850            | 3,197.37          | 10/01/2035       | N/A               | N/A             | 466,885.76           |
| 1003674697                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 276,000.00                       | 01/03/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.225            | 1,971.02          | *                | *                 | *               | 282,746.93           |
| 1003674697                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 12                         | Foreclosure | 02/01/2008       | 7.225            | 1,971.02          | 10/01/2035       | *                 | *               | 279,125.51           |
| 276,000.00                       | 05/01/2009                                | 27,525.64                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,856.30          | 10/01/2035       | *                 | 10/01/2035      | 310,365.40           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,856.30          | 10/01/2035       | N/A               | N/A             | 309,837.09           |
| 1003674893                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.250            | 1,022.80          | 10/01/2035       | *                 | *               | 121,578.38           |
| 125,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.630            | 925.44            | 10/01/2035       | *                 | *               | 126,639.23           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.630            | 925.44            | 10/01/2035       | N/A               | N/A             | 125,781.42           |
| 1003675366                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.875            | 855.40            | 10/01/2035       | *                 | *               | 96,581.85            |
| 99,000.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 693.04            | 10/01/2035       | *                 | *               | 98,112.89            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 693.04            | 10/01/2035       | N/A               | N/A             | 97,402.39            |
| 1003678121                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 9.875            | 655.44            | 11/01/2035       | *                 | *               | 73,910.65            |
| 75,600.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 518.70            | 11/01/2035       | *                 | *               | 78,759.93            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 518.70            | 11/01/2035       | N/A               | N/A             | 78,294.50            |
| 1003680270                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.950            | 792.83            | 10/01/2035       | *                 | *               | 96,513.67            |
| 99,750.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 701.79            | 10/01/2035       | *                 | *               | 106,560.38           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 701.79            | 10/01/2035       | N/A               | N/A             | 105,802.58           |
| 1003680948                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.200            | 830.29            | 10/01/2035       | *                 | *               | 107,759.39           |
| 112,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 725.99            | 10/01/2035       | *                 | *               | 110,106.71           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 725.99            | 10/01/2035       | N/A               | N/A             | 109,451.75           |
| 1003682045                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.375            | 858.33            | 10/01/2035       | *                 | *               | 100,829.56           |
| 103,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 685.40            | 10/01/2035       | *                 | *               | 104,071.25           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 685.40            | 10/01/2035       | N/A               | N/A             | 103,456.22           |
| 1003682278                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 121,550.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 7.000            | 908.34            | *                | *                 | *               | 132,604.68           |
| 1003682278                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.000            | 908.34            | 10/01/2035       | *                 | *               | 131,628.62           |
| 121,550.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 892.95            | 10/01/2035       | *                 | *               | 135,586.61           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 892.95            | 10/01/2035       | N/A               | N/A             | 134,622.51           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003682447                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 153,000.00                       | 02/08/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.550            | 1,146.53          | *                | *                 | *               | 159,372.12           |
| 1003682447                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 7.550            | 1,146.53          | 10/01/2035       | *                 | *               | 158,044.73           |
| 153,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 990.70            | 10/01/2035       | *                 | *               | 166,009.91           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 990.70            | 10/01/2035       | N/A               | N/A             | 165,453.55           |
| 1003682946                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.750            | 442.38            | 10/01/2035       | *                 | *               | 50,457.93            |
| 51,490.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 8.730            | 442.03            | 10/01/2035       | *                 | *               | 54,870.92            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.730            | 442.03            | 10/01/2035       | N/A               | N/A             | 54,564.38            |
| 1003683240                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.625            | 2,104.62          | 10/01/2035       | *                 | *               | 288,675.57           |
| 297,350.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 2,047.66          | 10/01/2035       | *                 | *               | 290,326.37           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 2,047.66          | 10/01/2035       | N/A               | N/A             | 287,730.25           |
| 1003684114                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.338            | 1,987.75          | 11/01/2035       | *                 | *               | 255,440.77           |
| 255,527.00                       | 05/01/2009                                | 8,377.69                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,429.02          | 11/01/2035       | *                 | *               | 263,818.46           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,429.02          | 11/01/2035       | N/A               | N/A             | 263,818.46           |
| 1003684739                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.000            | 467.32            | 10/01/2035       | *                 | *               | 56,647.45            |
| 58,500.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 381.58            | 10/01/2035       | *                 | *               | 57,938.09            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 381.58            | 10/01/2035       | N/A               | N/A             | 57,535.31            |
| 1003684766                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.850            | 730.83            | 11/01/2035       | *                 | *               | 82,684.44            |
| 85,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 593.93            | 11/01/2035       | *                 | *               | 84,171.60            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 593.93            | 11/01/2035       | N/A               | N/A             | 83,562.90            |
| 1003684819                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 1,496.53          | 10/01/2035       | *                 | *               | 179,375.72           |
| 185,250.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,222.93          | 10/01/2035       | *                 | *               | 185,474.37           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,222.93          | 10/01/2035       | N/A               | N/A             | 184,594.14           |
| 1003685097                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.350            | 3,588.43          | 10/01/2035       | *                 | *               | 515,702.93           |
| 516,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 5.200            | 3,019.38          | 10/01/2035       | *                 | *               | 522,126.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 5.200            | 3,019.38          | 10/01/2035       | N/A               | N/A             | 517,535.75           |
| 1003685792                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.625            | 3,856.58          | 10/01/2035       | *                 | *               | 443,813.92           |
| 454,750.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 3,173.83          | 10/01/2035       | *                 | *               | 481,919.63           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 3,173.83          | 10/01/2035       | N/A               | N/A             | 479,071.79           |
| 1003686354                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.400            | 1,445.34          | 10/01/2035       | *                 | *               | 270,999.64           |
| 271,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.400            | 1,773.45          | 10/01/2035       | *                 | *               | 272,863.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.400            | 1,773.45          | 10/01/2035       | N/A               | N/A             | 269,938.06           |
| 1003686559                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | No Action   | 12/01/2007       | 9.375            | 3,310.44          | 10/01/2035       | *                 | *               | 423,735.99           |
| 423,920.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,519.00          | 10/01/2035       | *                 | *               | 465,045.70           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,519.00          | 10/01/2035       | N/A               | N/A             | 465,045.70           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003687317                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.125            | 1,689.07          | 10/01/2035       | *                 | *               | 221,250.96           |
| 228,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 1,601.02          | 10/01/2035       | *                 | *               | 226,897.84           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,601.02          | 10/01/2035       | N/A               | N/A             | 225,016.99           |
| 1003687576                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 5.850            | 1,273.69          | 10/01/2035       | *                 | *               | 207,219.23           |
| 215,900.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 5.850            | 1,275.19          | 10/01/2035       | *                 | *               | 207,200.86           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 5.850            | 1,275.19          | 10/01/2035       | N/A               | N/A             | 204,760.45           |
| 1003687763                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 02/01/2008       | 8.275            | 1,518.85          | 10/01/2035       | *                 | *               | 220,255.54           |
| 220,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.775            | 1,603.39          | 10/01/2035       | *                 | *               | 237,388.52           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.775            | 1,603.39          | 10/01/2035       | N/A               | N/A             | 235,515.09           |
| 1003687950                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 215,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.350            | 1,400.53          | *                | *                 | *               | 217,048.25           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.350            | 1,400.53          | 10/01/2035       | N/A               | N/A             | 214,201.92           |
| 1003688744                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.375            | 1,367.63          | 10/01/2035       | *                 | *               | 160,770.79           |
| 165,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,175.78          | 10/01/2035       | *                 | *               | 178,739.12           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,175.78          | 10/01/2035       | N/A               | N/A             | 177,476.49           |
| 1003688842                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 03/01/2008       | 9.625            | 759.25            | 10/01/2035       | *                 | *               | 87,373.88            |
| 89,600.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 717.30            | 10/01/2035       | *                 | *               | 108,915.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 717.30            | 10/01/2035       | N/A               | N/A             | 108,140.64           |
| 1003690562                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 01/01/2009       | 7.250            | 1,077.35          | 10/01/2035       | *                 | *               | 178,245.82           |
| 178,320.00                       | 06/01/2009                                | 5,762.69                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 881.72            | 10/01/2035       | *                 | *               | 184,010.28           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 881.72            | 10/01/2035       | N/A               | N/A             | 184,010.28           |
| 1003692070                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 11/01/2008       | 7.550            | 1,612.56          | 10/01/2035       | *                 | *               | 220,789.33           |
| 229,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 1,554.79          | 10/01/2035       | *                 | *               | 220,568.48           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | No Action   | 01/01/2009       | 7.250            | 1,554.79          | 10/01/2035       | N/A               | N/A             | 218,371.83           |
| 1003692739                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 9.875            | 1,799.78          | 10/01/2035       | *                 | *               | 203,210.96           |
| 208,250.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.100            | 1,436.34          | 10/01/2035       | *                 | *               | 206,435.37           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.100            | 1,436.34          | 10/01/2035       | N/A               | N/A             | 204,679.91           |
| 1003694112                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 543,200.00                       | 02/26/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 7.250            | 4,303.52          | *                | *                 | *               | 615,303.60           |
| 1003694112                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | Foreclosure | 05/01/2008       | 7.250            | 4,303.52          | 10/01/2035       | *                 | *               | 606,768.62           |
| 543,200.00                       | 06/01/2009                                | 45,934.42                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 4.875            | 2,972.14          | 10/01/2045       | 52,862.00         | 10/01/2035      | 659,556.97           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 4.875            | 2,972.14          | 10/01/2045       | 52,862.00         | 10/01/2035      | 658,531.39           |
| 1003694345                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.350            | 2,354.58          | 11/01/2035       | *                 | *               | 444,089.63           |
| 444,960.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.350            | 2,884.67          | 11/01/2035       | *                 | *               | 446,535.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.350            | 2,884.67          | 11/01/2035       | N/A               | N/A             | 441,738.56           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003695567                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.500            | 2,681.35          | 10/01/2035       | *                 | *               | 339,268.14           |
| 351,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,300.48          | 10/01/2035       | *                 | *               | 349,309.15           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 2,300.48          | 10/01/2035       | N/A               | N/A             | 347,244.97           |
| 1003695638                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.490            | 2,209.33          | 10/01/2035       | *                 | *               | 306,527.54           |
| 319,371.19                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.375            | 2,207.03          | 10/01/2035       | *                 | *               | 309,173.52           |
| 1003695638                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 05/01/2009       | 7.375            | 2,207.03          | 10/01/2035       | *                 | *               | 308,247.14           |
| 319,371.19                       | 05/01/2009                                | 0.00                           | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.990            | 1,936.11          | 10/01/2035       | *                 | *               | 307,849.70           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.990            | 1,936.11          | 10/01/2035       | N/A               | N/A             | 306,504.38           |
| 1003696940                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.875            | 1,171.10          | 10/01/2035       | *                 | *               | 132,061.01           |
| 135,700.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 04/01/2009       | 6.500            | 891.46            | 10/01/2035       | *                 | *               | 135,361.01           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 891.46            | 10/01/2035       | N/A               | N/A             | 134,398.54           |
| 1003697066                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.800            | 725.63            | 10/01/2035       | *                 | *               | 97,594.45            |
| 100,800.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 646.92            | 10/01/2035       | *                 | *               | 98,035.25            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 646.92            | 10/01/2035       | N/A               | N/A             | 97,408.32            |
| 1003698895                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.600            | 1,824.85          | 10/01/2035       | *                 | *               | 254,629.61           |
| 254,800.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.000            | 1,602.23          | 10/01/2035       | *                 | *               | 256,134.50           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.000            | 1,602.23          | 10/01/2035       | N/A               | N/A             | 253,516.55           |
| 1003702318                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 05/01/2008       | 8.050            | 1,097.96          | 10/01/2035       | *                 | *               | 144,532.78           |
| 150,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,068.15          | 10/01/2035       | *                 | *               | 162,189.61           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,068.15          | 10/01/2035       | N/A               | N/A             | 161,036.37           |
| 1003702345                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 495,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2008       | 5.700            | 3,174.17          | *                | *                 | *               | 527,022.36           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.375            | 2,925.71          | 10/01/2045       | N/A               | N/A             | 559,280.69           |
| 1003702595                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 04/01/2008       | 6.500            | 2,098.47          | 11/01/2035       | *                 | *               | 320,467.22           |
| 332,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 2,121.15          | 11/01/2035       | *                 | *               | 339,934.82           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.000            | 2,121.15          | 11/01/2035       | N/A               | N/A             | 336,064.78           |
| 1003703326                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 308,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 6.900            | 2,083.72          | *                | *                 | *               | 305,839.19           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.900            | 2,083.72          | 10/01/2035       | N/A               | N/A             | 302,502.32           |
| 1003705814                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.825            | 1,013.69          | 10/01/2035       | *                 | *               | 155,454.17           |
| 156,000.00                       | 06/01/2009                                | 3,031.35                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 759.41            | 10/01/2035       | *                 | *               | 158,485.52           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 759.41            | 10/01/2035       | N/A               | N/A             | 158,485.52           |
| 1003706500                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 131,920.00                       | 04/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 8.950            | 1,226.82          | *                | *                 | *               | 150,218.78           |
| 1003706500                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 8.950            | 1,226.82          | 10/01/2035       | *                 | *               | 149,456.83           |
| 131,920.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,034.87          | 10/01/2035       | *                 | *               | 157,318.71           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,034.87          | 10/01/2035       | N/A               | N/A             | 156,207.39           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003706564                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 04/01/2008       | 9.875            | 792.03            | 10/01/2035       | *                 | *               | 89,370.49            |
| 91,500.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 652.89            | 10/01/2035       | *                 | *               | 99,250.54            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 652.89            | 10/01/2035       | N/A               | N/A             | 98,549.40            |
| 1003707625                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.500            | 2,224.80          | 11/01/2035       | *                 | *               | 355,968.00           |
| 355,968.00                       | 06/01/2009                                | 8,246.86                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,745.20          | 11/01/2035       | *                 | *               | 364,214.86           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,745.20          | 11/01/2035       | N/A               | N/A             | 364,214.86           |
| 1003707689                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 127,200.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.100            | 887.38            | *                | *                 | *               | 141,139.62           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 10                         | Foreclosure | 09/01/2008       | 6.100            | 887.38            | 10/01/2035       | N/A               | N/A             | 139,042.61           |
| 1003708107                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 08/01/2008       | 8.625            | 2,078.26          | 10/01/2035       | *                 | *               | 260,541.06           |
| 267,200.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 2,100.48          | 10/01/2035       | *                 | *               | 297,924.96           |
| 1003708107                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 12/01/2008       | 7.250            | 2,100.48          | 10/01/2035       | *                 | *               | 296,462.33           |
| 267,200.00                       | 05/01/2009                                | 14,606.50                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.000            | 1,678.83          | 10/01/2035       | 14,606.00         | 10/01/2035      | 312,399.04           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 1,678.83          | 10/01/2035       | 14,606.00         | 10/01/2035      | 311,826.58           |
| 1003708704                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 12                         | No Action   | 11/01/2007       | 9.250            | 805.52            | 10/01/2035       | *                 | *               | 104,500.00           |
| 104,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 628.70            | 10/01/2035       | *                 | *               | 116,066.83           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 628.70            | 10/01/2035       | N/A               | N/A             | 116,066.83           |
| 1003708722                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.100            | 1,230.53          | 10/01/2035       | *                 | *               | 161,405.73           |
| 168,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.600            | 1,157.40          | 10/01/2035       | *                 | *               | 174,254.45           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.600            | 1,157.40          | 10/01/2035       | N/A               | N/A             | 172,838.25           |
| 1003708946                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 96,000.00                        | 02/21/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 6.550            | 631.50            | *                | *                 | *               | 96,604.59            |
| 1003708946                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 6.550            | 631.50            | 10/01/2035       | *                 | *               | 95,314.18            |
| 96,000.00                        | 04/01/2009                                | 1,042.32                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 5.000            | 479.72            | 10/01/2035       | *                 | 10/01/2035      | 96,499.86            |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.000            | 479.72            | 10/01/2035       | N/A               | N/A             | 96,187.36            |
| 1003710620                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 08/01/2008       | 8.300            | 1,282.38          | 10/01/2035       | *                 | *               | 165,404.73           |
| 169,900.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 1,191.87          | 10/01/2035       | *                 | *               | 169,082.56           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 1,191.87          | 10/01/2035       | N/A               | N/A             | 167,512.02           |
| 1003710924                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.975            | 1,688.45          | 10/01/2035       | *                 | *               | 205,105.92           |
| 212,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.350            | 1,340.64          | 10/01/2035       | *                 | *               | 206,548.02           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.350            | 1,340.64          | 10/01/2035       | N/A               | N/A             | 205,042.28           |
| 1003713645                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 14                         | REO         | 11/01/2007       | 9.250            | 2,499.16          | 10/01/2035       | *                 | *               | 296,438.27           |
| 306,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 2,292.54          | 10/01/2035       | *                 | *               | 347,696.43           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 2,292.54          | 10/01/2035       | N/A               | N/A             | 345,628.23           |
| 1003717507                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.550            | 1,061.78          | 10/01/2035       | *                 | *               | 133,960.07           |
| 138,580.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.710            | 925.60            | 10/01/2035       | *                 | *               | 137,304.47           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.710            | 925.60            | 10/01/2035       | N/A               | N/A             | 136,180.89           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003718203                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.375            | 665.24            | 10/01/2035       | *                 | *               | 78,254.84            |
| 80,655.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 8.780            | 665.16            | 10/01/2035       | *                 | *               | 81,901.41            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.780            | 665.16            | 10/01/2035       | N/A               | N/A             | 81,429.76            |
| 1003718962                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 14                         | Foreclosure | 01/01/2008       | 10.650           | 777.35            | 10/01/2035       | *                 | *               | 82,313.76            |
| 84,000.00                        | 06/01/2009                                | 20,113.71                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.500            | 681.31            | 10/01/2035       | *                 | *               | 102,963.37           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 681.31            | 10/01/2035       | N/A               | N/A             | 102,715.52           |
| 1003720771                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.500            | 1,709.69          | 10/01/2035       | *                 | *               | 215,960.80           |
| 216,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,479.30          | 10/01/2035       | *                 | *               | 224,356.28           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,479.30          | 10/01/2035       | N/A               | N/A             | 223,021.72           |
| 1003721271                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 11                         | Foreclosure | 12/01/2007       | 9.300            | 4,726.73          | 10/01/2035       | *                 | *               | 609,900.00           |
| 609,900.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 3,629.69          | 10/01/2035       | *                 | *               | 670,096.28           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 3,629.69          | 10/01/2035       | N/A               | N/A             | 670,096.28           |
| 1003723064                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 408,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.750            | 3,070.43          | *                | *                 | *               | 458,168.93           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 10                         | Foreclosure | 09/01/2008       | 6.750            | 3,070.43          | 11/01/2035       | N/A               | N/A             | 452,588.21           |
| 1003723135                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.570            | 2,368.45          | 11/01/2035       | *                 | *               | 358,838.38           |
| 372,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.474            | 2,368.42          | 11/01/2035       | *                 | *               | 361,334.68           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | Foreclosure | 01/01/2009       | 6.474            | 2,368.42          | 11/01/2035       | N/A               | N/A             | 358,353.63           |
| 1003723215                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.000            | 876.80            | 11/01/2035       | *                 | *               | 106,442.52           |
| 109,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 689.77            | 11/01/2035       | *                 | *               | 115,646.82           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 689.77            | 11/01/2035       | N/A               | N/A             | 115,261.55           |
| 1003725614                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 10.125           | 1,233.95          | 11/01/2035       | *                 | *               | 136,388.39           |
| 140,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 922.06            | 11/01/2035       | *                 | *               | 138,179.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 922.06            | 11/01/2035       | N/A               | N/A             | 137,479.83           |
| 1003725810                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.575            | 661.98            | 11/01/2035       | *                 | *               | 82,511.71            |
| 85,500.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 8.160            | 661.36            | 11/01/2035       | *                 | *               | 85,888.13            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.160            | 661.36            | 11/01/2035       | N/A               | N/A             | 85,335.70            |
| 1003726613                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.300            | 3,367.33          | 11/01/2035       | *                 | *               | 433,940.34           |
| 450,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,873.36          | 11/01/2035       | *                 | *               | 436,803.06           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,873.36          | 11/01/2035       | N/A               | N/A             | 433,717.49           |
| 1003727890                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.450            | 660.76            | 10/01/2035       | *                 | *               | 92,013.45            |
| 95,000.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 01/01/2009       | 7.250            | 654.58            | 10/01/2035       | *                 | *               | 92,728.65            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 7.250            | 654.58            | 10/01/2035       | N/A               | N/A             | 91,957.74            |
| 1003728531                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.000            | 2,036.22          | 10/01/2035       | *                 | *               | 269,240.44           |
| 270,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.000            | 1,686.33          | 10/01/2035       | *                 | *               | 268,900.31           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,686.33          | 10/01/2035       | N/A               | N/A             | 266,823.52           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003728746                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 13                         | Foreclosure | 10/01/2007       | 10.100           | 4,784.07          | 11/01/2035       | *                 | *               | 530,477.72           |
| 544,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 3,706.88          | 11/01/2035       | *                 | *               | 621,495.23           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 3,706.88          | 11/01/2035       | N/A               | N/A             | 619,424.68           |
| 1003729291                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 04/01/2008       | 9.375            | 2,722.23          | 10/01/2035       | *                 | *               | 320,009.71           |
| 328,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 2,319.08          | 10/01/2035       | *                 | *               | 352,542.05           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,319.08          | 10/01/2035       | N/A               | N/A             | 350,051.66           |
| 1003729629                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.250            | 2,497.50          | 10/01/2035       | *                 | *               | 324,000.00           |
| 324,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,142.79          | 10/01/2035       | *                 | *               | 325,364.20           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,142.79          | 10/01/2035       | N/A               | N/A             | 323,050.66           |
| 1003730403                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.000            | 2,036.45          | 10/01/2035       | *                 | *               | 246,857.67           |
| 255,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 05/01/2009       | 6.500            | 1,676.32          | 10/01/2035       | *                 | *               | 253,745.43           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,676.32          | 10/01/2035       | N/A               | N/A             | 252,219.66           |
| 1003731527                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 8.725            | 1,985.73          | 11/01/2035       | *                 | *               | 246,026.77           |
| 255,000.00                       | 05/01/2009                                | 0.00                           | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,469.85          | 11/01/2035       | *                 | 11/01/2035      | 245,889.57           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,469.85          | 11/01/2035       | N/A               | N/A             | 245,473.47           |
| 1003736755                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 11/01/2008       | 6.990            | 4,357.10          | 10/01/2035       | *                 | *               | 748,000.00           |
| 748,000.00                       | 06/01/2009                                | 30,499.70                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 3,730.31          | 10/01/2035       | *                 | *               | 778,499.70           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 3,730.31          | 10/01/2035       | N/A               | N/A             | 778,499.70           |
| 1003737451                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.900            | 1,293.81          | 10/01/2035       | *                 | *               | 158,408.80           |
| 163,500.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 1,178.68          | 10/01/2035       | *                 | *               | 167,042.75           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 1,178.68          | 10/01/2035       | N/A               | N/A             | 165,658.03           |
| 1003737754                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.900            | 734.30            | 10/01/2035       | *                 | *               | 89,904.63            |
| 92,800.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 642.23            | 10/01/2035       | *                 | *               | 91,017.40            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 642.23            | 10/01/2035       | N/A               | N/A             | 90,262.93            |
| 1003740991                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.025            | 1,243.34          | 10/01/2035       | *                 | *               | 185,920.00           |
| 185,920.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,027.27          | 10/01/2035       | *                 | *               | 189,650.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,027.27          | 10/01/2035       | N/A               | N/A             | 189,650.02           |
| 1003741589                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.700            | 1,327.33          | 11/01/2035       | *                 | *               | 165,324.89           |
| 171,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.350            | 1,085.36          | 11/01/2035       | *                 | *               | 167,615.60           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.350            | 1,085.36          | 11/01/2035       | N/A               | N/A             | 165,938.37           |
| 1003742445                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 27                         | Foreclosure | 10/01/2006       | 8.700            | 1,887.90          | 11/01/2035       | *                 | *               | 260,400.00           |
| 260,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.000            | 2,060.92          | 11/01/2035       | *                 | *               | 325,639.71           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 2,060.92          | 11/01/2035       | N/A               | N/A             | 325,538.13           |
| 1003744167                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.000            | 405.17            | 10/01/2035       | *                 | *               | 49,113.53            |
| 50,400.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 335.42            | 10/01/2035       | *                 | *               | 50,930.16            |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 335.42            | 10/01/2035       | N/A               | N/A             | 50,567.99            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003744210                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.850            | 1,569.19          | 11/01/2035       | *                 | *               | 239,876.31           |
| 240,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.350            | 1,597.59          | 11/01/2035       | *                 | *               | 246,429.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.350            | 1,597.59          | 11/01/2035       | N/A               | N/A             | 244,644.55           |
| 1003744933                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.700            | 1,279.76          | 10/01/2035       | *                 | *               | 174,336.13           |
| 179,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 1,237.74          | 10/01/2035       | *                 | *               | 175,590.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,237.74          | 10/01/2035       | N/A               | N/A             | 173,959.10           |
| 1003745291                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.550            | 814.39            | 10/01/2035       | *                 | *               | 149,171.18           |
| 149,200.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.550            | 990.58            | 10/01/2035       | *                 | *               | 150,202.10           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.550            | 990.58            | 10/01/2035       | N/A               | N/A             | 148,631.55           |
| 1003745353                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 08/01/2008       | 7.875            | 833.83            | 10/01/2035       | *                 | *               | 111,798.01           |
| 115,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 787.28            | 10/01/2035       | *                 | *               | 111,686.18           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 787.28            | 10/01/2035       | N/A               | N/A             | 110,648.79           |
| 1003745834                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 146,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 1,009.00          | *                | *                 | *               | 143,283.65           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,009.00          | 10/01/2035       | N/A               | N/A             | 141,810.78           |
| 1003745889                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 159,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 7.250            | 1,105.97          | *                | *                 | *               | 157,364.92           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,105.97          | 10/01/2035       | N/A               | N/A             | 155,439.08           |
| 1003748154                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.300            | 835.05            | 10/01/2035       | *                 | *               | 98,638.20            |
| 101,700.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 666.51            | 10/01/2035       | *                 | *               | 100,966.83           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 666.51            | 10/01/2035       | N/A               | N/A             | 100,476.55           |
| 1003751229                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.000            | 1,162.44          | 10/01/2035       | *                 | *               | 140,531.26           |
| 145,600.00                       | 06/01/2009                                | 907.60                         | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 868.59            | 10/01/2035       | *                 | *               | 141,248.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 868.59            | 10/01/2035       | N/A               | N/A             | 140,863.52           |
| 1003752727                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 11/01/2008       | 7.850            | 2,151.93          | 11/01/2035       | *                 | *               | 289,384.17           |
| 297,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 2,035.81          | 11/01/2035       | *                 | *               | 289,096.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 7.250            | 2,035.81          | 11/01/2035       | N/A               | N/A             | 286,337.42           |
| 1003754351                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 650,000.00                       | 01/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2008       | 8.150            | 4,975.76          | *                | *                 | *               | 655,192.04           |
|                                  |   |                                |  |                      | 1                                  | Current Values |                            | INACTIVE    |                  |                  |                   |                  |                   |                 |                      |
| 1003754397                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.125            | 587.08            | 10/01/2035       | *                 | *               | 70,418.89            |
| 72,675.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 470.95            | 10/01/2035       | *                 | *               | 71,509.90            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 470.95            | 10/01/2035       | N/A               | N/A             | 71,001.44            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003756224                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 304,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.550            | 1,996.96          | *                | *                 | *               | 306,140.69           |
| 1003756224                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 6.550            | 1,996.96          | 11/01/2035       | *                 | *               | 301,412.01           |
| 304,000.00                       | 05/01/2009                                | 3,296.14                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 1,517.01          | 11/01/2035       | *                 | 11/01/2035      | 305,161.44           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,517.01          | 11/01/2035       | N/A               | N/A             | 304,421.86           |
| 1003757722                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 8.725            | 3,673.57          | 10/01/2035       | *                 | *               | 456,222.60           |
| 471,750.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,882.60          | 10/01/2035       | *                 | *               | 483,032.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 2,882.60          | 10/01/2035       | N/A               | N/A             | 481,414.03           |
| 1003758598                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 7.850            | 1,275.45          | 10/01/2035       | *                 | *               | 194,975.27           |
| 195,200.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.250            | 1,421.90          | 10/01/2035       | *                 | *               | 201,262.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 1,421.90          | 10/01/2035       | N/A               | N/A             | 199,841.53           |
| 1003759249                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.250            | 791.53            | 10/01/2035       | *                 | *               | 115,097.93           |
| 115,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 778.63            | 10/01/2035       | *                 | *               | 118,228.15           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 778.63            | 10/01/2035       | N/A               | N/A             | 117,386.89           |
| 1003761281                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 8.975            | 2,153.29          | 11/01/2035       | *                 | *               | 287,905.73           |
| 288,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,630.90          | 11/01/2035       | *                 | *               | 301,088.39           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,630.90          | 11/01/2035       | N/A               | N/A             | 301,088.39           |
| 1003761744                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.625            | 1,233.98          | 10/01/2035       | *                 | *               | 171,640.47           |
| 172,000.00                       | 04/01/2009                                | 1,233.67                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 936.40            | 10/01/2035       | *                 | *               | 172,570.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 936.40            | 10/01/2035       | N/A               | N/A             | 172,553.37           |
| 1003762592                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 248,000.00                       | 11/09/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 6.950            | 1,737.72          | *                | *                 | *               | 256,436.36           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 10                         | Foreclosure | 09/01/2008       | 6.950            | 1,737.72          | 10/01/2035       | N/A               | N/A             | 251,098.04           |
| 1003764028                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 120,000.00                       | 03/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 8.200            | 959.66            | *                | *                 | *               | 125,696.03           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 7                          | No Action   | 12/01/2008       | 8.200            | 959.66            | 11/01/2035       | N/A               | N/A             | 123,960.16           |
| 1003764466                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.125            | 2,830.24          | 10/01/2035       | *                 | *               | 370,414.14           |
| 383,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,278.47          | 10/01/2035       | *                 | *               | 381,799.54           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,278.47          | 10/01/2035       | N/A               | N/A             | 380,519.99           |
| 1003764545                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 130,400.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 6.000            | 854.54            | *                | *                 | *               | 136,948.64           |
| 1003764545                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.000            | 854.54            | 10/01/2035       | *                 | *               | 135,711.90           |
| 130,400.00                       | 06/01/2009                                | 2,038.31                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.000            | 778.55            | 10/01/2035       | *                 | 10/01/2035      | 138,011.49           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.000            | 778.55            | 10/01/2035       | N/A               | N/A             | 137,834.07           |



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|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003764616                       | 10/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 240,000.00                       | 09/21/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2007       | 7.700            | 1,871.77          | *                | *                 | *               | 257,910.82           |
| 1003764616                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 03/01/2008       | 7.700            | 1,871.77          | 11/01/2035       | *                 | *               | 255,214.90           |
| 240,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 1,966.60          | 11/01/2035       | *                 | *               | 279,269.17           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 1,966.60          | 11/01/2035       | N/A               | N/A             | 276,693.41           |
| 1003764787                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 07/01/2008       | 9.250            | 1,039.72          | 10/01/2035       | *                 | *               | 123,414.32           |
| 126,450.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 872.51            | 10/01/2035       | *                 | *               | 132,483.04           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 872.51            | 10/01/2035       | N/A               | N/A             | 131,541.01           |
| 1003765642                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.300            | 795.73            | 10/01/2035       | *                 | *               | 94,060.42            |
| 96,300.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 644.48            | 10/01/2035       | *                 | *               | 97,858.51            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 644.48            | 10/01/2035       | N/A               | N/A             | 97,280.22            |
| 1003765973                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 10.400           | 3,316.97          | 11/01/2035       | *                 | *               | 359,155.11           |
| 368,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,475.92          | 11/01/2035       | *                 | *               | 376,820.02           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 2,475.92          | 11/01/2035       | N/A               | N/A             | 374,175.56           |
| 1003767828                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 124,950.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 865.83            | *                | *                 | *               | 122,952.06           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.375            | 609.51            | 10/01/2045       | N/A               | N/A             | 122,596.56           |
| 1003767971                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 112,500.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 805.25            | *                | *                 | *               | 114,317.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 805.25            | 10/01/2035       | N/A               | N/A             | 113,120.12           |
| 1003769158                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 200,000.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 09/01/2008       | 6.750            | 1,560.75          | *                | *                 | *               | 232,895.28           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 6                          | No Action   | 01/01/2009       | 6.750            | 1,560.75          | 10/01/2035       | N/A               | N/A             | 229,791.87           |
| 1003770878                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 106,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.125            | 793.15            | *                | *                 | *               | 113,959.97           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.125            | 793.15            | 10/01/2035       | N/A               | N/A             | 112,763.23           |
| 1003771476                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.375            | 887.50            | 10/01/2035       | *                 | *               | 113,599.66           |
| 113,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 04/01/2009       | 6.500            | 637.92            | 10/01/2035       | *                 | *               | 117,769.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 637.92            | 10/01/2035       | N/A               | N/A             | 117,769.85           |
| 1003771797                       | 09/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 346,992.00                       | 09/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | Foreclosure | 09/01/2007       | 6.600            | 2,411.49          | *                | *                 | *               | 369,401.29           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 14                         | Foreclosure | 05/01/2008       | 6.600            | 2,411.49          | 10/01/2035       | N/A               | N/A             | 360,116.90           |
| 1003772135                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.650            | 904.64            | 10/01/2035       | *                 | *               | 123,797.32           |
| 127,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 872.84            | 10/01/2035       | *                 | *               | 123,823.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 872.84            | 10/01/2035       | N/A               | N/A             | 122,673.56           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003774641                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.950            | 1,582.89          | 10/01/2035       | *                 | *               | 192,835.18           |
| 199,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,202.42          | 10/01/2035       | *                 | *               | 201,486.85           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,202.42          | 10/01/2035       | N/A               | N/A             | 200,811.57           |
| 1003776122                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 09/01/2008       | 7.750            | 3,066.08          | 10/01/2035       | *                 | *               | 474,747.71           |
| 475,000.00                       | 06/01/2009                                | 28,476.09                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.000            | 1,978.13          | 10/01/2035       | 28,476.00         | *               | 503,226.67           |
| 1003776122                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 06/01/2009       | 5.000            | 1,978.13          | 10/01/2035       | *                 | *               | 503,226.67           |
| 475,000.00                       | 07/01/2009                                | 33,411.11                      | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 07/01/2009       | 5.000            | 1,985.87          | 10/01/2035       | 31,553.17         | *               | 508,138.43           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,985.87          | 10/01/2035       | N/A               | N/A             | 508,158.42           |
| 1003776710                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.125            | 851.67            | 10/01/2035       | *                 | *               | 112,000.00           |
| 112,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 624.81            | 10/01/2035       | *                 | *               | 115,349.28           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 624.81            | 10/01/2035       | N/A               | N/A             | 115,349.28           |
| 1003776765                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.625            | 996.33            | 10/01/2035       | *                 | *               | 156,799.64           |
| 156,800.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 5.000            | 893.80            | 10/01/2035       | *                 | *               | 158,278.32           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 893.80            | 10/01/2035       | N/A               | N/A             | 156,376.29           |
| 1003776881                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.750            | 774.72            | 11/01/2035       | *                 | *               | 119,957.28           |
| 120,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 683.09            | 11/01/2035       | *                 | *               | 126,108.90           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 683.09            | 11/01/2035       | N/A               | N/A             | 126,108.90           |
| 1003777602                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.125            | 1,169.29          | 10/01/2035       | *                 | *               | 140,254.45           |
| 144,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 952.66            | 10/01/2035       | *                 | *               | 144,653.40           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 952.66            | 10/01/2035       | N/A               | N/A             | 143,624.48           |
| 1003778246                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.200            | 1,503.33          | 10/01/2035       | *                 | *               | 219,999.70           |
| 220,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,222.05          | 10/01/2035       | *                 | *               | 223,095.47           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,222.05          | 10/01/2035       | N/A               | N/A             | 223,026.65           |
| 1003779423                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.250            | 2,812.03          | 10/01/2035       | *                 | *               | 364,454.08           |
| 365,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.250            | 2,619.46          | 10/01/2035       | *                 | *               | 370,806.21           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 2,619.46          | 10/01/2035       | N/A               | N/A             | 368,103.40           |
| 1003779717                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 337,025.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 5.750            | 1,985.96          | *                | *                 | *               | 326,805.86           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 4.875            | 1,643.93          | 11/01/2045       | N/A               | N/A             | 335,290.07           |
| 1003781367                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 194,480.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.875            | 1,318.67          | *                | *                 | *               | 194,216.17           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.875            | 1,318.67          | 10/01/2035       | N/A               | N/A             | 191,884.44           |
| 1003781982                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 181,600.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 1,314.85          | *                | *                 | *               | 186,891.40           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 7.250            | 1,314.85          | 10/01/2035       | N/A               | N/A             | 184,785.71           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                        |                          |                  |                      |                          |                   |                   |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-------------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status            | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date   | Scheduled<br>Balance     |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                            |                            |                        |                          |                  |                      |                          |                   |                   |                          |
| 1003783445                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 333,450.00                       | 12/21/2007                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 01/01/2008<br>07/01/2009 | 6.925<br>6.925   | 2,381.06<br>2,381.06 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 351,878.38<br>344,862.83 |
| 1003786139                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 10/01/2008               | 7.325            | 1,168.37             | 10/01/2035               | *                 | *                 | 164,736.29               |
| 170,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 11/01/2008<br>08/01/2009 | 7.250<br>7.250   | 1,168.30<br>1,168.30 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 165,738.70<br>164,199.21 |
| 1003786488                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 384,061.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>No Action | 10/01/2008<br>04/01/2009 | 6.850<br>6.850   | 2,596.55<br>2,596.55 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 382,934.38<br>378,720.95 |
| 1003789252                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 12/01/2008               | 9.200            | 1,471.39             | 10/01/2035               | *                 | *                 | 191,919.88               |
| 192,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 02/01/2009<br>08/01/2009 | 7.250<br>7.250   | 1,393.86<br>1,393.86 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 197,338.99<br>196,110.95 |
| 1003791962                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action              | 12/01/2008               | 8.888            | 1,582.06             | 10/01/2035               | *                 | *                 | 213,599.64               |
| 213,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 03/01/2009<br>07/01/2009 | 6.500<br>6.500   | 1,196.73<br>1,196.73 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 220,934.85<br>220,934.85 |
| 1003792177                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 11/01/2008               | 10.450           | 634.06               | 10/01/2035               | *                 | *                 | 68,347.01                |
| 69,600.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 01/01/2009<br>08/01/2009 | 7.250<br>7.250   | 500.40<br>500.40     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 70,844.73<br>70,328.71   |
| 1003792202                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 11                         | No Action              | 04/01/2008               | 8.200            | 3,030.18             | 10/01/2035               | *                 | *                 | 392,586.82               |
| 408,750.00                       | 06/01/2009                                | 34,216.58                      | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 0<br>1                     | No Action<br>No Action | 06/01/2009<br>06/01/2009 | 5.750<br>5.750   | 2,354.41<br>2,354.41 | 10/01/2035<br>10/01/2035 | *<br>N/A          | 10/01/2035<br>N/A | 430,224.22<br>429,636.98 |
| 1003792293                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 344,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 09/01/2008<br>07/01/2009 | 6.000<br>6.000   | 2,082.73<br>2,082.73 | *<br>10/01/2035          | *<br>N/A          | *<br>N/A          | 334,189.06<br>329,544.49 |
| 1003792569                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 03/01/2009               | 8.075            | 2,886.99             | 11/01/2035               | *                 | *                 | 429,026.87               |
| 431,920.00                       | 06/01/2009                                | 11,091.47                      | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action | 07/01/2009<br>08/01/2009 | 6.500<br>6.500   | 2,383.97<br>2,383.97 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A          | 440,118.34<br>440,118.34 |
| 1003793425                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 8                          | No Action              | 03/01/2008               | 9.500            | 1,130.94             | 10/01/2035               | *                 | *                 | 131,578.26               |
| 135,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>No Action | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 891.49<br>891.49     | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 149,384.75<br>148,884.07 |
| 1003794889                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *                 | *                        |
| 163,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod                   | 0                          | No Action              | 09/01/2008               | 6.925            | 1,119.42             | *                        | *                 | *                 | 163,834.44               |
| 1003794889                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action              | 11/01/2008               | 6.925            | 1,119.42             | 10/01/2035               | *                 | *                 | 162,954.55               |
| 163,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 04/01/2009<br>07/01/2009 | 6.500<br>6.500   | 1,000.25<br>1,000.25 | 10/01/2035<br>10/01/2035 | *<br>N/A          | *<br>N/A          | 167,330.80<br>166,952.25 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003795218                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.800            | 2,338.27          | 10/01/2035       | *                 | *               | 359,734.20           |
| 360,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.300            | 2,354.55          | 10/01/2035       | *                 | *               | 364,969.78           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.300            | 2,354.55          | 10/01/2035       | N/A               | N/A             | 362,302.59           |
| 1003795584                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.200            | 2,613.75          | 10/01/2035       | *                 | *               | 382,469.12           |
| 382,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 2,419.17          | 10/01/2035       | *                 | *               | 387,215.93           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.000            | 2,419.17          | 10/01/2035       | N/A               | N/A             | 382,780.14           |
| 1003796459                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 198,250.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.850            | 1,221.41          | *                | *                 | *               | 198,966.24           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.850            | 1,221.41          | 10/01/2035       | N/A               | N/A             | 196,131.86           |
| 1003796592                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 83,200.00                        | 11/08/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 9.325            | 786.45            | *                | *                 | *               | 93,577.41            |
| 1003796592                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 83,200.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 694.31            | *                | *                 | *               | 98,693.34            |
| 1003796592                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 09/01/2008       | 7.250            | 694.31            | 10/01/2035       | *                 | *               | 98,197.18            |
| 83,200.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 611.02            | 10/01/2035       | *                 | *               | 102,215.96           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 611.02            | 10/01/2035       | N/A               | N/A             | 101,984.69           |
| 1003796814                       | 02/19/2009                                |                                |  |                      | 1                                  | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.900            | 910.63            | 10/01/2035       | *                 | *               | 138,324.00           |
| 138,324.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.400            | 923.46            | 10/01/2035       | *                 | *               | 141,583.16           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.400            | 923.46            | 10/01/2035       | N/A               | N/A             | 140,559.49           |
| 1003798304                       | 02/19/2009                                |                                |  |                      | 1                                  | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.250            | 801.02            | 10/01/2035       | *                 | *               | 103,916.44           |
| 104,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.000            | 668.93            | 10/01/2035       | *                 | *               | 106,666.53           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 668.93            | 10/01/2035       | N/A               | N/A             | 105,841.76           |
| 1003798411                       | 02/01/2008                                |                                |  |                      | 1                                  | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 100,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.775            | 688.11            | *                | *                 | *               | 103,077.45           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.775            | 688.11            | 10/01/2035       | N/A               | N/A             | 100,994.70           |
| 1003798509                       | 10/01/2008                                |                                |  |                      | 1                                  | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 152,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 1,050.37          | *                | *                 | *               | 149,158.31           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | Bankruptcy  | 07/01/2009       | 7.250            | 1,050.37          | 10/01/2035       | N/A               | N/A             | 147,625.02           |
| 1003798803                       | 01/19/2009                                |                                |  |                      | 1                                  | Pre Mod        | 11                         | Foreclosure | 12/01/2007       | 9.375            | 2,683.05          | 10/01/2035       | *                 | *               | 315,404.17           |
| 323,100.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,320.24          | 10/01/2035       | *                 | *               | 352,717.99           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 2,320.24          | 10/01/2035       | N/A               | N/A             | 350,226.37           |
| 1003799223                       | 02/19/2009                                |                                |  |                      | 1                                  | Pre Mod        | 6                          | Foreclosure | 06/01/2008       | 9.375            | 1,415.61          | 10/01/2035       | *                 | *               | 166,295.08           |
| 170,550.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,218.46          | 10/01/2035       | *                 | *               | 185,013.10           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,218.46          | 10/01/2035       | N/A               | N/A             | 183,697.55           |
| 1003800701                       | 07/01/2008                                |                                |  |                      | 1                                  | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 136,000.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2008       | 5.500            | 823.41            | *                | *                 | *               | 139,378.25           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 5.500            | 823.41            | 10/01/2035       | N/A               | N/A             | 136,911.42           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003800747                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.200            | 948.22            | 11/01/2035       | *                 | *               | 138,764.32           |
| 138,800.00                       | 06/01/2009                                | 2,844.66                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 678.54            | 11/01/2035       | *                 | *               | 141,608.98           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 678.54            | 11/01/2035       | N/A               | N/A             | 141,608.98           |
| 1003801005                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.525            | 7,643.99          | 10/01/2035       | *                 | *               | 965,087.89           |
| 1,000,000.00                     | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.268            | 6,321.76          | 10/01/2035       | *                 | *               | 981,800.14           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.268            | 6,321.76          | 10/01/2035       | N/A               | N/A             | 974,545.04           |
| 1003801844                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.300            | 1,549.42          | 10/01/2035       | *                 | *               | 183,408.35           |
| 189,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.900            | 1,358.09          | 10/01/2035       | *                 | *               | 198,910.27           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.900            | 1,358.09          | 10/01/2035       | N/A               | N/A             | 197,312.97           |
| 1003802291                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 7.000            | 1,053.48          | 10/01/2035       | *                 | *               | 153,002.06           |
| 160,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 5.500            | 930.11            | 10/01/2035       | *                 | *               | 156,387.67           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 930.11            | 10/01/2035       | N/A               | N/A             | 154,653.38           |
| 1003803129                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 6.275            | 2,468.17          | 10/01/2035       | *                 | *               | 471,873.98           |
| 472,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.275            | 3,057.61          | 10/01/2035       | *                 | *               | 476,246.03           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.275            | 3,057.61          | 10/01/2035       | N/A               | N/A             | 471,032.76           |
| 1003803450                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 7.800            | 2,105.53          | 10/01/2035       | *                 | *               | 323,927.36           |
| 324,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.300            | 2,098.36          | 10/01/2035       | *                 | *               | 325,646.97           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.300            | 2,098.36          | 10/01/2035       | N/A               | N/A             | 322,399.67           |
| 1003805038                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.950            | 567.10            | 10/01/2035       | *                 | *               | 85,600.00            |
| 85,600.00                        | 05/01/2009                                | 1,700.73                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 472.73            | 10/01/2035       | *                 | *               | 87,272.38            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 472.73            | 10/01/2035       | N/A               | N/A             | 87,272.38            |
| 1003805877                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.975            | 856.08            | 10/01/2035       | *                 | *               | 124,707.11           |
| 129,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.975            | 855.73            | 10/01/2035       | *                 | *               | 124,576.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.975            | 855.73            | 10/01/2035       | N/A               | N/A             | 123,363.63           |
| 1003810228                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.000            | 1,361.32          | 10/01/2035       | *                 | *               | 181,508.89           |
| 181,600.00                       | 05/01/2009                                | 4,083.96                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,005.29          | 10/01/2035       | *                 | *               | 185,592.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,005.29          | 10/01/2035       | N/A               | N/A             | 185,592.84           |
| 1003813788                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 17                         | Foreclosure | 06/01/2007       | 8.975            | 3,122.99          | 12/01/2035       | *                 | *               | 380,211.77           |
| 389,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,646.87          | 12/01/2035       | *                 | *               | 444,016.61           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 2,646.87          | 12/01/2035       | N/A               | N/A             | 442,546.14           |
| 1003813877                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.325            | 1,300.21          | 10/01/2035       | *                 | *               | 182,246.86           |
| 183,350.00                       | 06/01/2009                                | 4,113.82                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,146.75          | 10/01/2035       | *                 | *               | 186,480.77           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,146.75          | 10/01/2035       | N/A               | N/A             | 185,973.16           |
| 1003814224                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 8.500            | 4,229.38          | 10/01/2035       | *                 | *               | 533,812.51           |
| 555,000.00                       | 05/01/2009                                | 0.00                           | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.000            | 3,007.50          | 10/01/2035       | *                 | 10/01/2035      | 533,474.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.000            | 3,007.50          | 10/01/2035       | N/A               | N/A             | 532,448.57           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003815072                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 7.990            | 2,332.46          | 11/01/2035       | *                 | *               | 308,962.07           |
| 320,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,906.80          | 11/01/2035       | *                 | *               | 319,518.45           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,906.80          | 11/01/2035       | N/A               | N/A             | 318,628.48           |
| 1003816589                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 16                         | Foreclosure | 11/01/2007       | 9.200            | 1,073.33          | 11/01/2035       | *                 | *               | 139,999.64           |
| 140,000.00                       | 06/01/2009                                | 21,529.89                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 774.00            | 11/01/2035       | *                 | *               | 161,529.66           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 774.00            | 11/01/2035       | N/A               | N/A             | 161,529.66           |
| 1003817105                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.113            | 1,290.19          | 11/01/2035       | *                 | *               | 154,798.92           |
| 155,250.00                       | 05/01/2009                                | 3,500.60                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,037.00          | 11/01/2035       | *                 | *               | 157,090.78           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,037.00          | 11/01/2035       | N/A               | N/A             | 156,529.48           |
| 1003817631                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.000            | 2,206.70          | 11/01/2035       | *                 | *               | 378,057.33           |
| 378,290.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.000            | 2,394.81          | 11/01/2035       | *                 | *               | 383,316.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 2,394.81          | 11/01/2035       | N/A               | N/A             | 379,203.39           |
| 1003819032                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.375            | 2,470.45          | 11/01/2035       | *                 | *               | 315,476.01           |
| 328,000.00                       | 06/01/2009                                | 6,610.85                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 07/01/2009       | 5.750            | 1,978.57          | 11/01/2035       | *                 | *               | 322,185.98           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.750            | 1,978.57          | 11/01/2035       | N/A               | N/A             | 321,314.37           |
| 1003819407                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 201,600.00                       | 03/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 7.500            | 1,481.85          | *                | *                 | *               | 206,945.85           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.500            | 1,481.85          | 11/01/2035       | N/A               | N/A             | 203,785.29           |
| 1003819924                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.150            | 2,846.82          | 10/01/2035       | *                 | *               | 373,353.78           |
| 373,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,084.33          | 10/01/2035       | *                 | *               | 384,799.91           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,084.33          | 10/01/2035       | N/A               | N/A             | 384,455.53           |
| 1003821449                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.400            | 882.00            | 10/01/2035       | *                 | *               | 126,000.00           |
| 126,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 702.12            | 10/01/2035       | *                 | *               | 128,420.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 702.12            | 10/01/2035       | N/A               | N/A             | 128,394.72           |
| 1003824570                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 144,900.00                       | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2007       | 8.575            | 1,158.53          | *                | *                 | *               | 147,306.60           |
| 1003824570                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.575            | 1,158.53          | 11/01/2035       | *                 | *               | 145,869.28           |
| 144,900.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,001.79          | 11/01/2035       | *                 | *               | 152,466.54           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,001.79          | 11/01/2035       | N/A               | N/A             | 151,396.57           |
| 1003826337                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 06/01/2008       | 9.625            | 1,291.08          | 10/01/2035       | *                 | *               | 148,675.04           |
| 153,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,039.45          | 10/01/2035       | *                 | *               | 158,014.35           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,039.45          | 10/01/2035       | N/A               | N/A             | 156,898.10           |
| 1003826827                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.375            | 2,704.17          | 10/01/2035       | *                 | *               | 440,000.00           |
| 440,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,427.28          | 10/01/2035       | *                 | *               | 448,112.51           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,427.28          | 10/01/2035       | N/A               | N/A             | 448,112.51           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003829398                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 9.300            | 3,273.27          | 10/01/2035       | *                 | *               | 387,464.81           |
| 399,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 2,731.24          | 10/01/2035       | *                 | *               | 387,074.50           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 2,731.24          | 10/01/2035       | N/A               | N/A             | 383,865.95           |
| 1003830616                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 372,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.750            | 2,958.99          | *                | *                 | *               | 404,460.34           |
| 1003830616                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.750            | 2,958.99          | 11/01/2035       | *                 | *               | 400,889.28           |
| 372,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,487.72          | 11/01/2035       | *                 | *               | 417,091.83           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,487.72          | 11/01/2035       | N/A               | N/A             | 415,702.30           |
| 1003832464                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.550            | 814.61            | 10/01/2035       | *                 | *               | 102,541.30           |
| 106,320.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 691.63            | 10/01/2035       | *                 | *               | 104,771.62           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 691.63            | 10/01/2035       | N/A               | N/A             | 104,271.10           |
| 1003832847                       | 01/19/2009                                |                                |  |                      | 1                                  | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.125            | 2,404.80          | 10/01/2035       | *                 | *               | 316,247.51           |
| 318,250.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,779.64          | 10/01/2035       | *                 | *               | 328,548.36           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,779.64          | 10/01/2035       | N/A               | N/A             | 328,548.36           |
| 1003833070                       | 02/19/2009                                |                                |  |                      | 1                                  | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.675            | 2,087.60          | 10/01/2035       | *                 | *               | 326,400.00           |
| 326,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,813.23          | 10/01/2035       | *                 | *               | 334,750.40           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,813.23          | 10/01/2035       | N/A               | N/A             | 334,750.40           |
| 1003833374                       | 02/01/2008                                |                                |  |                      | 2                                  | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 536,250.00                       | 01/17/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.600            | 4,233.42          | *                | *                 | *               | 586,772.67           |
| 1003833374                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 7.600            | 4,233.42          | 11/01/2035       | *                 | *               | 581,450.83           |
| 536,250.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 3,703.36          | 11/01/2035       | *                 | *               | 620,905.03           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 3,703.36          | 11/01/2035       | N/A               | N/A             | 618,836.45           |
| 1003834444                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.490            | 1,279.39          | 10/01/2035       | *                 | *               | 204,975.99           |
| 205,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,138.01          | 10/01/2035       | *                 | *               | 210,093.55           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,138.01          | 10/01/2035       | N/A               | N/A             | 210,093.55           |
| 1003834685                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 8.100            | 2,457.31          | 10/01/2035       | *                 | *               | 322,039.62           |
| 335,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 2,004.35          | 10/01/2035       | *                 | *               | 334,879.44           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,004.35          | 10/01/2035       | N/A               | N/A             | 333,916.97           |
| 1003842649                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 270,000.00                       | 04/21/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (2)                        | No Action   | 07/01/2008       | 5.000            | 1,570.09          | *                | *                 | *               | 280,874.93           |
| 1003842649                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 5.000            | 1,570.09          | 10/01/2035       | *                 | *               | 276,384.60           |
| 270,000.00                       | 05/01/2009                                | 4,499.61                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 1,400.46          | 10/01/2035       | *                 | 10/01/2035      | 281,489.34           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 5.000            | 1,400.46          | 10/01/2035       | N/A               | N/A             | 280,803.72           |
| 1003843372                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.375            | 1,545.11          | 10/01/2035       | *                 | *               | 197,773.73           |
| 198,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,335.02          | 10/01/2035       | *                 | *               | 202,474.62           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,335.02          | 10/01/2035       | N/A               | N/A             | 201,270.23           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003843844                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 9.375            | 860.08            | 10/01/2035       | *                 | *               | 110,091.62           |
| 110,320.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 616.72            | 10/01/2035       | *                 | *               | 113,712.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 616.72            | 10/01/2035       | N/A               | N/A             | 113,470.20           |
| 1003845913                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 170,680.00                       | 04/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.863            | 1,161.90          | *                | *                 | *               | 172,041.22           |
| 1003845913                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 6.863            | 1,161.90          | 10/01/2035       | *                 | *               | 170,402.36           |
| 170,680.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,051.63          | 10/01/2035       | *                 | *               | 175,926.36           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,051.63          | 10/01/2035       | N/A               | N/A             | 175,528.35           |
| 1003845995                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 12/01/2008       | 8.490            | 4,656.45          | 10/01/2035       | *                 | *               | 658,156.15           |
| 658,665.00                       | 06/01/2009                                | 28,471.54                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 3,290.09          | 10/01/2035       | *                 | *               | 686,627.69           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.750            | 3,290.09          | 10/01/2035       | N/A               | N/A             | 686,539.41           |
| 1003846958                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.550            | 753.93            | 11/01/2035       | *                 | *               | 95,056.69            |
| 98,400.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.050            | 676.31            | 11/01/2035       | *                 | *               | 97,556.53            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.050            | 676.31            | 11/01/2035       | N/A               | N/A             | 96,928.38            |
| 1003850238                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 10.350           | 1,935.39          | 10/01/2035       | *                 | *               | 210,386.97           |
| 214,200.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 9.950            | 1,934.38          | 10/01/2035       | *                 | *               | 216,954.81           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 9.950            | 1,934.38          | 10/01/2035       | N/A               | N/A             | 215,982.66           |
| 1003850318                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 9.125            | 772.58            | 12/01/2035       | *                 | *               | 101,600.00           |
| 101,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | Bankruptcy  | 03/01/2009       | 6.500            | 578.05            | 12/01/2035       | *                 | *               | 106,716.68           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 578.05            | 12/01/2035       | N/A               | N/A             | 106,716.68           |
| 1003852842                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 10.125           | 3,807.42          | 11/01/2035       | *                 | *               | 451,250.00           |
| 451,250.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 2,524.15          | 11/01/2035       | *                 | *               | 465,521.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,524.15          | 11/01/2035       | N/A               | N/A             | 465,505.57           |
| 1003854537                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 03/01/2008       | 9.125            | 1,770.55          | 10/01/2035       | *                 | *               | 212,530.28           |
| 217,710.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.000            | 1,501.50          | 10/01/2035       | *                 | *               | 239,730.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.000            | 1,501.50          | 10/01/2035       | N/A               | N/A             | 237,578.90           |
| 1003858392                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.490            | 1,765.68          | 10/01/2035       | *                 | *               | 282,885.20           |
| 284,000.00                       | 04/01/2009                                | 3,531.36                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,551.42          | 10/01/2035       | *                 | *               | 286,416.56           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,551.42          | 10/01/2035       | N/A               | N/A             | 286,416.56           |
| 1003859186                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 212,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.000            | 1,353.83          | *                | *                 | *               | 217,231.99           |
| 1003859186                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 12/01/2008       | 6.000            | 1,353.83          | 10/01/2035       | *                 | *               | 215,329.96           |
| 212,000.00                       | 06/01/2009                                | 6,477.71                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,220.00          | 10/01/2035       | *                 | 10/01/2035      | 222,931.94           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.750            | 1,220.00          | 10/01/2035       | N/A               | N/A             | 222,627.65           |
| 1003860771                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.200            | 1,601.67          | 10/01/2035       | *                 | *               | 309,790.94           |
| 310,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.200            | 1,989.12          | 10/01/2035       | *                 | *               | 312,119.47           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.200            | 1,989.12          | 10/01/2035       | N/A               | N/A             | 308,660.07           |



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19-Aug-2009 1:11:53PM

| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003862564                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 8.750            | 3,020.59          | 10/01/2035       | *                 | *               | 374,032.38           |
| 387,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,462.38          | 10/01/2035       | *                 | *               | 412,388.24           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,462.38          | 10/01/2035       | N/A               | N/A             | 411,232.74           |
| 1003868336                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.075            | 751.27            | 10/01/2035       | *                 | *               | 99,338.03            |
| 99,440.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 664.12            | 10/01/2035       | *                 | *               | 100,722.67           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 664.12            | 10/01/2035       | N/A               | N/A             | 100,123.51           |
| 1003868407                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 08/01/2008       | 7.450            | 598.39            | 11/01/2035       | *                 | *               | 83,407.98            |
| 86,000.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.000            | 541.58            | 11/01/2035       | *                 | *               | 86,685.69            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 541.58            | 11/01/2035       | N/A               | N/A             | 85,805.19            |
| 1003868666                       | 07/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 262,650.00                       | 07/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 08/01/2008       | 5.500            | 1,549.62          | *                | *                 | *               | 262,304.15           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 1,549.62          | 10/01/2035       | N/A               | N/A             | 257,661.74           |
| 1003871411                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 96,000.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.400            | 688.01            | *                | *                 | *               | 105,419.40           |
| 1003871411                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 01/01/2009       | 6.400            | 688.01            | 10/01/2035       | *                 | *               | 104,396.99           |
| 96,000.00                        | 06/01/2009                                | 2,790.84                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 6.400            | 636.73            | 10/01/2035       | *                 | 10/01/2035      | 107,643.51           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.400            | 636.73            | 10/01/2035       | N/A               | N/A             | 107,517.91           |
| 1003874515                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.300            | 3,897.06          | 10/01/2035       | *                 | *               | 502,846.95           |
| 503,100.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 2,840.34          | 10/01/2035       | *                 | *               | 524,371.33           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,840.34          | 10/01/2035       | N/A               | N/A             | 524,371.33           |
| 1003875293                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 12/01/2008       | 8.275            | 1,257.35          | 11/01/2035       | *                 | *               | 182,334.42           |
| 182,400.00                       | 04/01/2009                                | 6,441.43                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,022.54          | 11/01/2035       | *                 | *               | 188,775.85           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,022.54          | 11/01/2035       | N/A               | N/A             | 188,775.85           |
| 1003879645                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.490            | 2,036.09          | 10/01/2035       | *                 | *               | 326,208.87           |
| 326,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 5.990            | 2,066.59          | 10/01/2035       | *                 | *               | 329,863.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.990            | 2,066.59          | 10/01/2035       | N/A               | N/A             | 327,311.32           |
| 1003880152                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.875            | 654.34            | 11/01/2035       | *                 | *               | 73,880.25            |
| 75,500.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 7.250            | 529.68            | 11/01/2035       | *                 | *               | 74,955.29            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 529.68            | 11/01/2035       | N/A               | N/A             | 74,487.31            |
| 1003881446                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.950            | 1,431.00          | 10/01/2035       | *                 | *               | 216,000.00           |
| 216,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.450            | 1,454.99          | 10/01/2035       | *                 | *               | 221,999.34           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.450            | 1,454.99          | 10/01/2035       | N/A               | N/A             | 220,407.63           |
| 1003884568                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 172,000.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 1,217.58          | *                | *                 | *               | 172,903.08           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 1,217.58          | 10/01/2035       | N/A               | N/A             | 171,125.71           |

**Carrington Mortgage Loan Trust**  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003887244                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 12/01/2008       | 8.600            | 2,554.68          | 11/01/2035       | *                 | *               | 356,466.83           |
| 358,400.00                       | 04/01/2009                                | 13,532.66                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,436.75          | 11/01/2035       | *                 | *               | 369,566.90           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,436.75          | 11/01/2035       | N/A               | N/A             | 367,812.99           |
| 1003887958                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 05/01/2008       | 6.950            | 1,564.19          | 11/01/2035       | *                 | *               | 228,494.74           |
| 236,300.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.950            | 1,690.65          | 11/01/2035       | *                 | *               | 246,708.46           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.950            | 1,690.65          | 11/01/2035       | N/A               | N/A             | 244,571.13           |
| 1003888261                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 11/01/2008       | 8.100            | 2,202.84          | 12/01/2035       | *                 | *               | 287,922.91           |
| 300,000.00                       | 07/01/2009                                | 18,964.51                      | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 08/01/2009       | 5.000            | 1,536.34          | 12/01/2045       | *                 | 12/01/2035      | 308,801.61           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,536.34          | 12/01/2045       | N/A               | N/A             | 308,551.94           |
| 1003889288                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.300            | 1,352.55          | 10/01/2035       | *                 | *               | 195,549.27           |
| 195,550.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.000            | 1,231.71          | 10/01/2035       | *                 | *               | 196,654.62           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 1,231.71          | 10/01/2035       | N/A               | N/A             | 194,889.26           |
| 1003891934                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 302,172.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 6.350            | 2,174.03          | *                | *                 | *               | 337,311.39           |
| 1003891934                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 11/01/2008       | 6.350            | 2,174.03          | 10/01/2035       | *                 | *               | 334,140.41           |
| 302,172.00                       | 05/01/2009                                | 23,503.56                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.000            | 1,789.79          | 10/01/2035       | *                 | 10/01/2035      | 359,745.06           |
|                                  |   |                                |  |                      | 2                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 5.000            | 1,789.79          | 10/01/2035       | N/A               | N/A             | 358,868.87           |
| 1003894370                       | 09/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 148,500.00                       | 09/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | Foreclosure | 09/01/2007       | 6.000            | 948.90            | *                | *                 | *               | 154,436.80           |
| 1003894370                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.000            | 948.90            | 10/01/2035       | *                 | *               | 150,923.74           |
| 148,500.00                       | 06/01/2009                                | 2,462.96                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.000            | 866.91            | 10/01/2035       | *                 | 10/01/2035      | 153,668.82           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 866.91            | 10/01/2035       | N/A               | N/A             | 153,471.19           |
| 1003897554                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 05/01/2008       | 6.750            | 750.15            | 11/01/2035       | *                 | *               | 133,319.67           |
| 133,360.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 5.000            | 774.86            | 11/01/2035       | *                 | *               | 137,619.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 5.000            | 774.86            | 11/01/2035       | N/A               | N/A             | 135,776.46           |
| 1003898884                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 9.100            | 3,562.20          | 12/01/2035       | *                 | *               | 469,740.50           |
| 470,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,740.35          | 12/01/2035       | *                 | *               | 505,910.15           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,740.35          | 12/01/2035       | N/A               | N/A             | 505,910.15           |
| 1003902851                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 13                         | Foreclosure | 10/01/2007       | 7.900            | 2,212.00          | 10/01/2035       | *                 | *               | 336,000.00           |
| 336,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.400            | 2,421.82          | 10/01/2035       | *                 | *               | 371,750.55           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.400            | 2,421.82          | 10/01/2035       | N/A               | N/A             | 368,626.88           |
| 1003902931                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 7.150            | 2,145.37          | 11/01/2035       | *                 | *               | 360,061.88           |
| 361,000.00                       | 05/01/2009                                | 8,578.59                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,996.15          | 11/01/2035       | *                 | *               | 368,520.53           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | Bankruptcy  | 06/01/2009       | 6.500            | 1,996.15          | 11/01/2035       | N/A               | N/A             | 368,520.53           |
| 1003903798                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 1,294.82          | 12/01/2035       | *                 | *               | 154,640.47           |
| 160,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (3)                        | No Action   | 07/01/2009       | 6.500            | 1,055.87          | 12/01/2035       | *                 | *               | 160,511.20           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,055.87          | 12/01/2035       | N/A               | N/A             | 159,729.61           |

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|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003905162                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.250            | 1,457.50          | 10/01/2035       | *                 | *               | 211,923.15           |
| 212,000.00                       | 05/01/2009                                | 4,370.93                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,171.60          | 10/01/2035       | *                 | *               | 216,295.12           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,171.60          | 10/01/2035       | N/A               | N/A             | 216,295.12           |
| 1003906508                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.750            | 775.66            | 11/01/2035       | *                 | *               | 106,376.12           |
| 106,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 698.96            | 11/01/2035       | *                 | *               | 106,253.36           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 698.96            | 11/01/2035       | N/A               | N/A             | 105,502.73           |
| 1003909220                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.300            | 1,023.06          | 11/01/2035       | *                 | *               | 147,911.59           |
| 148,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.248            | 969.09            | 11/01/2035       | *                 | *               | 150,798.29           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.248            | 969.09            | 11/01/2035       | N/A               | N/A             | 149,869.01           |
| 1003909364                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 5.950            | 932.17            | 10/01/2035       | *                 | *               | 188,000.00           |
| 188,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 5.950            | 1,173.02          | 10/01/2035       | *                 | *               | 188,695.94           |
| 1003909364                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 05/01/2009       | 5.950            | 1,173.02          | 10/01/2035       | *                 | *               | 187,253.75           |
| 188,000.00                       | 06/01/2009                                | 1,230.96                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.000            | 938.96            | 10/01/2045       | *                 | 10/01/2035      | 188,575.46           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 938.96            | 10/01/2045       | N/A               | N/A             | 188,268.37           |
| 1003911752                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 204,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.000            | 1,338.63          | *                | *                 | *               | 215,055.78           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 1,338.63          | 11/01/2035       | N/A               | N/A             | 212,085.40           |
| 1003912047                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.490            | 2,331.60          | 11/01/2035       | *                 | *               | 373,553.90           |
| 374,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 5.990            | 2,346.12          | 11/01/2035       | *                 | *               | 375,415.68           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.990            | 2,346.12          | 11/01/2035       | N/A               | N/A             | 371,863.05           |
| 1003917355                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.675            | 1,526.73          | 10/01/2035       | *                 | *               | 211,190.41           |
| 211,200.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 1,183.37          | 10/01/2035       | *                 | *               | 218,234.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,183.37          | 10/01/2035       | N/A               | N/A             | 218,125.96           |
| 1003921876                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.350            | 2,128.76          | 10/01/2035       | *                 | *               | 272,897.66           |
| 283,100.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,852.43          | 10/01/2035       | *                 | *               | 281,275.16           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,852.43          | 10/01/2035       | N/A               | N/A             | 279,275.10           |
| 1003922722                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.375            | 2,090.92          | 10/01/2035       | *                 | *               | 245,796.16           |
| 252,092.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 1,770.91          | 10/01/2035       | *                 | *               | 250,720.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,770.91          | 10/01/2035       | N/A               | N/A             | 248,219.46           |
| 1003922973                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.875            | 1,540.15          | 10/01/2035       | *                 | *               | 205,940.96           |
| 214,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.200            | 1,353.79          | 10/01/2035       | *                 | *               | 211,654.64           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.200            | 1,353.79          | 10/01/2035       | N/A               | N/A             | 210,339.91           |
| 1003926032                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.125            | 1,262.62          | 10/01/2035       | *                 | *               | 166,043.11           |
| 166,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 926.05            | 10/01/2035       | *                 | *               | 170,563.04           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 926.05            | 10/01/2035       | N/A               | N/A             | 170,552.09           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003926309                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 8.375            | 2,619.29          | 10/01/2035       | *                 | *               | 375,301.69           |
| 376,105.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.875            | 2,637.84          | 10/01/2035       | *                 | *               | 386,845.43           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.875            | 2,637.84          | 10/01/2035       | N/A               | N/A             | 383,843.44           |
| 1003926951                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 9.925            | 437.33            | 11/01/2035       | *                 | *               | 49,137.02            |
| 50,150.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 9.480            | 437.14            | 11/01/2035       | *                 | *               | 50,969.05            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 9.480            | 437.14            | 11/01/2035       | N/A               | N/A             | 50,721.86            |
| 1003927558                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.125            | 1,029.71          | 11/01/2035       | *                 | *               | 123,691.05           |
| 127,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 782.63            | 11/01/2035       | *                 | *               | 131,215.72           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 782.63            | 11/01/2035       | N/A               | N/A             | 130,778.56           |
| 1003928441                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 179,957.00                       | 01/10/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.685            | 1,345.31          | *                | *                 | *               | 184,998.26           |
| 1003928441                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 07/01/2008       | 7.685            | 1,345.31          | 11/01/2035       | *                 | *               | 183,345.71           |
| 179,957.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,147.75          | 11/01/2035       | *                 | *               | 192,039.21           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,147.75          | 11/01/2035       | N/A               | N/A             | 191,385.18           |
| 1003928619                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 09/01/2008       | 8.575            | 2,315.25          | 10/01/2035       | *                 | *               | 323,999.98           |
| 324,000.00                       | 05/01/2009                                | 14,427.60                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,833.15          | 10/01/2035       | *                 | *               | 338,427.58           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 1,833.15          | 10/01/2035       | N/A               | N/A             | 338,426.20           |
| 1003932294                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.075            | 2,358.48          | 11/01/2035       | *                 | *               | 350,486.47           |
| 350,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,949.57          | 11/01/2035       | *                 | *               | 359,920.39           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,949.57          | 11/01/2035       | N/A               | N/A             | 359,920.39           |
| 1003936931                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 436,500.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 5.500            | 2,644.10          | *                | *                 | *               | 447,568.14           |
| 1003936931                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 08/01/2008       | 5.500            | 2,644.10          | 11/01/2035       | *                 | *               | 442,749.41           |
| 436,500.00                       | 06/01/2009                                | 22,000.40                      | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.500            | 2,491.04          | 11/01/2035       | *                 | 11/01/2035      | 469,822.43           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 2,491.04          | 11/01/2035       | N/A               | N/A             | 469,145.51           |
| 1003939199                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.375            | 2,047.10          | 11/01/2035       | *                 | *               | 333,088.22           |
| 340,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 3                          | No Action   | 12/01/2008       | 7.375            | 2,047.10          | 11/01/2035       | *                 | *               | 333,088.22           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.375            | 1,321.37          | 11/01/2035       | N/A               | N/A             | 352,455.01           |
| 1003940123                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 06/01/2008       | 8.800            | 3,613.87          | 10/01/2035       | *                 | *               | 492,800.00           |
| 492,800.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,837.58          | 10/01/2035       | *                 | *               | 523,860.98           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 2,837.58          | 10/01/2035       | N/A               | N/A             | 523,860.98           |
| 1003945592                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 5.950            | 1,015.22          | 10/01/2035       | *                 | *               | 204,631.89           |
| 204,750.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 5.950            | 1,270.50          | 10/01/2035       | *                 | *               | 204,376.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.950            | 1,270.50          | 10/01/2035       | N/A               | N/A             | 202,001.12           |
| 1003946662                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.925            | 2,117.82          | 11/01/2035       | *                 | *               | 284,749.45           |
| 284,750.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,600.49          | 11/01/2035       | *                 | *               | 295,475.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 1,600.49          | 11/01/2035       | N/A               | N/A             | 295,475.00           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003947741                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 18                         | No Action   | 07/01/2007       | 8.950            | 1,181.40          | 11/01/2035       | *                 | *               | 158,400.00           |
| 158,400.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.000            | 1,150.74          | 11/01/2035       | *                 | *               | 183,496.20           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.000            | 1,150.74          | 11/01/2035       | N/A               | N/A             | 182,318.17           |
| 1003949071                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.650            | 1,583.99          | 10/01/2035       | *                 | *               | 216,762.43           |
| 223,250.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.250            | 1,537.59          | 10/01/2035       | *                 | *               | 218,042.54           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,537.59          | 10/01/2035       | N/A               | N/A             | 216,011.62           |
| 1003950166                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.500            | 2,236.81          | 11/01/2035       | *                 | *               | 309,454.58           |
| 323,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.000            | 1,980.23          | 11/01/2035       | *                 | *               | 315,765.61           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,980.23          | 11/01/2035       | N/A               | N/A             | 313,738.43           |
| 1003952538                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.575            | 4,140.56          | 11/01/2035       | *                 | *               | 627,006.40           |
| 650,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.250            | 4,112.92          | 11/01/2035       | *                 | *               | 641,410.60           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 4,112.92          | 11/01/2035       | N/A               | N/A             | 635,722.17           |
| 1003952789                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.600            | 2,138.48          | 11/01/2035       | *                 | *               | 246,927.01           |
| 247,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,432.75          | 11/01/2035       | *                 | *               | 264,507.49           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,432.75          | 11/01/2035       | N/A               | N/A             | 264,507.49           |
| 1003954698                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 08/01/2008       | 8.550            | 1,567.50          | 11/01/2035       | *                 | *               | 220,000.00           |
| 220,000.00                       | 06/01/2009                                | 15,806.00                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,129.90          | 11/01/2035       | *                 | *               | 235,806.00           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,129.90          | 11/01/2035       | N/A               | N/A             | 235,806.00           |
| 1003956197                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.490            | 1,782.29          | 11/01/2035       | *                 | *               | 251,913.17           |
| 252,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,401.44          | 11/01/2035       | *                 | *               | 258,727.94           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,401.44          | 11/01/2035       | N/A               | N/A             | 258,727.94           |
| 1003957784                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 105,600.00                       | 03/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.400            | 673.30            | *                | *                 | *               | 104,421.75           |
| 1003957784                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 6.400            | 673.30            | 10/01/2035       | *                 | *               | 102,983.25           |
| 105,600.00                       | 06/01/2009                                | 2,021.01                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 07/01/2009       | 6.400            | 622.21            | 10/01/2035       | *                 | 10/01/2035      | 105,132.39           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.400            | 622.21            | 10/01/2035       | N/A               | N/A             | 105,009.06           |
| 1003958756                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.750            | 736.81            | 11/01/2035       | *                 | *               | 109,828.09           |
| 113,600.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.750            | 744.26            | 11/01/2035       | *                 | *               | 110,817.99           |
| 1003958756                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 02/01/2009       | 6.750            | 744.26            | 11/01/2035       | *                 | *               | 110,206.61           |
| 113,600.00                       | 05/01/2009                                | 2,433.59                       | 0.00                                     | 0.00                 | 2                                  | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.000            | 636.30            | 11/01/2035       | *                 | 11/01/2035      | 112,937.83           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 636.30            | 11/01/2035       | N/A               | N/A             | 112,721.92           |
| 1003960413                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.275            | 1,791.88          | 10/01/2035       | *                 | *               | 231,027.71           |
| 240,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,559.11          | 10/01/2035       | *                 | *               | 236,182.37           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,559.11          | 10/01/2035       | N/A               | N/A             | 235,052.78           |
| 1003961779                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 7.000            | 4,164.77          | 10/01/2035       | *                 | *               | 713,960.79           |
| 714,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 3,957.52          | 10/01/2035       | *                 | *               | 730,412.62           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 3,957.52          | 10/01/2035       | N/A               | N/A             | 730,406.97           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003964240                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.450            | 1,762.45          | 11/01/2035       | *                 | *               | 245,666.62           |
| 253,300.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.800            | 1,757.16          | 11/01/2035       | *                 | *               | 259,795.37           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.800            | 1,757.16          | 11/01/2035       | N/A               | N/A             | 257,766.23           |
| 1003965766                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 10/01/2008       | 9.500            | 1,808.94          | 11/01/2035       | *                 | *               | 210,173.66           |
| 216,750.00                       | 05/01/2009                                | 13,248.96                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,340.39          | 11/01/2035       | *                 | 11/01/2035      | 224,233.75           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,340.39          | 11/01/2035       | N/A               | N/A             | 223,854.33           |
| 1003965908                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 07/01/2008       | 8.500            | 2,769.54          | 12/01/2035       | *                 | *               | 390,994.49           |
| 391,000.00                       | 06/01/2009                                | 28,215.50                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 2,008.72          | 12/01/2035       | *                 | *               | 419,210.23           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 2,008.72          | 12/01/2035       | N/A               | N/A             | 419,210.23           |
| 1003966809                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.950            | 3,443.99          | 11/01/2035       | *                 | *               | 519,847.57           |
| 519,920.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.450            | 3,423.77          | 11/01/2035       | *                 | *               | 523,613.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.450            | 3,423.77          | 11/01/2035       | N/A               | N/A             | 519,279.16           |
| 1003967407                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.875            | 914.79            | 11/01/2035       | *                 | *               | 103,287.72           |
| 106,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 711.42            | 11/01/2035       | *                 | *               | 108,273.28           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 711.42            | 11/01/2035       | N/A               | N/A             | 107,513.41           |
| 1003967657                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.700            | 1,084.98          | 11/01/2035       | *                 | *               | 135,033.59           |
| 139,650.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 894.38            | 11/01/2035       | *                 | *               | 135,961.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 894.38            | 11/01/2035       | N/A               | N/A             | 134,884.87           |
| 1003969067                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 254,400.00                       | 04/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 6.300            | 1,755.74          | *                | *                 | *               | 275,017.44           |
| 1003969067                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 08/01/2008       | 6.300            | 1,755.74          | 11/01/2035       | *                 | *               | 271,495.06           |
| 254,400.00                       | 05/01/2009                                | 17,939.36                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.500            | 1,547.76          | 11/01/2035       | *                 | 11/01/2035      | 292,123.45           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.500            | 1,547.76          | 11/01/2035       | N/A               | N/A             | 291,493.99           |
| 1003970242                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 359,000.00                       | 02/22/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2008       | 5.250            | 2,078.40          | *                | *                 | *               | 363,552.72           |
| 1003970242                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 5.250            | 2,078.40          | 11/01/2035       | *                 | *               | 357,041.40           |
| 359,000.00                       | 06/01/2009                                | 4,692.91                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | Bankruptcy  | 06/01/2009       | 5.250            | 1,862.28          | 11/01/2035       | *                 | 11/01/2035      | 362,485.06           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.250            | 1,862.28          | 11/01/2035       | N/A               | N/A             | 361,931.03           |
| 1003970849                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 7.550            | 1,912.14          | 10/01/2035       | *                 | *               | 303,915.85           |
| 304,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.050            | 1,927.43          | 10/01/2035       | *                 | *               | 305,442.44           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.050            | 1,927.43          | 10/01/2035       | N/A               | N/A             | 303,485.36           |
| 1003972847                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.300            | 1,918.88          | 11/01/2035       | *                 | *               | 365,499.41           |
| 365,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 2,277.86          | 11/01/2035       | *                 | *               | 365,049.02           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.000            | 2,277.86          | 11/01/2045       | N/A               | N/A             | 363,169.34           |
| 1003974097                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.450            | 1,066.42          | 11/01/2035       | *                 | *               | 162,692.88           |
| 169,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.200            | 1,065.20          | 11/01/2035       | *                 | *               | 166,755.27           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.200            | 1,065.20          | 11/01/2035       | N/A               | N/A             | 165,060.16           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                         |                          |                  |                      |                          |                   |                 |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|-------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-----------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status             | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance     |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                            |                            |                         |                          |                  |                      |                          |                   |                 |                          |
| 1003976399                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                       | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 140,000.00                       | 03/18/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>3                   | No Action<br>No Action  | 05/01/2008<br>04/01/2009 | 6.550<br>6.550   | 1,107.45<br>1,107.45 | *<br>11/01/2035          | *<br>N/A          | *<br>N/A        | 169,413.91<br>166,367.40 |
| 1003981944                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 03/01/2009               | 9.125            | 743.58               | 12/01/2035               | *                 | *               | 89,191.39                |
| 91,675.00                        | 04/01/2009                                | 1,389.54                       | 0.00                                     | 0.00                 | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action  | 04/01/2009<br>08/01/2009 | 6.500<br>6.500   | 596.29<br>596.29     | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 90,540.50<br>90,113.60   |
| 1003982550                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 10/01/2008               | 6.350            | 1,905.00             | 11/01/2035               | *                 | *               | 360,000.00               |
| 360,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>(1)                   | No Action<br>No Action  | 11/01/2008<br>09/01/2009 | 6.350<br>6.350   | 2,322.94<br>2,322.94 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 359,582.06<br>355,719.66 |
| 1003982569                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action               | 08/01/2008               | 7.500            | 922.96               | 11/01/2035               | *                 | *               | 128,058.94               |
| 132,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>Bankruptcy | 12/01/2008<br>05/01/2009 | 7.250<br>7.250   | 946.86<br>946.86     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 134,324.24<br>133,218.50 |
| 1003984521                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 12/01/2008               | 9.200            | 1,654.63             | 11/01/2035               | *                 | *               | 197,368.53               |
| 203,503.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action  | 02/01/2009<br>08/01/2009 | 6.500<br>6.500   | 1,437.23<br>1,437.23 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 218,485.42<br>216,942.06 |
| 1003985646                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 01/01/2009               | 8.950            | 1,150.55             | 11/01/2035               | *                 | *               | 154,264.10               |
| 154,320.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action  | 04/01/2009<br>08/01/2009 | 6.500<br>6.500   | 855.28<br>855.28     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 157,898.60<br>157,898.60 |
| 1003986592                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 01/01/2009               | 9.000            | 1,309.62             | 11/01/2035               | *                 | *               | 158,751.36               |
| 164,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>No Action  | 04/01/2009<br>04/01/2009 | 6.500<br>6.500   | 1,090.96<br>1,090.96 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 165,458.35<br>164,673.09 |
| 1003991443                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action               | 12/01/2008               | 8.400            | 761.55               | 11/01/2035               | *                 | *               | 97,200.05                |
| 100,800.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action  | 04/01/2009<br>07/01/2009 | 6.500<br>6.500   | 658.91<br>658.91     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 99,043.33<br>98,544.47   |
| 1003992415                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                       | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 467,500.00                       | 04/23/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>14                    | No Action<br>REO        | 05/01/2008<br>05/01/2008 | 4.800<br>4.800   | 2,700.84<br>1,953.97 | *<br>11/01/2035          | *<br>N/A          | *<br>N/A        | 494,360.26<br>488,491.40 |
| 1003995403                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action               | 01/01/2009               | 9.400            | 884.59               | 11/01/2035               | *                 | *               | 103,771.04               |
| 106,875.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action  | 03/01/2009<br>08/01/2009 | 6.500<br>6.500   | 687.65<br>687.65     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 104,534.86<br>103,796.41 |
| 1003995564                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action               | 12/01/2008               | 9.350            | 1,073.31             | 11/01/2035               | *                 | *               | 137,750.90               |
| 137,800.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action  | 04/01/2009<br>08/01/2009 | 6.500<br>6.500   | 768.45<br>768.45     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 141,866.86<br>141,866.86 |
| 1003995699                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action               | 11/01/2008               | 8.900            | 2,610.64             | 11/01/2035               | *                 | *               | 351,996.68               |
| 352,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>4                     | No Action<br>No Action  | 03/01/2009<br>03/01/2009 | 6.500<br>6.500   | 1,961.73<br>1,961.73 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 362,166.35<br>362,166.35 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1003998035                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 08/01/2008       | 8.150            | 1,863.09          | 11/01/2035       | *                 | *               | 274,320.30           |
| 274,550.00                       | 05/01/2009                                | 19,258.57                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.000            | 1,467.92          | 11/01/2035       | *                 | *               | 293,583.91           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,467.92          | 11/01/2035       | N/A               | N/A             | 293,583.91           |
| 1004000805                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.150            | 1,606.99          | 11/01/2035       | *                 | *               | 210,065.41           |
| 215,920.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 1,517.13          | 11/01/2035       | *                 | *               | 215,441.55           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,517.13          | 11/01/2035       | N/A               | N/A             | 213,454.49           |
| 1004007283                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 100,000.00                       | 03/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 7.300            | 772.51            | *                | *                 | *               | 109,929.67           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.300            | 772.51            | 11/01/2035       | N/A               | N/A             | 108,136.99           |
| 1004008399                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 05/01/2008       | 6.925            | 2,079.87          | 11/01/2035       | *                 | *               | 304,868.31           |
| 315,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 1,991.33          | 11/01/2035       | *                 | *               | 319,130.52           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.000            | 1,991.33          | 11/01/2035       | N/A               | N/A             | 315,497.36           |
| 1004008709                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.700            | 762.65            | 11/01/2035       | *                 | *               | 105,193.36           |
| 105,421.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 595.25            | 11/01/2035       | *                 | *               | 109,891.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 595.25            | 11/01/2035       | N/A               | N/A             | 109,891.84           |
| 1004010885                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.450            | 1,101.88          | 11/01/2035       | *                 | *               | 204,999.41           |
| 205,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.450            | 1,359.91          | 11/01/2035       | *                 | *               | 208,218.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.450            | 1,359.91          | 11/01/2035       | N/A               | N/A             | 206,255.91           |
| 1004013338                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 03/01/2008       | 9.150            | 1,444.85          | 11/01/2035       | *                 | *               | 172,944.11           |
| 178,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,280.61          | 11/01/2035       | *                 | *               | 194,449.21           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,280.61          | 11/01/2035       | N/A               | N/A             | 193,300.12           |
| 1004019635                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.875            | 1,026.39          | 11/01/2035       | *                 | *               | 126,027.24           |
| 129,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 8.350            | 1,023.19          | 11/01/2035       | *                 | *               | 131,093.25           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.350            | 1,023.19          | 11/01/2035       | N/A               | N/A             | 130,299.84           |
| 1004019662                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 08/01/2008       | 6.775            | 3,089.40          | 12/01/2035       | *                 | *               | 547,169.79           |
| 547,200.00                       | 06/01/2009                                | 32,831.84                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 2,779.18          | 12/01/2035       | *                 | *               | 580,003.12           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 2,779.18          | 12/01/2035       | N/A               | N/A             | 580,003.12           |
| 1004020589                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 04/01/2008       | 7.038            | 1,595.28          | 11/01/2035       | *                 | *               | 272,000.00           |
| 272,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 12/01/2008       | 7.038            | 2,023.63          | 11/01/2035       | *                 | *               | 293,153.96           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.038            | 2,023.63          | 11/01/2035       | N/A               | N/A             | 290,350.28           |
| 1004021551                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.300            | 852.06            | 11/01/2035       | *                 | *               | 109,802.32           |
| 113,850.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 678.46            | 11/01/2035       | *                 | *               | 113,688.04           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 678.46            | 11/01/2035       | N/A               | N/A             | 113,371.38           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004022649                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 116,000.00                       | 12/17/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 7.400            | 855.26            | *                | *                 | *               | 121,282.29           |
| 1004022649                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 06/01/2008       | 7.400            | 855.26            | 11/01/2035       | *                 | *               | 120,064.33           |
| 116,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 758.30            | 11/01/2035       | *                 | *               | 127,136.13           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 758.30            | 11/01/2035       | N/A               | N/A             | 126,712.56           |
| 1004024549                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.500            | 1,807.80          | 11/01/2035       | *                 | *               | 210,041.21           |
| 216,000.00                       | 05/01/2009                                | 4,991.88                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,419.72          | 11/01/2035       | *                 | *               | 215,066.23           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,419.72          | 11/01/2035       | N/A               | N/A             | 214,297.74           |
| 1004026743                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.850            | 1,513.26          | 11/01/2035       | *                 | *               | 185,644.78           |
| 192,800.00                       | 05/01/2009                                | 4,110.55                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,253.04          | 11/01/2035       | *                 | *               | 189,816.78           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,253.04          | 11/01/2035       | N/A               | N/A             | 189,138.52           |
| 1004026814                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.150            | 719.50            | 11/01/2035       | *                 | *               | 93,875.63            |
| 97,520.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 06/01/2009       | 6.500            | 631.69            | 11/01/2035       | *                 | *               | 95,916.93            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 631.69            | 11/01/2035       | N/A               | N/A             | 94,866.86            |
| 1004027449                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.875            | 979.27            | 11/01/2035       | *                 | *               | 118,999.64           |
| 119,000.00                       | 05/01/2009                                | 3,077.76                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 661.25            | 11/01/2035       | *                 | *               | 122,077.40           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 661.25            | 11/01/2035       | N/A               | N/A             | 122,077.40           |
| 1004027582                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.375            | 1,173.05          | 11/01/2035       | *                 | *               | 168,078.64           |
| 168,079.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.000            | 1,050.09          | 11/01/2035       | *                 | *               | 167,868.94           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,050.09          | 11/01/2035       | N/A               | N/A             | 166,371.40           |
| 1004027797                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 07/01/2008       | 6.900            | 684.94            | 11/01/2035       | *                 | *               | 100,639.93           |
| 104,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 644.85            | 11/01/2035       | *                 | *               | 103,343.40           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.000            | 644.85            | 11/01/2035       | N/A               | N/A             | 102,166.87           |
| 1004028750                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.875            | 2,292.33          | 11/01/2035       | *                 | *               | 258,497.80           |
| 265,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,730.60          | 11/01/2035       | *                 | *               | 262,776.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,730.60          | 11/01/2035       | N/A               | N/A             | 261,224.03           |
| 1004030809                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 10/01/2008       | 9.450            | 462.56            | 12/01/2035       | *                 | *               | 53,894.93            |
| 55,250.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 390.08            | 12/01/2035       | *                 | *               | 55,337.11            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 390.08            | 12/01/2035       | N/A               | N/A             | 54,939.70            |
| 1004032380                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.900            | 1,261.55          | 11/01/2035       | *                 | *               | 170,097.19           |
| 170,156.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 952.08            | 11/01/2035       | *                 | *               | 175,768.19           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 952.08            | 11/01/2035       | N/A               | N/A             | 175,768.19           |
| 1004035323                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 05/01/2008       | 8.750            | 1,073.33          | 11/01/2035       | *                 | *               | 147,199.64           |
| 147,200.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 850.57            | 11/01/2035       | *                 | *               | 157,029.09           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 850.57            | 11/01/2035       | N/A               | N/A             | 157,029.09           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004038516                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.400            | 1,041.96          | 12/01/2035       | *                 | *               | 122,233.20           |
| 125,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 826.76            | 12/01/2035       | *                 | *               | 125,682.23           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 826.76            | 12/01/2035       | N/A               | N/A             | 125,093.54           |
| 1004038598                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 10/01/2008       | 7.625            | 1,371.98          | 11/01/2035       | *                 | *               | 215,918.79           |
| 215,920.00                       | 07/01/2009                                | 13,968.78                      | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 07/01/2009       | 6.500            | 1,245.22          | 11/01/2035       | *                 | *               | 229,887.59           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,245.22          | 11/01/2035       | N/A               | N/A             | 229,887.59           |
| 1004039034                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 131,600.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 09/01/2008       | 6.850            | 881.16            | *                | *                 | *               | 130,364.30           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.850            | 881.16            | 11/01/2035       | N/A               | N/A             | 128,667.71           |
| 1004040139                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.300            | 584.68            | 12/01/2035       | *                 | *               | 69,112.07            |
| 72,000.00                        | 05/01/2009                                | 535.26                         | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (2)                        | No Action   | 07/01/2009       | 6.500            | 458.39            | 12/01/2035       | *                 | *               | 69,328.84            |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 458.39            | 12/01/2035       | N/A               | N/A             | 69,021.91            |
| 1004043449                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 9.050            | 2,540.22          | 11/01/2035       | *                 | *               | 336,824.64           |
| 338,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,921.18          | 11/01/2035       | *                 | *               | 354,679.68           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,921.18          | 11/01/2035       | N/A               | N/A             | 354,679.68           |
| 1004047971                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.300            | 1,357.16          | 11/01/2035       | *                 | *               | 191,252.83           |
| 200,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,164.83          | 11/01/2035       | *                 | *               | 193,774.84           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,164.83          | 11/01/2035       | N/A               | N/A             | 193,208.03           |
| 1004052045                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.400            | 1,413.91          | 11/01/2035       | *                 | *               | 165,865.91           |
| 171,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,099.13          | 11/01/2035       | *                 | *               | 167,086.79           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,099.13          | 11/01/2035       | N/A               | N/A             | 165,906.44           |
| 1004056005                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | Foreclosure | 11/01/2008       | 9.050            | 927.41            | 11/01/2035       | *                 | *               | 112,028.70           |
| 115,613.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 773.55            | 11/01/2035       | *                 | *               | 117,593.26           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 773.55            | 11/01/2035       | N/A               | N/A             | 116,762.55           |
| 1004059814                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 9.700            | 1,615.89          | 11/01/2035       | *                 | *               | 199,903.30           |
| 200,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,129.09          | 11/01/2035       | *                 | *               | 208,447.72           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,129.09          | 11/01/2035       | N/A               | N/A             | 208,447.72           |
| 1004063006                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.775            | 1,075.68          | 11/01/2035       | *                 | *               | 147,101.71           |
| 147,200.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 814.28            | 11/01/2035       | *                 | *               | 150,328.75           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 814.28            | 11/01/2035       | N/A               | N/A             | 150,328.75           |
| 1004063658                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.250            | 948.21            | 11/01/2035       | *                 | *               | 112,711.87           |
| 116,100.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 698.12            | 11/01/2035       | *                 | *               | 117,045.85           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 698.12            | 11/01/2035       | N/A               | N/A             | 116,655.87           |
| 1004065585                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 09/01/2008       | 8.300            | 1,659.73          | 11/01/2035       | *                 | *               | 239,961.64           |
| 240,000.00                       | 06/01/2009                                | 16,105.53                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,226.99          | 11/01/2035       | *                 | *               | 256,067.81           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,226.99          | 11/01/2035       | N/A               | N/A             | 256,067.81           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

Contact: Customer Service - CTSLink  
Wells Fargo Bank, N.A.  
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Frederick, MD 21701-4747  
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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004066806                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 10.250           | 657.74            | 11/01/2035       | *                 | *               | 71,982.22            |
| 73,800.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 490.54            | 11/01/2035       | *                 | *               | 73,491.83            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 490.54            | 11/01/2035       | N/A               | N/A             | 73,106.38            |
| 1004067315                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 01/01/2009       | 8.050            | 863.54            | 11/01/2035       | *                 | *               | 128,726.75           |
| 128,800.00                       | 05/01/2009                                | 4,022.44                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 719.06            | 11/01/2035       | *                 | *               | 132,734.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 719.06            | 11/01/2035       | N/A               | N/A             | 132,733.98           |
| 1004077929                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 81,000.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 640.03            | *                | *                 | *               | 91,067.83            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 640.03            | 12/01/2035       | N/A               | N/A             | 90,074.86            |
| 1004086795                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.750            | 2,426.62          | 11/01/2035       | *                 | *               | 300,948.92           |
| 311,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,870.56          | 11/01/2035       | *                 | *               | 313,179.28           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,870.56          | 11/01/2035       | N/A               | N/A             | 312,119.99           |
| 1004087883                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | No Action   | 01/01/2008       | 9.050            | 1,270.64          | 11/01/2035       | *                 | *               | 153,602.55           |
| 158,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,009.54          | 11/01/2035       | *                 | *               | 169,259.57           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 18                         | No Action   | 01/01/2008       | 7.625            | 1,122.12          | 11/01/2035       | N/A               | N/A             | 152,580.90           |
| 1004089578                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.500            | 3,178.63          | 11/01/2035       | *                 | *               | 440,178.69           |
| 459,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.000            | 2,793.27          | 11/01/2035       | *                 | *               | 445,975.36           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 2,793.27          | 11/01/2035       | N/A               | N/A             | 442,552.46           |
| 1004090986                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 07/01/2008       | 8.700            | 652.61            | 12/01/2035       | *                 | *               | 81,285.51            |
| 84,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 04/01/2009       | 6.500            | 588.72            | 12/01/2035       | *                 | *               | 89,599.47            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 588.72            | 12/01/2035       | N/A               | N/A             | 88,970.67            |
| 1004091244                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.000            | 1,402.14          | 12/01/2035       | *                 | *               | 185,563.63           |
| 192,800.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 1,251.92          | 12/01/2035       | *                 | *               | 190,314.57           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,251.92          | 12/01/2035       | N/A               | N/A             | 189,197.28           |
| 1004091440                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.325            | 434.95            | 11/01/2035       | *                 | *               | 55,880.68            |
| 58,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 380.43            | 11/01/2035       | *                 | *               | 57,696.96            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 380.43            | 11/01/2035       | N/A               | N/A             | 57,423.14            |
| 1004094330                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.250            | 697.73            | 11/01/2035       | *                 | *               | 98,982.42            |
| 103,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 5.650            | 605.72            | 11/01/2035       | *                 | *               | 100,299.14           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.650            | 605.72            | 11/01/2035       | N/A               | N/A             | 99,351.49            |
| 1004094697                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 616,500.00                       | 11/27/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 5.800            | 3,728.61          | *                | *                 | *               | 616,558.84           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.800            | 3,728.61          | 09/01/2035       | N/A               | N/A             | 600,879.55           |
| 1004096070                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 11/01/2008       | 7.930            | 2,331.16          | 12/01/2035       | *                 | *               | 352,759.97           |
| 352,800.00                       | 04/01/2009                                | 11,839.90                      | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.000            | 1,823.00          | 12/01/2035       | *                 | *               | 364,600.29           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.000            | 1,823.00          | 12/01/2035       | N/A               | N/A             | 364,600.29           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004098176                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 375,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 7.250            | 2,612.21          | *                | *                 | *               | 371,685.11           |
| 1004098176                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 10/01/2008       | 7.250            | 2,612.21          | 11/01/2035       | *                 | *               | 369,829.76           |
| 375,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,299.59          | 11/01/2035       | *                 | *               | 384,911.70           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 2,299.59          | 11/01/2035       | N/A               | N/A             | 384,046.10           |
| 1004098719                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 346,880.00                       | 03/14/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.990            | 2,532.91          | *                | *                 | *               | 371,241.96           |
| 1004098719                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 6.990            | 2,532.91          | 11/01/2035       | *                 | *               | 367,439.09           |
| 346,880.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,236.10          | 11/01/2035       | *                 | *               | 374,284.99           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,236.10          | 11/01/2035       | N/A               | N/A             | 373,443.30           |
| 1004101493                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.000            | 755.77            | 11/01/2035       | *                 | *               | 99,931.29            |
| 103,920.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 673.96            | 11/01/2035       | *                 | *               | 101,936.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 673.96            | 11/01/2035       | N/A               | N/A             | 101,445.52           |
| 1004104301                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.490            | 2,284.86          | 11/01/2035       | *                 | *               | 289,822.48           |
| 300,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,789.19          | 11/01/2035       | *                 | *               | 299,976.10           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,789.19          | 11/01/2035       | N/A               | N/A             | 298,976.74           |
| 1004105729                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | Foreclosure | 08/01/2008       | 7.250            | 2,187.49          | 11/01/2035       | *                 | *               | 309,381.84           |
| 324,000.00                       | 05/01/2009                                | 16,108.84                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.750            | 1,793.19          | 11/01/2035       | *                 | 11/01/2035      | 328,115.18           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | Foreclosure | 05/01/2009       | 5.750            | 1,793.19          | 11/01/2035       | N/A               | N/A             | 327,449.09           |
| 1004112338                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 6.950            | 555.60            | 11/01/2035       | *                 | *               | 80,903.53            |
| 84,500.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 5.950            | 517.26            | 11/01/2035       | *                 | *               | 82,891.09            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 5.950            | 517.26            | 11/01/2035       | N/A               | N/A             | 82,354.50            |
| 1004112506                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 7.250            | 475.82            | 12/01/2035       | *                 | *               | 67,614.67            |
| 69,750.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.000            | 486.34            | 12/01/2035       | *                 | *               | 70,707.10            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 7.000            | 486.34            | 12/01/2035       | N/A               | N/A             | 70,103.84            |
| 1004113364                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.875            | 1,165.66          | 11/01/2035       | *                 | *               | 131,613.11           |
| 135,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 922.77            | 11/01/2035       | *                 | *               | 140,439.37           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 922.77            | 11/01/2035       | N/A               | N/A             | 139,453.77           |
| 1004114915                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 97,750.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 731.55            | *                | *                 | *               | 104,089.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 7.250            | 731.55            | 12/01/2035       | N/A               | N/A             | 103,034.36           |
| 1004119714                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Foreclosure | 07/01/2008       | 7.490            | 2,043.99          | 11/01/2035       | *                 | *               | 283,313.53           |
| 295,450.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 5.990            | 1,672.81          | 11/01/2035       | *                 | *               | 297,832.05           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 12                         | Foreclosure | 07/01/2008       | 7.625            | 2,069.24          | 11/01/2035       | N/A               | N/A             | 281,367.06           |
| 1004124539                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.125            | 559.07            | 12/01/2035       | *                 | *               | 67,107.56            |
| 69,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 453.19            | 12/01/2035       | *                 | *               | 68,706.90            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 453.19            | 12/01/2035       | N/A               | N/A             | 68,380.14            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004124995                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 10.125           | 711.79            | 11/01/2035       | *                 | *               | 78,577.07            |
| 80,750.00                        | 05/01/2009                                | 1,098.30                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 5.000            | 396.01            | 11/01/2035       | *                 | 11/01/2035      | 79,624.35            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 396.01            | 11/01/2035       | N/A               | N/A             | 79,430.82            |
| 1004125850                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 6.990            | 2,093.59          | 11/01/2035       | *                 | *               | 304,963.39           |
| 315,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.550            | 2,028.46          | 11/01/2035       | *                 | *               | 307,924.39           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.550            | 2,028.46          | 11/01/2035       | N/A               | N/A             | 304,690.17           |
| 1004126840                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.900            | 1,524.80          | 12/01/2035       | *                 | *               | 186,549.98           |
| 197,600.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,154.60          | 12/01/2035       | *                 | *               | 193,474.17           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,154.60          | 12/01/2035       | N/A               | N/A             | 193,044.24           |
| 1004127073                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.900            | 683.21            | 11/01/2035       | *                 | *               | 91,314.80            |
| 94,860.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.400            | 602.23            | 11/01/2035       | *                 | *               | 92,551.27            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.400            | 602.23            | 11/01/2035       | N/A               | N/A             | 91,890.79            |
| 1004130345                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.775            | 2,785.03          | 11/01/2035       | *                 | *               | 343,857.22           |
| 356,000.00                       | 04/01/2009                                | 8,557.22                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,322.70          | 11/01/2035       | *                 | *               | 352,270.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,322.70          | 11/01/2035       | N/A               | N/A             | 350,598.93           |
| 1004130470                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 05/01/2009       | 8.600            | 2,185.71          | 11/01/2035       | *                 | *               | 273,725.52           |
| 284,000.00                       | 05/01/2009                                | 11,945.96                      | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.000            | 1,610.96          | 11/01/2035       | *                 | 11/01/2035      | 285,934.34           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 1,610.96          | 11/01/2035       | N/A               | N/A             | 285,309.08           |
| 1004132851                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.400            | 579.28            | 12/01/2035       | *                 | *               | 68,002.31            |
| 70,000.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 471.67            | 12/01/2035       | *                 | *               | 71,783.98            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 471.67            | 12/01/2035       | N/A               | N/A             | 71,365.27            |
| 1004132986                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.438            | 1,449.25          | 11/01/2035       | *                 | *               | 184,210.34           |
| 191,200.00                       | 05/01/2009                                | 3,889.14                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,242.25          | 11/01/2035       | *                 | *               | 188,182.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,242.25          | 11/01/2035       | N/A               | N/A             | 187,510.00           |
| 1004133459                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.300            | 1,100.92          | 12/01/2035       | *                 | *               | 141,991.04           |
| 147,250.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 876.01            | 12/01/2035       | *                 | *               | 146,871.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 876.01            | 12/01/2035       | N/A               | N/A             | 146,464.33           |
| 1004142092                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.875            | 512.99            | 11/01/2035       | *                 | *               | 57,884.24            |
| 59,200.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 396.66            | 11/01/2035       | *                 | *               | 60,299.54            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 396.66            | 11/01/2035       | N/A               | N/A             | 59,944.05            |
| 1004145712                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.450            | 1,634.84          | 11/01/2035       | *                 | *               | 250,521.22           |
| 260,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.320            | 1,634.54          | 11/01/2035       | *                 | *               | 253,154.13           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.320            | 1,634.54          | 11/01/2035       | N/A               | N/A             | 251,011.68           |
| 1004145794                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.925            | 1,617.29          | 11/01/2035       | *                 | *               | 215,481.55           |
| 224,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,426.47          | 11/01/2035       | *                 | *               | 216,848.32           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,426.47          | 11/01/2035       | N/A               | N/A             | 215,316.46           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004146935                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 10.125           | 880.96            | 11/01/2035       | *                 | *               | 97,431.38            |
| 100,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 661.74            | 11/01/2035       | *                 | *               | 100,576.83           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 661.74            | 11/01/2035       | N/A               | N/A             | 99,944.32            |
| 1004149148                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.750            | 658.78            | 12/01/2035       | *                 | *               | 90,346.80            |
| 90,400.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 508.37            | 12/01/2035       | *                 | *               | 93,852.19            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 508.37            | 12/01/2035       | N/A               | N/A             | 93,852.19            |
| 1004158173                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 8.175            | 413.69            | 11/01/2035       | *                 | *               | 53,902.43            |
| 56,000.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 341.12            | 11/01/2035       | *                 | *               | 57,160.83            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 341.12            | 11/01/2035       | N/A               | N/A             | 57,001.62            |
| 1004161944                       | 09/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 255,000.00                       | 09/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | Foreclosure | 09/01/2007       | 7.050            | 1,810.05          | *                | *                 | *               | 265,552.60           |
| 1004161944                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 7.050            | 1,810.05          | 11/01/2035       | *                 | *               | 261,036.20           |
| 255,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,635.62          | 11/01/2035       | *                 | *               | 273,773.79           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,635.62          | 11/01/2035       | N/A               | N/A             | 273,158.09           |
| 1004166280                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.250            | 637.61            | 11/01/2035       | *                 | *               | 82,529.18            |
| 85,600.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 506.55            | 11/01/2035       | *                 | *               | 84,880.46            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 506.55            | 11/01/2035       | N/A               | N/A             | 84,644.01            |
| 1004178160                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 9.490            | 1,063.71          | 11/01/2035       | *                 | *               | 123,942.40           |
| 127,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 789.41            | 11/01/2035       | *                 | *               | 132,152.93           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 789.41            | 11/01/2035       | N/A               | N/A             | 131,705.42           |
| 1004179070                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.550            | 401.68            | 11/01/2035       | *                 | *               | 50,668.05            |
| 52,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 03/01/2009       | 8.000            | 400.54            | 11/01/2035       | *                 | *               | 52,965.40            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.000            | 400.54            | 11/01/2035       | N/A               | N/A             | 52,626.63            |
| 1004181986                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.875            | 670.83            | 11/01/2035       | *                 | *               | 75,742.24            |
| 77,760.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 517.31            | 11/01/2035       | *                 | *               | 78,730.12            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 517.31            | 11/01/2035       | N/A               | N/A             | 78,177.55            |
| 1004183252                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.050            | 4,438.96          | 12/01/2035       | *                 | *               | 584,850.15           |
| 607,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 3,931.44          | 12/01/2035       | *                 | *               | 596,957.28           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 3,931.44          | 12/01/2035       | N/A               | N/A             | 594,142.84           |
| 1004192876                       | 09/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 191,200.00                       | 09/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | Foreclosure | 09/01/2007       | 7.900            | 1,530.54          | *                | *                 | *               | 207,182.13           |
| 1004192876                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.900            | 1,530.54          | 11/01/2035       | *                 | *               | 201,117.10           |
| 191,200.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,356.47          | 11/01/2035       | *                 | *               | 205,552.12           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,356.47          | 11/01/2035       | N/A               | N/A             | 204,570.27           |
| 1004194534                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 05/01/2008       | 7.325            | 934.14            | 12/01/2035       | *                 | *               | 131,986.12           |
| 135,920.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 982.62            | 12/01/2035       | *                 | *               | 139,676.78           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 982.62            | 12/01/2035       | N/A               | N/A             | 138,397.52           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004194641                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.600            | 1,381.49          | 11/01/2035       | *                 | *               | 159,091.51           |
| 164,000.00                       | 06/01/2009                                | 3,895.85                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 1,000.90          | 11/01/2035       | *                 | *               | 162,983.40           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 1,000.90          | 11/01/2035       | N/A               | N/A             | 162,542.47           |
| 1004194981                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 10.000           | 702.06            | 12/01/2035       | *                 | *               | 77,850.06            |
| 80,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 9.430            | 701.51            | 12/01/2035       | *                 | *               | 82,022.21            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 9.430            | 701.51            | 12/01/2035       | N/A               | N/A             | 81,614.02            |
| 1004196471                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 08/01/2008       | 7.850            | 2,765.57          | 12/01/2035       | *                 | *               | 371,305.69           |
| 385,840.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.350            | 2,291.14          | 12/01/2035       | *                 | *               | 390,959.12           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.350            | 2,291.14          | 12/01/2035       | N/A               | N/A             | 389,835.73           |
| 1004198157                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.000            | 1,648.78          | 11/01/2035       | *                 | *               | 219,837.31           |
| 220,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,225.03          | 11/01/2035       | *                 | *               | 226,158.65           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | Foreclosure | 03/01/2009       | 6.500            | 1,225.03          | 11/01/2035       | N/A               | N/A             | 226,158.65           |
| 1004206308                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 248,800.00                       | 02/20/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 6.450            | 1,675.70          | *                | *                 | *               | 259,168.59           |
| 1004206308                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 06/01/2008       | 6.450            | 1,675.70          | 11/01/2035       | *                 | *               | 256,272.53           |
| 248,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.450            | 1,777.33          | 11/01/2035       | *                 | *               | 271,499.24           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.450            | 1,777.33          | 11/01/2035       | N/A               | N/A             | 269,565.29           |
| 1004206567                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.490            | 3,875.43          | 11/01/2035       | *                 | *               | 491,179.40           |
| 508,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 3,326.03          | 11/01/2035       | *                 | *               | 505,616.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 3,326.03          | 11/01/2035       | N/A               | N/A             | 502,045.03           |
| 1004207012                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.150            | 1,433.50          | 11/01/2035       | *                 | *               | 188,000.00           |
| 188,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,040.69          | 11/01/2035       | *                 | *               | 192,128.22           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,040.69          | 11/01/2035       | N/A               | N/A             | 192,128.22           |
| 1004211524                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 8.750            | 2,450.00          | 11/01/2035       | *                 | *               | 336,000.00           |
| 336,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,873.08          | 11/01/2035       | *                 | *               | 345,800.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,873.08          | 11/01/2035       | N/A               | N/A             | 345,800.00           |
| 1004217573                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 10.025           | 1,712.71          | 11/01/2035       | *                 | *               | 191,056.76           |
| 196,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,314.02          | 11/01/2035       | *                 | *               | 199,985.11           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,314.02          | 11/01/2035       | N/A               | N/A             | 198,581.61           |
| 1004221899                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 10.125           | 1,347.87          | 11/01/2035       | *                 | *               | 159,747.10           |
| 160,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 893.86            | 11/01/2035       | *                 | *               | 165,019.68           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 893.86            | 11/01/2035       | N/A               | N/A             | 165,019.68           |
| 1004225733                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 5.550            | 653.15            | 11/01/2035       | *                 | *               | 109,250.71           |
| 114,400.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 5.000            | 650.31            | 11/01/2035       | *                 | *               | 115,330.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 650.31            | 11/01/2035       | N/A               | N/A             | 114,126.94           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |                   |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status       | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |                   |                  |                  |                   |                  |                   |                 |                      |
| 1004226527                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action         | 08/01/2008       | 10.200           | 1,021.87          | 11/01/2035       | *                 | *               | 112,408.79           |
| 114,650.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 02/01/2009       | 6.500            | 770.87            | 11/01/2035       | *                 | *               | 117,320.87           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action         | 06/01/2009       | 6.500            | 770.87            | 11/01/2035       | N/A               | N/A             | 116,497.50           |
| 1004231619                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *                 | *                | *                | *                 | *                | *                 | *               | *                    |
| 85,500.00                        | 11/28/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 01/01/2008       | 8.250            | 647.25            | *                | *                 | *               | 84,595.30            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action         | 08/01/2009       | 8.250            | 647.25            | 11/01/2035       | N/A               | N/A             | 82,940.54            |
| 1004233341                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action         | 08/01/2008       | 9.875            | 832.36            | 11/01/2035       | *                 | *               | 93,980.63            |
| 96,300.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 01/01/2009       | 7.250            | 724.13            | 11/01/2035       | *                 | *               | 102,623.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action         | 05/01/2009       | 7.250            | 724.13            | 11/01/2035       | N/A               | N/A             | 101,881.38           |
| 1004233421                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action         | 12/01/2008       | 8.850            | 396.93            | 12/01/2035       | *                 | *               | 48,838.80            |
| 50,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 01/01/2009       | 7.250            | 346.72            | 12/01/2035       | *                 | *               | 49,186.48            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action         | 09/01/2009       | 7.250            | 346.72            | 12/01/2035       | N/A               | N/A             | 48,833.26            |
| 1004235367                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action         | 11/01/2008       | 6.990            | 2,904.44          | 11/01/2035       | *                 | *               | 422,515.19           |
| 437,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | Loan Paid in Full | *                | 6.850            | 2,898.72          | 11/01/2035       | *                 | *               | 0.00                 |
|                                  |   |                                |  |                      | 1                                  | Current Values |                            | INACTIVE          |                  |                  |                   |                  |                   |                 |                      |
| 1004235973                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action         | 12/01/2008       | 8.000            | 785.44            | 11/01/2035       | *                 | *               | 103,854.83           |
| 108,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 04/01/2009       | 6.500            | 703.00            | 11/01/2035       | *                 | *               | 106,744.35           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action         | 04/01/2009       | 6.500            | 703.00            | 11/01/2035       | N/A               | N/A             | 106,241.07           |
| 1004235991                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action         | 10/01/2008       | 9.550            | 545.56            | 12/01/2035       | *                 | *               | 63,336.37            |
| 64,600.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 12/01/2008       | 7.250            | 453.25            | 12/01/2035       | *                 | *               | 64,363.49            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action         | 07/01/2009       | 7.250            | 453.25            | 12/01/2035       | N/A               | N/A             | 63,837.35            |
| 1004236035                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action         | 06/01/2008       | 8.050            | 1,798.90          | 12/01/2035       | *                 | *               | 237,776.19           |
| 244,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 11/01/2008       | 7.250            | 1,744.10          | 12/01/2035       | *                 | *               | 247,919.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action         | 08/01/2009       | 7.250            | 1,744.10          | 12/01/2035       | N/A               | N/A             | 245,641.36           |
| 1004236936                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action         | 01/01/2009       | 9.875            | 1,076.05          | 11/01/2035       | *                 | *               | 121,341.70           |
| 124,450.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 03/01/2009       | 6.500            | 818.07            | 11/01/2035       | *                 | *               | 124,216.31           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action         | 08/01/2009       | 6.500            | 818.07            | 11/01/2035       | N/A               | N/A             | 123,390.30           |
| 1004237515                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *                 | *                | *                | *                 | *                | *                 | *               | *                    |
| 292,000.00                       | 04/21/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 05/01/2008       | 6.750            | 1,980.45          | *                | *                 | *               | 296,777.97           |
| 1004237515                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure       | 08/01/2008       | 6.750            | 1,980.45          | 11/01/2035       | *                 | *               | 293,238.31           |
| 292,000.00                       | 06/01/2009                                | 17,149.73                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action         | 06/01/2009       | 5.750            | 1,712.14          | 11/01/2035       | *                 | 11/01/2035      | 313,073.83           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action         | 08/01/2009       | 5.750            | 1,712.14          | 11/01/2035       | N/A               | N/A             | 312,648.83           |
| 1004239693                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action         | 11/01/2008       | 6.250            | 474.35            | 12/01/2035       | *                 | *               | 74,241.43            |
| 77,040.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action         | 12/01/2008       | 6.250            | 514.08            | 12/01/2035       | *                 | *               | 80,363.85            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action         | 08/01/2009       | 6.250            | 514.08            | 12/01/2035       | N/A               | N/A             | 79,585.62            |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004240985                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.500            | 1,372.42          | 11/01/2035       | *                 | *               | 173,650.41           |
| 180,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,154.91          | 11/01/2035       | *                 | *               | 174,876.51           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,154.91          | 11/01/2035       | N/A               | N/A             | 173,633.67           |
| 1004253042                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 59,500.00                        | 03/26/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 8.450            | 487.14            | *                | *                 | *               | 62,398.86            |
| 1004253042                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.450            | 487.14            | 11/01/2035       | *                 | *               | 62,007.34            |
| 59,500.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 423.19            | 11/01/2035       | *                 | *               | 64,406.84            |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 423.19            | 11/01/2035       | N/A               | N/A             | 64,107.14            |
| 1004253088                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.900            | 2,569.39          | 12/01/2035       | *                 | *               | 314,587.32           |
| 325,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,064.65          | 12/01/2035       | *                 | *               | 314,226.68           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,064.65          | 12/01/2035       | N/A               | N/A             | 312,021.47           |
| 1004257093                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.125            | 1,238.67          | 12/01/2035       | *                 | *               | 148,792.44           |
| 153,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,014.93          | 12/01/2035       | *                 | *               | 154,465.93           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,014.93          | 12/01/2035       | N/A               | N/A             | 153,565.02           |
| 1004264833                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.000            | 551.00            | 11/01/2035       | *                 | *               | 66,841.47            |
| 69,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 489.26            | 11/01/2035       | *                 | *               | 74,376.29            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 489.26            | 11/01/2035       | N/A               | N/A             | 73,850.88            |
| 1004266449                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.490            | 1,615.89          | 11/01/2035       | *                 | *               | 188,154.85           |
| 193,800.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,290.48          | 11/01/2035       | *                 | *               | 196,176.46           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,290.48          | 11/01/2035       | N/A               | N/A             | 195,024.77           |
| 1004267288                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.490            | 1,131.43          | 11/01/2035       | *                 | *               | 159,919.64           |
| 159,920.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.990            | 1,119.71          | 11/01/2035       | *                 | *               | 162,603.45           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.990            | 1,119.71          | 11/01/2035       | N/A               | N/A             | 161,552.99           |
| 1004271683                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 124,000.00                       | 11/16/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 8.900            | 1,120.70          | *                | *                 | *               | 138,486.79           |
| 1004271683                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | Foreclosure | 02/01/2008       | 8.900            | 1,120.70          | 12/01/2035       | *                 | *               | 137,316.75           |
| 124,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 993.51            | 12/01/2035       | *                 | *               | 151,378.78           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 993.51            | 12/01/2035       | N/A               | N/A             | 150,323.33           |
| 1004272600                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | Bankruptcy  | 09/01/2008       | 10.125           | 1,390.11          | 11/01/2035       | *                 | *               | 153,555.10           |
| 157,500.00                       | 04/01/2009                                | 10,548.06                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | Bankruptcy  | 04/01/2009       | 5.500            | 982.88            | 11/01/2035       | *                 | *               | 164,581.53           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | Bankruptcy  | 08/01/2009       | 5.500            | 982.88            | 11/01/2035       | N/A               | N/A             | 163,661.03           |
| 1004274822                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.625            | 1,968.38          | 11/01/2035       | *                 | *               | 269,986.75           |
| 278,100.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 1,956.81          | 11/01/2035       | *                 | *               | 277,600.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 7.250            | 1,956.81          | 11/01/2035       | N/A               | N/A             | 275,315.26           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004275723                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 92,000.00                        | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 9.400            | 827.76            | *                | *                 | *               | 97,559.87            |
| 1004275723                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 9.400            | 827.76            | 11/01/2035       | *                 | *               | 97,037.37            |
| 92,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 665.02            | 11/01/2035       | *                 | *               | 100,858.59           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 665.02            | 11/01/2035       | N/A               | N/A             | 100,379.81           |
| 1004276544                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.990            | 2,337.08          | 11/01/2035       | *                 | *               | 351,000.00           |
| 351,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,951.89          | 11/01/2035       | *                 | *               | 360,348.32           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 6.500            | 1,951.89          | 11/01/2035       | N/A               | N/A             | 360,348.32           |
| 1004277464                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 8.250            | 1,930.76          | 12/01/2035       | *                 | *               | 250,190.62           |
| 257,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,738.01          | 12/01/2035       | *                 | *               | 264,817.78           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,738.01          | 12/01/2035       | N/A               | N/A             | 262,971.46           |
| 1004289344                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 05/01/2008       | 9.650            | 479.72            | 11/01/2035       | *                 | *               | 55,521.58            |
| 56,700.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 403.92            | 11/01/2035       | *                 | *               | 61,402.22            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 403.92            | 11/01/2035       | N/A               | N/A             | 60,613.88            |
| 1004290635                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.300            | 1,151.76          | 12/01/2035       | *                 | *               | 162,950.42           |
| 168,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 1,154.45          | 12/01/2035       | *                 | *               | 163,939.18           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,154.45          | 12/01/2035       | N/A               | N/A             | 162,542.74           |
| 1004291661                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 08/01/2008       | 7.100            | 1,342.79          | 11/01/2035       | *                 | *               | 226,799.30           |
| 226,950.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.100            | 1,648.53          | 11/01/2035       | *                 | *               | 237,421.24           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 7.100            | 1,648.53          | 11/01/2035       | N/A               | N/A             | 235,152.31           |
| 1004295934                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.925            | 2,931.99          | 11/01/2035       | *                 | *               | 358,480.59           |
| 366,850.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.425            | 2,931.50          | 11/01/2035       | *                 | *               | 373,677.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 8.425            | 2,931.50          | 11/01/2035       | N/A               | N/A             | 371,475.66           |
| 1004298753                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 292,500.00                       | 04/25/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 7.250            | 2,338.72          | *                | *                 | *               | 334,064.19           |
| 1004298753                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 10/01/2008       | 7.250            | 2,338.72          | 11/01/2035       | *                 | *               | 330,088.83           |
| 292,500.00                       | 06/01/2009                                | 21,708.12                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 4.875            | 1,172.81          | 11/01/2045       | 114,679.00        | 11/01/2035      | 354,280.36           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 4.875            | 1,172.81          | 11/01/2045       | 114,679.00        | 11/01/2035      | 353,880.69           |
| 1004298762                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.750            | 1,030.28          | 11/01/2035       | *                 | *               | 127,774.63           |
| 132,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 788.67            | 11/01/2035       | *                 | *               | 132,227.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 788.67            | 11/01/2035       | N/A               | N/A             | 131,786.95           |
| 1004304121                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.700            | 1,182.15          | 12/01/2035       | *                 | *               | 177,122.86           |
| 183,200.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.700            | 1,197.04          | 12/01/2035       | *                 | *               | 179,292.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.700            | 1,197.04          | 12/01/2035       | N/A               | N/A             | 177,488.42           |
| 1004316038                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 8.600            | 1,086.42          | 12/01/2035       | *                 | *               | 136,601.38           |
| 140,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 934.33            | 12/01/2035       | *                 | *               | 141,498.36           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 934.33            | 12/01/2035       | N/A               | N/A             | 140,476.80           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004316715                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 9.600            | 476.97            | 12/01/2035       | *                 | *               | 55,001.75            |
| 56,250.00                        | 05/01/2009                                | 1,307.51                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 367.68            | 12/01/2035       | *                 | *               | 55,762.75            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 367.68            | 12/01/2035       | N/A               | N/A             | 55,564.79            |
| 1004316760                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.000            | 1,105.79          | 11/01/2035       | *                 | *               | 145,950.19           |
| 152,100.00                       | 05/01/2009                                | 1,948.63                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 976.91            | 11/01/2035       | *                 | *               | 147,987.40           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 976.91            | 11/01/2035       | N/A               | N/A             | 147,458.61           |
| 1004317974                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.025            | 1,244.38          | 11/01/2035       | *                 | *               | 164,317.72           |
| 170,800.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,140.12          | 11/01/2035       | *                 | *               | 173,319.08           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,140.12          | 11/01/2035       | N/A               | N/A             | 172,094.74           |
| 1004322021                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | Foreclosure | 02/01/2008       | 8.650            | 1,528.12          | 11/01/2035       | *                 | *               | 191,007.78           |
| 197,600.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 1,257.10          | 11/01/2035       | *                 | *               | 210,649.10           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 17                         | No Action   | 02/01/2008       | 7.625            | 1,396.08          | 11/01/2035       | N/A               | N/A             | 189,833.75           |
| 1004323039                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 400,000.00                       | 01/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2008       | 7.000            | 3,175.25          | *                | *                 | *               | 466,314.58           |
| 1004323039                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.000            | 3,175.25          | 12/01/2035       | *                 | *               | 461,355.19           |
| 400,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 2,860.90          | 12/01/2035       | *                 | *               | 479,919.31           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,860.90          | 12/01/2035       | N/A               | N/A             | 478,329.89           |
| 1004328276                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 13                         | Foreclosure | 10/01/2007       | 9.550            | 1,106.98          | 11/01/2035       | *                 | *               | 128,347.24           |
| 132,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 859.75            | 11/01/2035       | *                 | *               | 144,144.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 859.75            | 11/01/2035       | N/A               | N/A             | 143,664.48           |
| 1004328800                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 12                         | Foreclosure | 03/01/2008       | 8.250            | 2,748.54          | 11/01/2035       | *                 | *               | 354,848.07           |
| 369,000.00                       | 05/01/2009                                | 39,118.32                      | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 5.000            | 1,981.32          | 11/01/2035       | *                 | 11/01/2035      | 398,563.27           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 1,981.32          | 11/01/2035       | N/A               | N/A             | 397,508.54           |
| 1004333019                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 134,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 5.500            | 835.42            | *                | *                 | *               | 141,224.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 835.42            | 11/01/2035       | N/A               | N/A             | 139,107.28           |
| 1004334170                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.250            | 1,472.37          | 11/01/2035       | *                 | *               | 214,126.90           |
| 214,400.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.750            | 1,453.70          | 11/01/2035       | *                 | *               | 215,979.02           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.750            | 1,453.70          | 11/01/2035       | N/A               | N/A             | 214,278.82           |
| 1004336221                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 6.700            | 1,633.13          | 12/01/2035       | *                 | *               | 292,134.57           |
| 292,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.700            | 1,963.48          | 12/01/2035       | *                 | *               | 293,444.42           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.700            | 1,963.48          | 12/01/2035       | N/A               | N/A             | 291,130.37           |
| 1004337881                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 7.475            | 993.24            | 12/01/2035       | *                 | *               | 137,490.92           |
| 142,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.250            | 975.45            | 12/01/2035       | *                 | *               | 138,373.88           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 975.45            | 12/01/2035       | N/A               | N/A             | 137,448.60           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                            |                            |                        |                          |                  |                      |                          |                   |                 |                          |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------------------|----------------------------|------------------------|--------------------------|------------------|----------------------|--------------------------|-------------------|-----------------|--------------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                            | No of<br>Months<br>Delinq. | Loan Status            | Next Due<br>Date         | Interest<br>Rate | Payment<br>Amount    | Maturity<br>Date         | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance     |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                            |                            |                        |                          |                  |                      |                          |                   |                 |                          |
| 1004343133                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 118,800.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>3                     | No Action<br>No Action | 10/01/2008<br>04/01/2009 | 7.250<br>7.250   | 922.12<br>922.12     | *<br>12/01/2035          | *<br>N/A          | *<br>N/A        | 131,206.01<br>129,876.07 |
| 1004344178                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod                    | 10                         | Foreclosure            | 02/01/2008               | 9.400            | 1,125.63             | 11/01/2035               | *                 | *               | 132,048.55               |
| 136,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>5                     | No Action<br>No Action | 02/01/2009<br>02/01/2009 | 6.500<br>6.500   | 1,039.85<br>1,039.85 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 158,075.70<br>156,959.03 |
| 1004352890                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 11/01/2008               | 6.200            | 1,249.44             | 12/01/2035               | *                 | *               | 196,523.18               |
| 204,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>(1)                   | No Action<br>No Action | 12/01/2008<br>09/01/2009 | 6.200<br>6.200   | 1,249.44<br>1,249.44 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 196,289.11<br>194,372.47 |
| 1004354503                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 11/01/2008               | 5.950            | 1,521.86             | 11/01/2035               | *                 | *               | 245,116.16               |
| 255,200.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action | 01/01/2009<br>08/01/2009 | 5.950<br>5.950   | 1,531.30<br>1,531.30 | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 246,325.02<br>243,763.87 |
| 1004354576                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 11/01/2008               | 7.275            | 642.85               | 11/01/2035               | *                 | *               | 90,857.52                |
| 94,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | (1)<br>0                   | No Action<br>No Action | 02/01/2009<br>08/01/2009 | 7.000<br>7.000   | 640.97<br>640.97     | 11/01/2035<br>11/01/2035 | *<br>N/A          | *<br>N/A        | 93,091.31<br>92,393.63   |
| 1004358162                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 2                          | No Action              | 11/01/2008               | 9.125            | 935.17               | 12/01/2035               | *                 | *               | 112,254.26               |
| 116,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 04/01/2009<br>08/01/2009 | 6.500<br>6.500   | 702.47<br>702.47     | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 117,646.04<br>117,383.03 |
| 1004359474                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 11/01/2008               | 7.000            | 1,732.50             | 11/01/2035               | *                 | *               | 297,000.00               |
| 297,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | (1)<br>(1)                 | No Action<br>No Action | 01/01/2009<br>09/01/2009 | 6.500<br>5.000   | 1,958.36<br>1,512.64 | 11/01/2035<br>11/01/2045 | *<br>N/A          | *<br>N/A        | 298,392.27<br>303,545.13 |
| 1004368810                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 01/01/2009               | 9.375            | 1,232.33             | 12/01/2035               | *                 | *               | 144,864.85               |
| 148,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 03/01/2009<br>08/01/2009 | 6.500<br>6.500   | 1,004.92<br>1,004.92 | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 152,766.03<br>151,869.18 |
| 1004370451                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod                    | 0                          | No Action              | 11/01/2008               | 8.750            | 755.24               | 12/01/2035               | *                 | *               | 93,805.56                |
| 96,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 01/01/2009<br>08/01/2009 | 8.350<br>8.350   | 752.70<br>752.70     | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 96,732.30<br>96,163.30   |
| 1004372716                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod                    | 1                          | No Action              | 08/01/2008               | 10.450           | 455.96               | 12/01/2035               | *                 | *               | 49,258.32                |
| 50,050.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>2                     | No Action<br>No Action | 11/01/2008<br>05/01/2009 | 7.250<br>7.250   | 419.38<br>419.38     | 12/01/2035<br>12/01/2035 | *<br>N/A          | *<br>N/A        | 59,613.78<br>59,191.71   |
| 1004372967                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 89,250.00                        | 03/11/2008                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 04/01/2008<br>08/01/2009 | 8.900<br>6.500   | 808.81<br>725.89     | *<br>12/01/2035          | *<br>N/A          | *<br>N/A        | 99,672.12<br>109,700.35  |
| 1004373190                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod                    | *                          | *                      | *                        | *                | *                    | *                        | *                 | *               | *                        |
| 215,050.00                       | 02/29/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod<br>Current Values | 0<br>0                     | No Action<br>No Action | 03/01/2008<br>08/01/2009 | 6.725<br>6.725   | 1,434.75<br>1,434.75 | *<br>11/01/2035          | *<br>N/A          | *<br>N/A        | 215,975.05<br>211,984.52 |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004374313                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.990            | 533.12            | 12/01/2035       | *                 | *               | 60,054.18            |
| 60,800.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.250            | 469.37            | 12/01/2035       | *                 | *               | 66,585.99            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 469.37            | 12/01/2035       | N/A               | N/A             | 66,107.84            |
| 1004376589                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 7.250            | 3,637.69          | 12/01/2035       | *                 | *               | 602,099.64           |
| 602,100.00                       | 05/01/2009                                | 14,484.04                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | Bankruptcy  | 05/01/2009       | 6.500            | 3,325.01          | 12/01/2035       | *                 | *               | 613,848.61           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | Bankruptcy  | 05/01/2009       | 6.500            | 3,325.01          | 12/01/2035       | N/A               | N/A             | 613,848.61           |
| 1004376856                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 08/01/2008       | 8.450            | 928.76            | 12/01/2035       | *                 | *               | 131,895.50           |
| 132,000.00                       | 06/01/2009                                | 8,964.80                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 674.97            | 12/01/2035       | *                 | *               | 140,863.27           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 674.97            | 12/01/2035       | N/A               | N/A             | 140,863.27           |
| 1004377515                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.150            | 867.54            | 11/01/2035       | *                 | *               | 145,599.66           |
| 145,600.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.150            | 1,051.46          | 11/01/2035       | *                 | *               | 150,525.45           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.150            | 1,051.46          | 11/01/2035       | N/A               | N/A             | 149,304.63           |
| 1004378195                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 8.050            | 2,665.58          | 11/01/2035       | *                 | *               | 397,354.07           |
| 398,000.00                       | 05/01/2009                                | 13,327.90                      | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 5.500            | 2,174.37          | 11/01/2035       | *                 | 11/01/2035      | 410,328.38           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 2,174.37          | 11/01/2035       | N/A               | N/A             | 409,442.60           |
| 1004385668                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.450            | 786.25            | 12/01/2035       | *                 | *               | 108,307.37           |
| 113,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 01/01/2009       | 7.250            | 767.47            | 12/01/2035       | *                 | *               | 108,985.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 767.47            | 12/01/2035       | N/A               | N/A             | 108,074.76           |
| 1004386195                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 8.850            | 539.83            | 12/01/2035       | *                 | *               | 66,426.01            |
| 68,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 540.25            | 12/01/2035       | *                 | *               | 76,640.77            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 540.25            | 12/01/2035       | N/A               | N/A             | 76,090.40            |
| 1004386578                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 301,000.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 6.250            | 1,941.35          | *                | *                 | *               | 304,556.57           |
| 1004386578                       | 06/24/2009                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 06/01/2009       | 6.250            | 1,941.35          | 12/01/2035       | *                 | *               | 307,487.34           |
| 301,000.00                       | 06/01/2009                                | 4,724.96                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 4.875            | 1,502.61          | 12/01/2045       | *                 | 12/01/2035      | 307,233.90           |
| 1004386578                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 06/01/2009       | 4.875            | 1,502.61          | 12/01/2045       | *                 | *               | 307,233.90           |
| 301,000.00                       | 07/01/2009                                | 7,869.56                       | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2009       | 4.875            | 1,517.45          | 12/01/2045       | *                 | 12/01/2035      | 310,010.49           |
|                                  |   |                                |  |                      | 3                                  | Current Values | 0                          | No Action   | 08/01/2009       | 4.875            | 1,517.45          | 12/01/2045       | N/A               | N/A             | 309,752.46           |
| 1004390135                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.850            | 635.09            | 12/01/2035       | *                 | *               | 78,033.54            |
| 80,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.450            | 634.22            | 12/01/2035       | *                 | *               | 80,793.76            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 8.450            | 634.22            | 12/01/2035       | N/A               | N/A             | 80,294.96            |
| 1004390910                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.490            | 3,459.77          | 12/01/2035       | *                 | *               | 438,852.81           |
| 460,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,914.55          | 12/01/2035       | *                 | *               | 443,576.98           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,914.55          | 12/01/2035       | N/A               | N/A             | 440,441.20           |
| 1004391250                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 11/01/2008       | 6.100            | 864.17            | 11/01/2035       | *                 | *               | 170,000.00           |
| 170,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.100            | 1,070.12          | 11/01/2035       | *                 | *               | 169,794.05           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.100            | 1,070.12          | 11/01/2035       | N/A               | N/A             | 167,892.72           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004399074                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 119,000.00                       | 04/17/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 7.175            | 854.44            | *                | *                 | *               | 123,037.75           |
| 1004399074                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.175            | 854.44            | 12/01/2035       | *                 | *               | 122,191.25           |
| 119,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 752.73            | 12/01/2035       | *                 | *               | 126,271.22           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 752.73            | 12/01/2035       | N/A               | N/A             | 125,853.04           |
| 1004399092                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.125            | 441.92            | 12/01/2035       | *                 | *               | 53,083.54            |
| 54,400.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.250            | 389.54            | 12/01/2035       | *                 | *               | 55,205.81            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 389.54            | 12/01/2035       | N/A               | N/A             | 54,864.67            |
| 1004409349                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.450            | 1,804.77          | 11/01/2035       | *                 | *               | 250,832.35           |
| 262,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,535.07          | 11/01/2035       | *                 | *               | 257,086.37           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,535.07          | 11/01/2035       | N/A               | N/A             | 256,511.64           |
| 1004412433                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.075            | 897.89            | 12/01/2035       | *                 | *               | 118,342.98           |
| 121,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.860            | 896.26            | 12/01/2035       | *                 | *               | 120,166.40           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.860            | 896.26            | 12/01/2035       | N/A               | N/A             | 119,385.21           |
| 1004413423                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 10.125           | 596.49            | 11/01/2035       | *                 | *               | 66,009.38            |
| 67,500.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.825            | 478.93            | 11/01/2035       | *                 | *               | 70,647.13            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.825            | 478.93            | 11/01/2035       | N/A               | N/A             | 70,097.98            |
| 1004415216                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.125            | 869.92            | 12/01/2035       | *                 | *               | 114,400.00           |
| 114,400.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 645.42            | 12/01/2035       | *                 | *               | 119,154.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 645.42            | 12/01/2035       | N/A               | N/A             | 119,154.72           |
| 1004415591                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 130,000.00                       | 03/28/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2008       | 7.750            | 976.71            | *                | *                 | *               | 133,319.08           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | Foreclosure | 04/01/2009       | 7.750            | 976.71            | 12/01/2035       | N/A               | N/A             | 131,375.60           |
| 1004417063                       | 08/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 149,600.00                       | 08/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 08/01/2008       | 7.250            | 1,053.52          | *                | *                 | *               | 150,049.82           |
| 1004417063                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 7.250            | 1,053.52          | 11/01/2035       | *                 | *               | 149,154.58           |
| 149,600.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 908.57            | 11/01/2035       | *                 | *               | 152,078.40           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 908.57            | 11/01/2035       | N/A               | N/A             | 151,736.39           |
| 1004418570                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.000            | 1,200.87          | 11/01/2035       | *                 | *               | 174,519.89           |
| 180,500.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.000            | 1,200.38          | 11/01/2035       | *                 | *               | 174,337.54           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.000            | 1,200.38          | 11/01/2035       | N/A               | N/A             | 172,816.11           |
| 1004423831                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.750            | 1,345.73          | 12/01/2035       | *                 | *               | 153,494.37           |
| 157,050.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 1,056.23          | 12/01/2035       | *                 | *               | 160,751.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,056.23          | 12/01/2035       | N/A               | N/A             | 159,813.94           |
| 1004426464                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.850            | 396.93            | 12/01/2035       | *                 | *               | 48,714.44            |
| 50,000.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.000            | 309.13            | 12/01/2035       | *                 | *               | 49,479.51            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.000            | 309.13            | 12/01/2035       | N/A               | N/A             | 49,167.75            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004427579                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.225            | 3,371.37          | 12/01/2035       | *                 | *               | 528,967.57           |
| 549,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.145            | 3,371.32          | 12/01/2035       | *                 | *               | 532,536.61           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.145            | 3,371.32          | 12/01/2035       | N/A               | N/A             | 527,956.70           |
| 1004428836                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 13                         | Foreclosure | 10/01/2007       | 10.125           | 1,254.04          | 11/01/2035       | *                 | *               | 138,776.08           |
| 141,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,069.08          | 11/01/2035       | *                 | *               | 162,707.10           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,069.08          | 11/01/2035       | N/A               | N/A             | 161,565.23           |
| 1004429005                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.050            | 1,659.17          | 11/01/2035       | *                 | *               | 219,999.89           |
| 220,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,244.36          | 11/01/2035       | *                 | *               | 229,728.52           |
|                                  |   |                                |  |                      |                                    | Current Values | 10                         | Foreclosure | 09/01/2008       | 7.625            | 1,397.92          | 11/01/2035       | N/A               | N/A             | 219,999.89           |
| 1004431172                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 7.900            | 887.43            | 12/01/2035       | *                 | *               | 134,799.64           |
| 134,800.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 753.33            | 12/01/2035       | *                 | *               | 139,075.88           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 753.33            | 12/01/2035       | N/A               | N/A             | 139,075.88           |
| 1004431813                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 10.125           | 588.88            | 11/01/2035       | *                 | *               | 65,048.57            |
| 66,750.00                        | 05/01/2009                                | 1,647.54                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 440.29            | 11/01/2035       | *                 | *               | 66,696.59            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 440.29            | 11/01/2035       | N/A               | N/A             | 66,458.25            |
| 1004437924                       | 12/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 127,000.00                       | 11/07/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2007       | 8.325            | 987.27            | *                | *                 | *               | 128,267.15           |
| 1004437924                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.325            | 987.27            | 11/01/2035       | *                 | *               | 126,223.98           |
| 127,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 868.79            | 11/01/2035       | *                 | *               | 132,156.69           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 868.79            | 11/01/2035       | N/A               | N/A             | 131,175.16           |
| 1004438488                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 19                         | Foreclosure | 05/01/2007       | 9.375            | 2,824.56          | 12/01/2035       | *                 | *               | 332,267.53           |
| 341,525.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,415.34          | 12/01/2035       | *                 | *               | 404,956.53           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 2,415.34          | 12/01/2035       | N/A               | N/A             | 403,835.31           |
| 1004439209                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.100            | 994.44            | 11/01/2035       | *                 | *               | 157,781.11           |
| 164,100.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.100            | 1,010.95          | 11/01/2035       | *                 | *               | 160,209.74           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.100            | 1,010.95          | 11/01/2035       | N/A               | N/A             | 158,609.08           |
| 1004440796                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | (1)                        | No Action   | 12/01/2008       | 9.250            | 1,641.24          | 12/01/2035       | *                 | *               | 195,362.82           |
| 199,500.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 03/01/2009       | 9.050            | 1,640.01          | 12/01/2035       | *                 | *               | 198,132.89           |
|                                  |   |                                |  |                      |                                    | Current Values | (2)                        | No Action   | 10/01/2009       | 9.050            | 1,640.01          | 12/01/2035       | N/A               | N/A             | 197,064.42           |
| 1004442268                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 242,400.00                       | 04/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 8.250            | 2,042.02          | *                | *                 | *               | 266,268.13           |
| 1004442268                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | Foreclosure | 07/01/2008       | 8.250            | 2,042.02          | 12/01/2035       | *                 | *               | 264,757.26           |
| 242,400.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,841.32          | 12/01/2035       | *                 | *               | 280,558.20           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 1,841.32          | 12/01/2035       | N/A               | N/A             | 278,602.10           |
| 1004446193                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 132,000.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2008       | 7.350            | 928.71            | *                | *                 | *               | 131,412.32           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.350            | 928.71            | 12/01/2035       | N/A               | N/A             | 129,608.25           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 100447263                        | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.250            | 834.23            | 12/01/2035       | *                 | *               | 107,887.31           |
| 112,000.00                       | 04/01/2009                                | 742.36                         | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 715.19            | 12/01/2035       | *                 | *               | 108,595.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 715.19            | 12/01/2035       | N/A               | N/A             | 108,003.75           |
| 1004448075                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | No Action   | 04/01/2008       | 9.050            | 740.59            | 11/01/2035       | *                 | *               | 89,394.89            |
| 92,392.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 583.41            | 11/01/2035       | *                 | *               | 97,705.62            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 583.41            | 11/01/2035       | N/A               | N/A             | 97,542.23            |
| 1004459669                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.625            | 777.75            | 11/01/2035       | *                 | *               | 122,400.00           |
| 122,400.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 01/01/2009       | 7.250            | 872.80            | 11/01/2035       | *                 | *               | 123,818.55           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 872.80            | 11/01/2035       | N/A               | N/A             | 122,799.37           |
| 1004464500                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 1,523.81          | 12/01/2035       | *                 | *               | 182,911.65           |
| 189,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,240.20          | 12/01/2035       | *                 | *               | 188,532.37           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 1,240.20          | 12/01/2035       | N/A               | N/A             | 187,649.30           |
| 1004469621                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 10.225           | 746.56            | 11/01/2035       | *                 | *               | 81,913.13            |
| 84,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 553.23            | 11/01/2035       | *                 | *               | 84,100.95            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 553.23            | 11/01/2035       | N/A               | N/A             | 83,506.86            |
| 1004470441                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 10                         | No Action   | 01/01/2008       | 8.300            | 3,321.06          | 12/01/2035       | *                 | *               | 428,465.15           |
| 440,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 2,845.41          | 12/01/2035       | *                 | *               | 477,321.69           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 2,845.41          | 12/01/2035       | N/A               | N/A             | 475,740.92           |
| 1004471896                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 327,250.00                       | 02/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 9.050            | 2,784.80          | *                | *                 | *               | 339,003.77           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 9.050            | 2,784.80          | 12/01/2035       | N/A               | N/A             | 334,622.98           |
| 1004473420                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 8.550            | 955.92            | 12/01/2035       | *                 | *               | 120,812.25           |
| 123,750.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 8.030            | 954.90            | 12/01/2035       | *                 | *               | 126,142.48           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 2                          | No Action   | 05/01/2009       | 8.030            | 954.90            | 12/01/2035       | N/A               | N/A             | 125,351.16           |
| 1004474839                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 03/01/2008       | 7.800            | 1,846.47          | 12/01/2035       | *                 | *               | 249,705.28           |
| 256,500.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 1,873.48          | 12/01/2035       | *                 | *               | 266,310.26           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 7.250            | 1,873.48          | 12/01/2035       | N/A               | N/A             | 263,871.21           |
| 1004480449                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 08/01/2008       | 6.550            | 934.30            | 12/01/2035       | *                 | *               | 142,021.36           |
| 147,050.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2008       | 6.000            | 903.20            | 12/01/2035       | *                 | *               | 144,925.07           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.000            | 903.20            | 12/01/2035       | N/A               | N/A             | 143,285.39           |
| 1004480902                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.250            | 771.26            | 12/01/2035       | *                 | *               | 91,590.43            |
| 93,750.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 632.43            | 12/01/2035       | *                 | *               | 96,178.87            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 632.43            | 12/01/2035       | N/A               | N/A             | 95,500.99            |
| 1004481858                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.400            | 2,056.37          | 12/01/2035       | *                 | *               | 287,966.76           |
| 297,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.750            | 1,947.80          | 11/01/2035       | *                 | *               | 289,706.71           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.750            | 1,947.80          | 11/01/2035       | N/A               | N/A             | 287,109.59           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004493462                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.500            | 3,014.96          | 12/01/2035       | *                 | *               | 460,431.05           |
| 477,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 03/01/2009       | 6.180            | 3,013.20          | 12/01/2035       | *                 | *               | 472,551.47           |
|                                  |   |                                |  |                      |                                    | Current Values | (2)                        | No Action   | 10/01/2009       | 6.180            | 3,013.20          | 12/01/2035       | N/A               | N/A             | 454,969.15           |
| 1004496272                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 9.125            | 2,315.29          | 12/01/2035       | *                 | *               | 277,918.58           |
| 284,750.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 1,899.75          | 12/01/2035       | *                 | *               | 288,796.56           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,899.75          | 12/01/2035       | N/A               | N/A             | 287,443.87           |
| 1004504138                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.375            | 663.22            | 12/01/2035       | *                 | *               | 77,963.33            |
| 80,100.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 512.27            | 12/01/2035       | *                 | *               | 77,873.36            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 512.27            | 12/01/2035       | N/A               | N/A             | 77,416.15            |
| 1004504986                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 2,908.59          | 12/01/2035       | *                 | *               | 382,499.73           |
| 382,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,133.68          | 12/01/2035       | *                 | *               | 393,910.97           |
|                                  |   |                                |  |                      |                                    | Current Values | 7                          | No Action   | 12/01/2008       | 8.425            | 2,685.47          | 12/01/2035       | N/A               | N/A             | 382,499.73           |
| 1004505173                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 141,100.00                       | 10/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 11/01/2008       | 7.250            | 1,160.56          | *                | *                 | *               | 164,969.80           |
|                                  |   |                                |  |                      |                                    | Current Values | 8                          | No Action   | 11/01/2008       | 7.250            | 1,160.56          | 11/01/2035       | N/A               | N/A             | 163,285.84           |
| 1004506074                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 109,444.00                       | 06/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 06/01/2008       | 8.050            | 848.50            | *                | *                 | *               | 112,464.23           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 8.050            | 848.50            | 11/01/2035       | N/A               | N/A             | 111,088.51           |
| 1004506458                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.900            | 708.64            | 11/01/2035       | *                 | *               | 94,241.58            |
| 97,500.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 6.000            | 613.25            | 11/01/2035       | *                 | *               | 98,157.29            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 613.25            | 11/01/2035       | N/A               | N/A             | 96,961.73            |
| 1004508161                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 09/01/2008       | 8.575            | 542.94            | 12/01/2035       | *                 | *               | 68,461.57            |
| 70,125.00                        | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 11/01/2008       | 7.250            | 504.54            | 12/01/2035       | *                 | *               | 71,717.78            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 504.54            | 12/01/2035       | N/A               | N/A             | 70,941.56            |
| 1004508991                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.375            | 1,234.68          | 12/01/2035       | *                 | *               | 144,939.59           |
| 148,750.00                       | 05/01/2009                                | 2,398.89                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 971.68            | 12/01/2035       | *                 | *               | 147,368.29           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 971.68            | 12/01/2035       | N/A               | N/A             | 146,845.16           |
| 1004509623                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 9                          | No Action   | 02/01/2008       | 9.600            | 1,786.00          | 12/01/2035       | *                 | *               | 223,048.72           |
| 223,250.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,324.50          | 12/01/2035       | *                 | *               | 244,523.11           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,324.50          | 12/01/2035       | N/A               | N/A             | 244,523.11           |
| 1004510318                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 86,000.00                        | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2007       | 8.650            | 723.89            | *                | *                 | *               | 91,498.15            |
| 1004510318                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 86,000.00                        | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 09/01/2008       | 6.750            | 633.47            | *                | *                 | *               | 94,627.60            |
| 1004510318                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 6.750            | 633.47            | 12/01/2035       | *                 | *               | 94,115.92            |
| 86,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 3                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 576.16            | 12/01/2035       | *                 | *               | 96,492.53            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 576.16            | 12/01/2035       | N/A               | N/A             | 96,256.11            |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004511102                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | Foreclosure | 04/01/2008       | 8.600            | 831.34            | 11/01/2035       | *                 | *               | 104,363.84           |
| 108,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | Bankruptcy  | 03/01/2009       | 6.500            | 680.46            | 11/01/2035       | *                 | *               | 114,022.96           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 680.46            | 11/01/2035       | N/A               | N/A             | 113,705.35           |
| 1004511834                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 07/01/2008       | 10.500           | 581.16            | 12/01/2035       | *                 | *               | 62,560.45            |
| 64,000.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 451.19            | 12/01/2035       | *                 | *               | 68,588.65            |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 451.19            | 12/01/2035       | N/A               | N/A             | 68,185.97            |
| 1004511861                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | No Action   | 04/01/2008       | 7.800            | 1,483.66          | 12/01/2035       | *                 | *               | 200,280.04           |
| 206,100.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,314.11          | 12/01/2035       | *                 | *               | 220,442.47           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 1,314.11          | 12/01/2035       | N/A               | N/A             | 219,712.36           |
| 1004512236                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 8.400            | 394.64            | 12/01/2035       | *                 | *               | 50,553.43            |
| 51,800.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 348.24            | 12/01/2035       | *                 | *               | 53,060.26            |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 348.24            | 12/01/2035       | N/A               | N/A             | 52,752.80            |
| 1004513725                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 11.075           | 1,112.48          | 11/01/2035       | *                 | *               | 114,281.30           |
| 116,175.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 760.12            | 11/01/2035       | *                 | *               | 115,146.73           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 760.12            | 11/01/2035       | N/A               | N/A             | 114,317.11           |
| 1004514421                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.125            | 891.36            | 12/01/2035       | *                 | *               | 107,072.26           |
| 110,500.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 729.65            | 12/01/2035       | *                 | *               | 111,048.24           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 729.65            | 12/01/2035       | N/A               | N/A             | 110,400.57           |
| 1004514813                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.550            | 1,219.79          | 12/01/2035       | *                 | *               | 168,463.29           |
| 173,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,033.08          | 12/01/2035       | *                 | *               | 173,112.36           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,033.08          | 12/01/2035       | N/A               | N/A             | 172,532.23           |
| 1004515714                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 5                          | No Action   | 06/01/2008       | 7.575            | 718.45            | 12/01/2035       | *                 | *               | 98,945.22            |
| 102,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 635.17            | 12/01/2035       | *                 | *               | 106,550.67           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 635.17            | 12/01/2035       | N/A               | N/A             | 106,197.80           |
| 1004521823                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.500            | 2,367.93          | 12/01/2035       | *                 | *               | 299,854.22           |
| 310,500.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,018.86          | 12/01/2035       | *                 | *               | 306,546.21           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 2,018.86          | 12/01/2035       | N/A               | N/A             | 305,100.92           |
| 1004524964                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 8.850            | 692.25            | 12/01/2035       | *                 | *               | 85,098.16            |
| 87,200.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.850            | 689.19            | 12/01/2035       | *                 | *               | 92,510.35            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 7.850            | 689.19            | 12/01/2035       | N/A               | N/A             | 91,806.56            |
| 1004535612                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 08/01/2008       | 9.300            | 597.01            | 12/01/2035       | *                 | *               | 70,766.00            |
| 72,250.00                        | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 516.32            | 12/01/2035       | *                 | *               | 73,319.51            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.250            | 516.32            | 12/01/2035       | N/A               | N/A             | 72,720.15            |
| 1004535845                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.375            | 828.64            | 12/01/2035       | *                 | *               | 97,409.55            |
| 100,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 06/01/2009       | 6.500            | 676.06            | 12/01/2035       | *                 | *               | 102,551.23           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 676.06            | 12/01/2035       | N/A               | N/A             | 102,065.01           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004539477                       | 06/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 51,300.00                        | 06/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 06/01/2008       | 7.990            | 422.29            | *                | *                 | *               | 56,323.31            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.990            | 422.29            | 12/01/2035       | N/A               | N/A             | 55,526.77            |
| 1004540722                       | 10/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 56,000.00                        | 10/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 10/01/2008       | 7.250            | 394.94            | *                | *                 | *               | 56,193.91            |
|                                  |   |                                |  |                      | 1                                  | Current Values | (1)                        | No Action   | 09/01/2009       | 7.250            | 394.94            | 12/01/2035       | N/A               | N/A             | 55,529.17            |
| 1004549509                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.250            | 1,364.35          | 11/01/2035       | *                 | *               | 193,534.14           |
| 200,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.930            | 1,363.36          | 11/01/2035       | *                 | *               | 199,325.72           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 4                          | No Action   | 03/01/2009       | 6.930            | 1,363.36          | 11/01/2035       | N/A               | N/A             | 197,813.96           |
| 1004549643                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.625            | 831.28            | 12/01/2035       | *                 | *               | 104,130.66           |
| 107,100.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 695.38            | 12/01/2035       | *                 | *               | 105,587.60           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 695.38            | 12/01/2035       | N/A               | N/A             | 105,089.78           |
| 1004551309                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 19                         | Foreclosure | 05/01/2007       | 9.250            | 574.52            | 12/01/2035       | *                 | *               | 68,291.29            |
| 70,125.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 490.46            | 12/01/2035       | *                 | *               | 82,229.50            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 490.46            | 12/01/2035       | N/A               | N/A             | 82,001.80            |
| 1004552558                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 09/01/2008       | 8.750            | 823.62            | 12/01/2035       | *                 | *               | 102,144.11           |
| 105,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 690.26            | 12/01/2035       | *                 | *               | 105,052.00           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 690.26            | 12/01/2035       | N/A               | N/A             | 104,314.70           |
| 1004552745                       | 01/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 152,910.00                       | 12/26/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2008       | 9.300            | 1,365.71          | *                | *                 | *               | 162,949.88           |
| 1004552745                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 07/01/2008       | 9.300            | 1,365.71          | 12/01/2035       | *                 | *               | 161,472.34           |
| 152,910.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.250            | 1,215.57          | 12/01/2035       | *                 | *               | 172,445.29           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 4                          | No Action   | 03/01/2009       | 7.250            | 1,215.57          | 12/01/2035       | N/A               | N/A             | 171,207.04           |
| 1004554627                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 8.630            | 1,194.84          | 12/01/2035       | *                 | *               | 149,607.75           |
| 155,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,006.81          | 12/01/2035       | *                 | *               | 151,730.56           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,006.81          | 12/01/2035       | N/A               | N/A             | 150,984.77           |
| 1004555831                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.000            | 1,934.87          | 11/01/2035       | *                 | *               | 256,293.20           |
| 266,050.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 6.500            | 1,694.76          | 11/01/2035       | *                 | *               | 257,932.05           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,694.76          | 11/01/2035       | N/A               | N/A             | 255,814.49           |
| 1004556091                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 9.375            | 3,154.95          | 12/01/2035       | *                 | *               | 370,877.10           |
| 380,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,538.75          | 12/01/2035       | *                 | *               | 385,936.06           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 2,538.75          | 12/01/2035       | N/A               | N/A             | 384,128.39           |
| 1004556689                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 09/01/2008       | 8.900            | 1,898.67          | 12/01/2035       | *                 | *               | 255,896.23           |
| 256,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 1,840.99          | 12/01/2035       | *                 | *               | 261,431.43           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,840.99          | 12/01/2035       | N/A               | N/A             | 259,246.26           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004558197                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.000            | 1,023.36          | 11/01/2035       | *                 | *               | 135,313.85           |
| 140,720.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 910.57            | 11/01/2035       | *                 | *               | 138,101.01           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 910.57            | 11/01/2035       | N/A               | N/A             | 137,445.62           |
| 1004561771                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 7.750            | 1,036.32          | 12/01/2035       | *                 | *               | 140,271.94           |
| 146,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.250            | 930.67            | 12/01/2035       | *                 | *               | 144,966.87           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 930.67            | 12/01/2035       | N/A               | N/A             | 144,079.51           |
| 1004562002                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 305,100.00                       | 04/21/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2008       | 7.250            | 2,458.78          | *                | *                 | *               | 351,548.79           |
|                                  |   |                                |  |                      |                                    | Current Values | 6                          | No Action   | 01/01/2009       | 7.250            | 2,458.78          | 12/01/2035       | N/A               | N/A             | 346,308.11           |
| 1004562235                       | 02/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 310,000.00                       | 01/29/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2008       | 6.500            | 2,070.19          | *                | *                 | *               | 319,282.89           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,070.19          | 12/01/2035       | N/A               | N/A             | 312,858.85           |
| 1004563341                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 8.300            | 847.94            | 12/01/2035       | *                 | *               | 109,271.67           |
| 113,300.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 671.15            | 12/01/2035       | *                 | *               | 112,400.01           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 671.15            | 12/01/2035       | N/A               | N/A             | 112,117.23           |
| 1004575187                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.125            | 1,137.58          | 12/01/2035       | *                 | *               | 136,436.46           |
| 141,000.00                       | 05/01/2009                                | 3,159.70                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 920.66            | 12/01/2035       | *                 | *               | 139,630.65           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 920.66            | 12/01/2035       | N/A               | N/A             | 139,125.74           |
| 1004575490                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 17                         | Foreclosure | 06/01/2007       | 9.875            | 968.20            | 11/01/2035       | *                 | *               | 109,317.33           |
| 112,050.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 766.14            | 11/01/2035       | *                 | *               | 128,450.57           |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 766.14            | 11/01/2035       | N/A               | N/A             | 128,022.61           |
| 1004578585                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 9.375            | 603.32            | 12/01/2035       | *                 | *               | 70,922.34            |
| 72,800.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 484.55            | 12/01/2035       | *                 | *               | 73,660.56            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 484.55            | 12/01/2035       | N/A               | N/A             | 73,315.55            |
| 1004579067                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 8.650            | 893.12            | 12/01/2035       | *                 | *               | 123,900.77           |
| 124,000.00                       | 04/01/2009                                | 1,688.20                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 826.15            | 12/01/2035       | *                 | *               | 125,443.09           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 826.15            | 12/01/2035       | N/A               | N/A             | 124,804.10           |
| 1004579931                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 9.375            | 1,071.68          | 12/01/2035       | *                 | *               | 126,067.08           |
| 129,060.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 861.31            | 12/01/2035       | *                 | *               | 131,085.77           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 861.31            | 12/01/2035       | N/A               | N/A             | 130,321.22           |
| 1004581170                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 67,500.00                        | 04/22/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 8.675            | 604.43            | *                | *                 | *               | 75,904.36            |
| 1004581170                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 8.675            | 604.43            | 12/01/2035       | *                 | *               | 75,505.88            |
| 67,500.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 512.06            | 12/01/2035       | *                 | *               | 78,021.50            |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 512.06            | 12/01/2035       | N/A               | N/A             | 77,477.52            |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004583481                       | 05/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 750,000.00                       | 04/29/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 05/01/2008       | 5.500            | 4,417.12          | *                | *                 | *               | 751,604.46           |
| 1004583481                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 5.500            | 4,417.12          | 12/01/2035       | *                 | *               | 741,205.06           |
| 750,000.00                       | 05/01/2009                                | 10,205.51                      | 0.00                                     | 0.00                 | 2                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 5.500            | 3,986.27          | 12/01/2035       | *                 | 12/01/2035      | 752,903.47           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 5.500            | 3,986.27          | 12/01/2035       | N/A               | N/A             | 751,289.71           |
| 1004585032                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 11/01/2008       | 8.400            | 3,557.75          | 12/01/2035       | *                 | *               | 508,250.00           |
| 508,250.00                       | 04/01/2009                                | 17,090.76                      | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,845.60          | 12/01/2035       | *                 | *               | 525,340.76           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 2,845.60          | 12/01/2035       | N/A               | N/A             | 525,340.76           |
| 1004593602                       | 11/24/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 6.550            | 1,173.55          | 12/01/2035       | *                 | *               | 212,928.01           |
| 215,000.00                       | 11/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 12/01/2008       | 6.550            | 1,399.53          | 12/01/2035       | *                 | *               | 212,690.71           |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.550            | 1,399.53          | 12/01/2035       | N/A               | N/A             | 209,563.07           |
| 1004598171                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.125            | 517.70            | 12/01/2035       | *                 | *               | 62,142.45            |
| 64,000.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 419.40            | 12/01/2035       | *                 | *               | 63,681.18            |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 419.40            | 12/01/2035       | N/A               | N/A             | 63,380.91            |
| 1004602282                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.775            | 573.36            | 12/01/2035       | *                 | *               | 65,180.03            |
| 66,595.00                        | 05/01/2009                                | 1,139.61                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 436.75            | 12/01/2035       | *                 | *               | 66,087.54            |
|                                  |   |                                |  |                      |                                    | Current Values | (1)                        | No Action   | 09/01/2009       | 6.500            | 436.75            | 12/01/2035       | N/A               | N/A             | 65,225.56            |
| 1004608963                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.990            | 2,149.73          | 12/01/2035       | *                 | *               | 285,264.58           |
| 293,250.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.450            | 2,142.29          | 12/01/2035       | *                 | *               | 297,779.25           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 7.450            | 2,142.29          | 12/01/2035       | N/A               | N/A             | 295,312.00           |
| 1004610415                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 7.600            | 1,790.49          | 12/01/2035       | *                 | *               | 245,451.38           |
| 256,000.00                       | 05/01/2009                                | 4,650.62                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 1,490.72          | 12/01/2035       | *                 | 12/01/2035      | 249,520.60           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,490.72          | 12/01/2035       | N/A               | N/A             | 249,100.89           |
| 1004613733                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 10/01/2008       | 7.200            | 1,723.35          | 12/01/2035       | *                 | *               | 245,626.59           |
| 256,750.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 05/01/2009       | 5.700            | 1,372.44          | 12/01/2035       | *                 | *               | 253,320.10           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 5.700            | 1,372.44          | 12/01/2035       | N/A               | N/A             | 252,466.18           |
| 1004617793                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 10/01/2008       | 7.990            | 1,155.32          | 12/01/2035       | *                 | *               | 153,376.78           |
| 157,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.650            | 1,152.53          | 12/01/2035       | *                 | *               | 157,721.92           |
|                                  |   |                                |  |                      |                                    | Current Values | 1                          | No Action   | 06/01/2009       | 7.650            | 1,152.53          | 12/01/2035       | N/A               | N/A             | 156,672.66           |
| 1004618836                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.250            | 919.66            | 12/01/2035       | *                 | *               | 109,318.51           |
| 112,500.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 777.03            | 12/01/2035       | *                 | *               | 118,258.43           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 777.03            | 12/01/2035       | N/A               | N/A             | 117,428.33           |
| 1004618854                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 6                          | No Action   | 05/01/2008       | 10.300           | 581.29            | 12/01/2035       | *                 | *               | 63,474.86            |
| 64,600.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 451.37            | 12/01/2035       | *                 | *               | 68,774.29            |
|                                  |   |                                |  |                      |                                    | Current Values | 5                          | No Action   | 02/01/2009       | 6.500            | 451.37            | 12/01/2035       | N/A               | N/A             | 68,294.79            |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004619041                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 634.13            | 12/01/2035       | *                 | *               | 76,117.66            |
| 78,400.00                        | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 507.69            | 12/01/2035       | *                 | *               | 77,176.97            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 6.500            | 507.69            | 12/01/2035       | N/A               | N/A             | 76,815.46            |
| 1004619657                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 9.500            | 1,512.29          | 12/01/2035       | *                 | *               | 175,345.45           |
| 180,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,195.22          | 12/01/2035       | *                 | *               | 181,695.16           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 1,195.22          | 12/01/2035       | N/A               | N/A             | 180,844.12           |
| 1004620262                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.950            | 1,352.49          | 12/01/2035       | *                 | *               | 180,044.20           |
| 185,200.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (2)                        | No Action   | 03/01/2009       | 7.730            | 1,351.53          | 12/01/2035       | *                 | *               | 183,608.93           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.730            | 1,351.53          | 12/01/2035       | N/A               | N/A             | 182,404.38           |
| 1004630313                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 7.400            | 3,461.90          | 12/01/2035       | *                 | *               | 485,262.12           |
| 500,000.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 01/01/2009       | 7.000            | 3,453.24          | 12/01/2035       | *                 | *               | 502,058.59           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 7.000            | 3,453.24          | 12/01/2035       | N/A               | N/A             | 498,321.77           |
| 1004633338                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 10/01/2008       | 8.500            | 935.39            | 12/01/2035       | *                 | *               | 118,449.32           |
| 122,720.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 737.66            | 12/01/2035       | *                 | *               | 123,540.39           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 737.66            | 12/01/2035       | N/A               | N/A             | 123,264.23           |
| 1004644040                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 111,000.00                       | 03/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 7.325            | 809.05            | *                | *                 | *               | 114,965.58           |
| 1004644040                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.325            | 809.05            | 12/01/2035       | *                 | *               | 114,057.23           |
| 111,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 702.98            | 12/01/2035       | *                 | *               | 117,924.01           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 702.98            | 12/01/2035       | N/A               | N/A             | 117,533.42           |
| 1004651451                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 08/01/2008       | 7.450            | 1,586.42          | 12/01/2035       | *                 | *               | 221,128.84           |
| 228,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 1,374.57          | 12/01/2035       | *                 | *               | 230,585.30           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 5                          | Foreclosure | 02/01/2009       | 6.500            | 1,374.57          | 12/01/2035       | N/A               | N/A             | 229,821.62           |
| 1004654537                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 138,400.00                       | 03/31/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 7.900            | 1,113.57          | *                | *                 | *               | 149,999.30           |
| 1004654537                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 07/01/2008       | 7.900            | 1,113.57          | 12/01/2035       | *                 | *               | 148,565.93           |
| 138,400.00                       | 05/01/2009                                | 12,015.94                      | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 965.89            | 12/01/2035       | *                 | 12/01/2035      | 161,672.59           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 965.89            | 12/01/2035       | N/A               | N/A             | 161,400.64           |
| 1004657678                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 4                          | No Action   | 06/01/2008       | 8.525            | 1,029.64          | 12/01/2035       | *                 | *               | 130,413.14           |
| 133,600.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 976.84            | 12/01/2035       | *                 | *               | 138,694.89           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 7.250            | 976.84            | 12/01/2035       | N/A               | N/A             | 137,583.06           |
| 1004658980                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 8.150            | 1,184.85          | 12/01/2035       | *                 | *               | 154,984.84           |
| 159,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 02/01/2009       | 7.250            | 1,144.68          | 12/01/2035       | *                 | *               | 162,237.83           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 7.250            | 1,144.68          | 12/01/2035       | N/A               | N/A             | 161,355.89           |
| 1004665446                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 6.000            | 824.99            | 12/01/2035       | *                 | *               | 132,183.70           |
| 137,600.00                       | 01/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 02/01/2009       | 6.000            | 835.11            | 12/01/2035       | *                 | *               | 133,667.74           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.000            | 835.11            | 12/01/2035       | N/A               | N/A             | 132,482.68           |

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004668586                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.125            | 2,889.58          | 12/01/2035       | *                 | *               | 379,999.65           |
| 380,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 2,118.37          | 12/01/2035       | *                 | *               | 391,082.98           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 2,118.37          | 12/01/2035       | N/A               | N/A             | 391,082.98           |
| 1004670056                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 30                         | Foreclosure | 06/01/2006       | 10.500           | 3,127.44          | 12/01/2035       | *                 | *               | 335,987.31           |
| 343,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.500            | 2,693.15          | 12/01/2035       | *                 | *               | 451,533.47           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 37                         | Foreclosure | 06/01/2006       | 9.625            | 2,917.22          | 12/01/2035       | N/A               | N/A             | 334,571.20           |
| 1004670975                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 01/01/2009       | 8.650            | 501.13            | 12/01/2035       | *                 | *               | 62,588.38            |
| 64,800.00                        | 04/01/2009                                | 1,080.60                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.250            | 409.38            | 12/01/2035       | *                 | *               | 63,690.59            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.250            | 409.38            | 12/01/2035       | N/A               | N/A             | 63,266.24            |
| 1004679850                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 109,600.00                       | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2007       | 7.988            | 871.17            | *                | *                 | *               | 116,880.62           |
| 1004679850                       | 09/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 109,600.00                       | 09/01/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 10/01/2008       | 7.250            | 859.94            | *                | *                 | *               | 122,477.98           |
| 1004679850                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 3                          | No Action   | 10/01/2008       | 7.250            | 859.94            | 12/01/2035       | *                 | *               | 121,870.85           |
| 109,600.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 752.22            | 12/01/2035       | *                 | *               | 125,977.44           |
|                                  |   |                                |  |                      | 3                                  | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 752.22            | 12/01/2035       | N/A               | N/A             | 125,695.80           |
| 1004682695                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.850            | 1,846.50          | 12/01/2035       | *                 | *               | 208,643.62           |
| 214,500.00                       | 04/01/2009                                | 3,504.20                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 1,396.42          | 12/01/2035       | *                 | *               | 212,034.04           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,396.42          | 12/01/2035       | N/A               | N/A             | 211,034.34           |
| 1004691024                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 08/01/2008       | 7.150            | 987.60            | 12/01/2035       | *                 | *               | 165,749.60           |
| 165,750.00                       | 06/01/2009                                | 9,941.90                       | 0.00                                     | 0.00                 |                                    | Post Mod       | 0                          | No Action   | 06/01/2009       | 5.750            | 841.86            | 12/01/2035       | *                 | *               | 175,691.59           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 1                          | No Action   | 06/01/2009       | 5.750            | 841.86            | 12/01/2035       | N/A               | N/A             | 175,691.59           |
| 1004696555                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 9.750            | 536.12            | 12/01/2035       | *                 | *               | 61,040.07            |
| 62,400.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (3)                        | No Action   | 05/01/2009       | 6.500            | 411.82            | 12/01/2035       | *                 | *               | 62,506.70            |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 411.82            | 12/01/2035       | N/A               | N/A             | 61,601.42            |
| 1004697082                       | 07/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 06/01/2009       | 9.375            | 1,584.83          | 12/01/2035       | *                 | *               | 185,780.11           |
| 190,743.00                       | 07/01/2009                                | 1,452.44                       | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 07/01/2009       | 5.000            | 931.42            | 12/01/2045       | *                 | 12/01/2035      | 187,214.21           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 5.000            | 931.42            | 12/01/2045       | N/A               | N/A             | 187,062.85           |
| 1004700906                       | 03/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 153,000.00                       | 02/11/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 03/01/2008       | 9.850            | 1,337.40          | *                | *                 | *               | 152,222.28           |
| 1004700906                       | 05/21/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 04/01/2009       | 9.850            | 1,337.40          | 12/01/2035       | *                 | *               | 151,021.44           |
| 153,000.00                       | 05/01/2009                                | 1,240.43                       | 0.00                                     | 0.00                 |                                    | Post Mod       | (1)                        | No Action   | 06/01/2009       | 6.500            | 909.74            | 12/01/2035       | *                 | 12/01/2035      | 151,818.77           |
|                                  |   |                                |  |                      | 2                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 909.74            | 12/01/2035       | N/A               | N/A             | 151,555.18           |
| 1004726942                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.125            | 1,529.49          | 12/01/2035       | *                 | *               | 183,725.94           |
| 189,200.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 1,225.54          | 12/01/2035       | *                 | *               | 186,519.50           |
|                                  |   |                                |  |                      | 1                                  | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,225.54          | 12/01/2035       | N/A               | N/A             | 184,694.27           |

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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004729789                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 9.125            | 1,001.94          | 12/01/2035       | *                 | *               | 131,761.38           |
| 132,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 729.99            | 12/01/2035       | *                 | *               | 134,767.20           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 729.99            | 12/01/2035       | N/A               | N/A             | 134,767.20           |
| 1004736030                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 09/01/2008       | 7.990            | 604.05            | 12/01/2035       | *                 | *               | 80,154.53            |
| 82,400.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 541.34            | 12/01/2035       | *                 | *               | 82,482.14            |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 541.34            | 12/01/2035       | N/A               | N/A             | 81,907.03            |
| 1004736263                       | 04/01/2008                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 279,000.00                       | 03/27/2008                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 04/01/2008       | 6.490            | 1,805.08          | *                | *                 | *               | 278,074.51           |
| 1004736263                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 2                          | No Action   | 11/01/2008       | 6.490            | 1,805.08          | 12/01/2035       | *                 | *               | 274,988.54           |
| 279,000.00                       | 03/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 03/01/2009       | 6.180            | 1,804.22          | 12/01/2035       | *                 | *               | 282,977.57           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.180            | 1,804.22          | 12/01/2035       | N/A               | N/A             | 281,225.18           |
| 1004742265                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 03/01/2008       | 7.950            | 1,139.24          | 12/01/2035       | *                 | *               | 151,845.64           |
| 156,000.00                       | 12/01/2008                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 12/01/2008       | 7.250            | 1,191.10          | 12/01/2035       | *                 | *               | 169,143.48           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 7.250            | 1,191.10          | 12/01/2035       | N/A               | N/A             | 167,704.60           |
| 1004745226                       | 12/17/2008                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 11/01/2008       | 8.875            | 686.73            | 12/01/2035       | *                 | *               | 84,384.83            |
| 86,310.00                        | 01/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 02/01/2009       | 7.750            | 684.54            | 12/01/2035       | *                 | *               | 92,670.96            |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 7.750            | 684.54            | 12/01/2035       | N/A               | N/A             | 92,056.88            |
| 1004752388                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.375            | 751.21            | 12/01/2035       | *                 | *               | 88,307.73            |
| 91,000.00                        | 03/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 04/01/2009       | 6.500            | 590.17            | 12/01/2035       | *                 | *               | 89,716.52            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 590.17            | 12/01/2035       | N/A               | N/A             | 89,159.83            |
| 1004753868                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 01/01/2009       | 8.490            | 2,567.62          | 12/01/2035       | *                 | *               | 325,406.49           |
| 337,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 2,189.50          | 12/01/2035       | *                 | *               | 332,027.91           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 2,189.50          | 12/01/2035       | N/A               | N/A             | 330,451.10           |
| 1004754554                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 02/01/2009       | 9.375            | 861.19            | 12/01/2035       | *                 | *               | 101,165.39           |
| 104,000.00                       | 05/01/2009                                | 2,372.70                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | 0                          | No Action   | 05/01/2009       | 6.500            | 682.81            | 12/01/2035       | *                 | *               | 103,556.90           |
|                                  |   |                                |  |                      |                                    | Current Values | 2                          | No Action   | 05/01/2009       | 6.500            | 682.81            | 12/01/2035       | N/A               | N/A             | 103,189.28           |
| 1004755152                       | 04/23/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 03/01/2009       | 9.125            | 798.26            | 12/01/2035       | *                 | *               | 95,749.70            |
| 98,800.00                        | 04/01/2009                                | 1,173.76                       | 0.00                                     | 0.00                 | 1                                  | Post Mod       | (1)                        | No Action   | 05/01/2009       | 6.500            | 638.04            | 12/01/2035       | *                 | *               | 96,880.43            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 07/01/2009       | 6.500            | 638.04            | 12/01/2035       | N/A               | N/A             | 96,280.70            |
| 1004758854                       | 01/19/2009                                |                                |  |                      |                                    | Pre Mod        | 8                          | No Action   | 03/01/2008       | 8.650            | 738.33            | 12/01/2035       | *                 | *               | 92,854.40            |
| 94,710.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 614.16            | 12/01/2035       | *                 | *               | 103,025.02           |
|                                  |   |                                |  |                      |                                    | Current Values | 4                          | No Action   | 03/01/2009       | 6.500            | 614.16            | 12/01/2035       | N/A               | N/A             | 102,798.76           |
| 1004759452                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 8.200            | 1,375.37          | 12/01/2035       | *                 | *               | 178,963.87           |
| 185,600.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (2)                        | No Action   | 04/01/2009       | 6.500            | 1,205.43          | 12/01/2035       | *                 | *               | 183,458.46           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 1,205.43          | 12/01/2035       | N/A               | N/A             | 182,170.95           |



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| Historical Modification Detail   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
|----------------------------------|---|--------------------------------|--|----------------------|------------------------------------|----------------|----------------------------|-------------|------------------|------------------|-------------------|------------------|-------------------|-----------------|----------------------|
| Loan Number/<br>Original Balance | Mod Appr<br>Date/Mod<br>Effective<br>Date | Total<br>Capitalized<br>Amount | Total<br>Capitalized<br>Reimb.<br>Amount | Total<br>Forgiveness | No of<br>Times<br>Loan<br>Modified |                | No of<br>Months<br>Delinq. | Loan Status | Next Due<br>Date | Interest<br>Rate | Payment<br>Amount | Maturity<br>Date | Balloon<br>Amount | Balloon<br>Date | Scheduled<br>Balance |
| <b>Group 3</b>                   |   |                                |  |                      |                                    |                |                            |             |                  |                  |                   |                  |                   |                 |                      |
| 1004767309                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 0                          | No Action   | 12/01/2008       | 9.125            | 609.46            | 12/01/2035       | *                 | *               | 73,209.20            |
| 75,200.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.500            | 501.16            | 12/01/2035       | *                 | *               | 76,272.82            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 501.16            | 12/01/2035       | N/A               | N/A             | 75,733.38            |
| 1004781338                       | 03/18/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 12/01/2008       | 9.000            | 958.26            | 12/01/2035       | *                 | *               | 116,246.10           |
| 120,000.00                       | 04/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | 0                          | No Action   | 04/01/2009       | 6.500            | 725.19            | 12/01/2035       | *                 | *               | 121,450.54           |
|                                  |   |                                |  |                      |                                    | Current Values | 3                          | No Action   | 04/01/2009       | 6.500            | 725.19            | 12/01/2035       | N/A               | N/A             | 121,179.02           |
| 1004803886                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 1                          | No Action   | 11/01/2008       | 9.750            | 549.86            | 12/01/2035       | *                 | *               | 63,139.41            |
| 64,000.00                        | 02/01/2009                                | *                              | 0.00                                     | *                    | 1                                  | Post Mod       | (1)                        | No Action   | 03/01/2009       | 6.500            | 456.48            | 12/01/2035       | *                 | *               | 69,472.04            |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.500            | 456.48            | 12/01/2035       | N/A               | N/A             | 68,984.45            |
| 1004807828                       | 11/01/2007                                |                                |  |                      |                                    | Pre Mod        | *                          | *           | *                | *                | *                 | *                | *                 | *               | *                    |
| 475,000.00                       | 10/01/2007                                | *                              | 0.00                                     | *                    |                                    | Post Mod       | 0                          | No Action   | 11/01/2007       | 6.050            | 3,101.62          | *                | *                 | *               | 502,220.71           |
| 1004807828                       | 02/19/2009                                |                                |  |                      |                                    | Pre Mod        | 7                          | Foreclosure | 05/01/2008       | 6.050            | 3,274.30          | 12/01/2035       | *                 | *               | 493,807.11           |
| 475,000.00                       | 02/01/2009                                | *                              | 0.00                                     | *                    | 2                                  | Post Mod       | 0                          | No Action   | 02/01/2009       | 6.050            | 3,281.61          | 12/01/2035       | *                 | *               | 521,999.38           |
|                                  |   |                                |  |                      |                                    | Current Values | 0                          | No Action   | 08/01/2009       | 6.050            | 3,274.30          | 12/01/2035       | N/A               | N/A             | 518,102.67           |

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

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

\* This data is currently not provided for reporting.

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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**Modified Data Elements**

| CURRENT PERIOD SUMMARY   | # of Modifications | % of Modifications | Original Principal Balance | % of Original Principal Balance | Current Scheduled Balance | % of Current Scheduled Balance |
|--|--------------------|--------------------|----------------------------|---------------------------------|---------------------------|--------------------------------|
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I                         | 18                 | 46.1538 %          | 4,594,733.00               | 46.0694 %                       | 4,607,004.29              | 44.5783 %                      |
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, IO to Fully Amortizing | 7                  | 17.9487 %          | 2,584,720.00               | 25.9159 %                       | 2,707,621.27              | 26.1995 %                      |
| Interest Rate, Principal Balance, Scheduled P&I  | 7                  | 17.9487 %          | 964,300.00                 | 9.6686 %                        | 1,037,498.14              | 10.0390 %                      |
| Interest Rate, Principal Balance, Scheduled P&I, ARM to Fixed                          | 1                  | 2.5641 %           | 70,997.00                  | 0.7119 %                        | 69,720.66                 | 0.6746 %                       |
| Interest Rate, Principal Balance, Scheduled P&I, IO to Fully Amortizing                | 4                  | 10.2564 %          | 1,270,000.00               | 12.7337 %                       | 1,405,937.18              | 13.6041 %                      |
| Interest Rate, Maturity Date, Scheduled P&I, IO to Fully Amortizing                    | 1                  | 2.5641 %           | 399,500.00                 | 4.0056 %                        | 399,196.02                | 3.8627 %                       |
| Principal Balance, Scheduled P&I, Balloon Amount                                       | 1                  | 2.5641 %           | 89,250.00                  | 0.8949 %                        | 107,656.60                | 1.0417 %                       |
| Total  | 39                 | 100.0000 %         | 9,973,500.00               | 100.0000 %                      | 10,334,634.16             | 100.0000 %                     |

| CUMULATIVE SUMMARY   | # of Modifications | % of Modifications | Original Principal Balance | % of Original Principal Balance | Current Scheduled Balance | % of Current Scheduled Balance |
|--|--------------------|--------------------|----------------------------|---------------------------------|---------------------------|--------------------------------|
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I   | 18                 | 5.3097 %           | 4,594,733.00               | 5.5147 %                        | 4,607,004.29              | 5.3458 %                       |
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, Balloon Date   | 5                  | 1.4749 %           | 1,159,743.00               | 1.3919 %                        | 1,163,132.03              | 1.3497 %                       |
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, Balloon Date, Balloon Amount                         | 3                  | 0.8850 %           | 508,100.00                 | 0.6098 %                        | 584,130.68                | 0.6778 %                       |
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, Balloon Date, Balloon Amount, IO to Fully Amortizing | 4                  | 1.1799 %           | 1,880,900.00               | 2.2575 %                        | 2,112,560.78              | 2.4514 %                       |
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, Balloon Date, IO to Fully Amortizing                 | 4                  | 1.1799 %           | 1,285,037.00               | 1.5423 %                        | 1,350,071.83              | 1.5666 %                       |
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, ARM to Fixed   | 1                  | 0.2950 %           | 199,920.00                 | 0.2399 %                        | 222,734.07                | 0.2585 %                       |
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, ARM to Fixed, IO to Fully Amortizing                 | 1                  | 0.2950 %           | 124,720.00                 | 0.1497 %                        | 125,405.07                | 0.1455 %                       |
| Interest Rate, Principal Balance, Maturity Date, Scheduled P&I, IO to Fully Amortizing                               | 7                  | 2.0649 %           | 2,584,720.00               | 3.1022 %                        | 2,707,621.27              | 3.1418 %                       |
| Interest Rate, Principal Balance, Scheduled P&I  | 67                 | 19.7640 %          | 10,922,405.00              | 13.1092 %                       | 10,967,696.81             | 12.7266 %                      |
| Interest Rate, Principal Balance, Scheduled P&I, Balloon Date  | 49                 | 14.4543 %          | 11,003,645.00              | 13.2067 %                       | 11,386,460.93             | 13.2125 %                      |
| Interest Rate, Principal Balance, Scheduled P&I, Balloon Date, Balloon Amount  | 1                  | 0.2950 %           | 267,200.00                 | 0.3207 %                        | 312,399.04                | 0.3625 %                       |
| Interest Rate, Principal Balance, Scheduled P&I, Balloon Date, IO to Fully Amortizing                                | 20                 | 5.8997 %           | 5,741,007.00               | 6.8904 %                        | 6,089,359.95              | 7.0659 %                       |
| Interest Rate, Principal Balance, Scheduled P&I, Balloon Amount, IO to Fully Amortizing                              | 3                  | 0.8850 %           | 1,459,330.00               | 1.7515 %                        | 1,591,601.85              | 1.8468 %                       |

**Carrington Mortgage Loan Trust**  
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| CUMULATIVE SUMMARY  | # of Modifications | % of Modifications | Original Principal Balance | % of Original Principal Balance | Current Scheduled Balance | % of Current Scheduled Balance |
|---|--------------------|--------------------|----------------------------|---------------------------------|---------------------------|--------------------------------|
| Interest Rate, Principal Balance, Scheduled P&I, ARM to Fixed                         | 19                 | 5.6047 %           | 2,781,772.00               | 3.3387 %                        | 2,824,518.60              | 3.2775 %                       |
| Interest Rate, Principal Balance, Scheduled P&I, ARM to Fixed, IO to Fully Amortizing | 3                  | 0.8850 %           | 941,900.00                 | 1.1305 %                        | 960,660.44                | 1.1147 %                       |
| Interest Rate, Principal Balance, Scheduled P&I, IO to Fully Amortizing               | 69                 | 20.3540 %          | 20,767,810.00              | 24.9258 %                       | 21,784,190.27             | 25.2777 %                      |
| Interest Rate, Maturity Date, Scheduled P&I, Balloon Date                             | 1                  | 0.2950 %           | 301,000.00                 | 0.3613 %                        | 307,233.90                | 0.3565 %                       |
| Interest Rate, Maturity Date, Scheduled P&I, IO to Fully Amortizing                   | 1                  | 0.2950 %           | 399,500.00                 | 0.4795 %                        | 399,196.02                | 0.4632 %                       |
| Interest Rate, Scheduled P&I  | 4                  | 1.1799 %           | 855,681.19                 | 1.0270 %                        | 827,374.97                | 0.9601 %                       |
| Interest Rate, Scheduled P&I, Balloon Date  | 3                  | 0.8850 %           | 1,016,000.00               | 1.2194 %                        | 980,462.79                | 1.1377 %                       |
| Interest Rate, Scheduled P&I, Balloon Date, IO to Fully Amortizing                    | 1                  | 0.2950 %           | 519,000.00                 | 0.6229 %                        | 520,078.15                | 0.6035 %                       |
| Principal Balance, Scheduled P&I  | 2                  | 0.5900 %           | 315,000.00                 | 0.3781 %                        | 345,450.98                | 0.4009 %                       |
| Principal Balance, Scheduled P&I, Balloon Date  | 29                 | 8.5546 %           | 7,067,800.00               | 8.4829 %                        | 7,046,506.93              | 8.1766 %                       |
| Principal Balance, Scheduled P&I, Balloon Date, IO to Fully Amortizing                | 22                 | 6.4897 %           | 6,057,396.00               | 7.2702 %                        | 6,347,679.41              | 7.3657 %                       |
| Principal Balance, Scheduled P&I, Balloon Amount                                      | 1                  | 0.2950 %           | 89,250.00                  | 0.1071 %                        | 107,656.60                | 0.1249 %                       |
| Principal Balance, Scheduled P&I, Balloon Amount, IO to Fully Amortizing              | 1                  | 0.2950 %           | 475,000.00                 | 0.5701 %                        | 508,138.43                | 0.5896 %                       |
| Total   | 339                | 100.0000 %         | 83,318,569.19              | 100.0000 %                      | 86,179,326.09             | 100.0000 %                     |

| Current Modified Data Elements Detail |                            |                             |                            |                           |                      |                          |                      |                      |                     |                    |                     |                     |                               |                               |                          |
|---------------------------------------|----------------------------|-----------------------------|----------------------------|---------------------------|----------------------|--------------------------|----------------------|----------------------|---------------------|--------------------|---------------------|---------------------|-------------------------------|-------------------------------|--------------------------|
| Loan Number                           | Modification Approved Date | Modification Effective Date | Original Principal Balance | Current Scheduled Balance | Interest Rate Change | Principal Balance Change | Maturity Date Change | Scheduled P&I Change | Balloon Date Change | Balloon Amt Change | ARM to Fixed Change | Fixed To ARM Change | IO To Fully Amortizing Change | Fully Amortizing To IO Change | Streamlined Modification |
| <b>Group 1</b>                        |                            |                             |                            |                           |                      |                          |                      |                      |                     |                    |                     |                     |                               |                               |                          |
| 0002019674                            | 08/19/2009                 | 08/01/2009                  | 118,000.00                 | 115,278.94                | X                    | X                        | X                    | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1002968630                            | 08/19/2009                 | 08/01/2009                  | 61,533.00                  | 60,390.92                 | X                    | X                        | X                    | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1003829664                            | 08/19/2009                 | 08/01/2009                  | 351,000.00                 | 338,065.07                | X                    | X                        | X                    | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004086134                            | 08/19/2009                 | 08/01/2009                  | 182,000.00                 | 184,763.28                | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004301311                            | 08/19/2009                 | 08/01/2009                  | 136,000.00                 | 130,211.43                | X                    | X                        | X                    | X                    |                     |                    |                     |                     |                               |                               |                          |
| <b>Group 2</b>                        |                            |                             |                            |                           |                      |                          |                      |                      |                     |                    |                     |                     |                               |                               |                          |
| 1003497923                            | 08/19/2009                 | 08/01/2009                  | 480,000.00                 | 500,037.40                | X                    | X                        | X                    | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1003708116                            | 08/19/2009                 | 08/01/2009                  | 240,000.00                 | 248,703.35                | X                    | X                        | X                    | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1003807330                            | 08/19/2009                 | 08/01/2009                  | 345,000.00                 | 389,202.51                | X                    | X                        |                      | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1003824008                            | 08/19/2009                 | 08/01/2009                  | 292,000.00                 | 304,898.54                | X                    | X                        | X                    | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1003827586                            | 08/19/2009                 | 08/01/2009                  | 391,920.00                 | 420,888.77                | X                    | X                        | X                    | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1003892844                            | 08/19/2009                 | 08/01/2009                  | 278,000.00                 | 282,458.15                | X                    | X                        | X                    | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1003950120                            | 08/19/2009                 | 08/01/2009                  | 290,800.00                 | 291,173.47                | X                    | X                        | X                    | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1004088409                            | 08/19/2009                 | 08/01/2009                  | 441,000.00                 | 509,006.66                | X                    | X                        |                      | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1004130032                            | 08/19/2009                 | 08/01/2009                  | 357,000.00                 | 391,151.93                | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |

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| Current Modified Data Elements Detail |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
|---------------------------------------|----------------------------------|-----------------------------------|----------------------------------|---------------------------------|----------------------------|--------------------------------|----------------------------|----------------------------|---------------------------|--------------------------|---------------------------|---------------------------|-------------------------------------|-------------------------------------|-----------------------------|
| Loan Number                           | Modification<br>Approved<br>Date | Modification<br>Effective<br>Date | Original<br>Principal<br>Balance | Current<br>Scheduled<br>Balance | Interest<br>Rate<br>Change | Principal<br>Balance<br>Change | Maturity<br>Date<br>Change | Scheduled<br>P&I<br>Change | Balloon<br>Date<br>Change | Balloon<br>Amt<br>Change | ARM to<br>Fixed<br>Change | Fixed To<br>ARM<br>Change | IO To Fully<br>Amortizing<br>Change | Fully<br>Amortizing<br>To IO Change | Streamlined<br>Modification |
| <b>Group 3</b>                        |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
| 0002221425                            | 07/21/2009                       | 08/01/2009                        | 89,250.00                        | 107,656.60                      |                            | X                              |                            | X                          |                           | X                        |                           |                           |                                     |                                     |                             |
| 0002242652                            | 08/19/2009                       | 08/01/2009                        | 94,500.00                        | 104,929.24                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002247161                            | 08/19/2009                       | 08/01/2009                        | 171,175.00                       | 167,358.26                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003161278                            | 08/19/2009                       | 08/01/2009                        | 289,000.00                       | 309,612.19                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003198783                            | 08/19/2009                       | 08/01/2009                        | 316,000.00                       | 315,331.46                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003500447                            | 08/19/2009                       | 08/01/2009                        | 187,000.00                       | 182,295.47                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003532500                            | 08/19/2009                       | 08/01/2009                        | 461,250.00                       | 458,365.31                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003556324                            | 08/19/2009                       | 08/01/2009                        | 70,997.00                        | 69,720.66                       | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1003596932                            | 08/19/2009                       | 08/01/2009                        | 68,000.00                        | 70,287.06                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003600357                            | 08/19/2009                       | 08/01/2009                        | 352,000.00                       | 346,261.13                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003600749                            | 08/19/2009                       | 08/01/2009                        | 103,000.00                       | 100,438.02                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003608279                            | 08/19/2009                       | 08/01/2009                        | 108,000.00                       | 114,043.02                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003614306                            | 08/19/2009                       | 08/01/2009                        | 263,000.00                       | 262,348.87                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003645595                            | 08/19/2009                       | 08/01/2009                        | 70,550.00                        | 76,228.26                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003661022                            | 08/19/2009                       | 08/01/2009                        | 484,500.00                       | 483,755.13                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003672797                            | 08/19/2009                       | 08/01/2009                        | 114,300.00                       | 117,059.71                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003702345                            | 08/19/2009                       | 08/01/2009                        | 495,000.00                       | 559,280.69                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003767828                            | 08/19/2009                       | 08/01/2009                        | 124,950.00                       | 122,596.56                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003779717                            | 08/19/2009                       | 08/01/2009                        | 337,025.00                       | 335,290.07                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003923712                            | 08/19/2009                       | 08/01/2009                        | 540,000.00                       | 545,376.52                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003937752                            | 08/19/2009                       | 08/01/2009                        | 144,000.00                       | 155,273.00                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003939199                            | 08/19/2009                       | 08/01/2009                        | 340,000.00                       | 352,455.01                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004171185                            | 08/19/2009                       | 08/01/2009                        | 399,500.00                       | 399,196.02                      | X                          |                                | X                          | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004359474                            | 08/19/2009                       | 08/01/2009                        | 297,000.00                       | 303,545.13                      | X                          | X                              | X                          | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004372967                            | 08/19/2009                       | 08/01/2009                        | 89,250.00                        | 109,700.35                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |

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

| Historical Modified Data Elements Detail |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
|--|----------------------------------|-----------------------------------|----------------------------------|---------------------------------|----------------------------|--------------------------------|----------------------------|----------------------------|---------------------------|--------------------------|---------------------------|---------------------------|-------------------------------------|-------------------------------------|-----------------------------|
| Loan Number                              | Modification<br>Approved<br>Date | Modification<br>Effective<br>Date | Original<br>Principal<br>Balance | Current<br>Scheduled<br>Balance | Interest<br>Rate<br>Change | Principal<br>Balance<br>Change | Maturity<br>Date<br>Change | Scheduled<br>P&I<br>Change | Balloon<br>Date<br>Change | Balloon<br>Amt<br>Change | ARM to<br>Fixed<br>Change | Fixed To<br>ARM<br>Change | IO To Fully<br>Amortizing<br>Change | Fully<br>Amortizing<br>To IO Change | Streamlined<br>Modification |
| <b>Group 1</b>                           |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
| 0002197647                               | 05/21/2009                       | 05/01/2009                        | 146,250.00                       | 151,418.39                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002198770                               | 04/23/2009                       | 05/01/2009                        | 71,100.00                        | 70,731.96                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002203552                               | 07/21/2009                       | 07/01/2009                        | 114,400.00                       | 108,557.50                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002210540                               | 04/23/2009                       | 04/01/2009                        | 66,400.00                        | 64,798.57                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002212261                               | 05/21/2009                       | 06/01/2009                        | 72,500.00                        | 70,398.82                       |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002213542                               | 04/23/2009                       | 04/01/2009                        | 64,875.00                        | 74,320.70                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |

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| Historical Modified Data Elements Detail |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
|--|----------------------------------|-----------------------------------|----------------------------------|---------------------------------|----------------------------|--------------------------------|----------------------------|----------------------------|---------------------------|--------------------------|---------------------------|---------------------------|-------------------------------------|-------------------------------------|-----------------------------|
| Loan Number                              | Modification<br>Approved<br>Date | Modification<br>Effective<br>Date | Original<br>Principal<br>Balance | Current<br>Scheduled<br>Balance | Interest<br>Rate<br>Change | Principal<br>Balance<br>Change | Maturity<br>Date<br>Change | Scheduled<br>P&I<br>Change | Balloon<br>Date<br>Change | Balloon<br>Amt<br>Change | ARM to<br>Fixed<br>Change | Fixed To<br>ARM<br>Change | IO To Fully<br>Amortizing<br>Change | Fully<br>Amortizing<br>To IO Change | Streamlined<br>Modification |
| 0002213913                               | 05/21/2009                       | 06/01/2009                        | 109,250.00                       | 106,600.96                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002218534                               | 04/23/2009                       | 05/01/2009                        | 255,000.00                       | 248,259.18                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002219829                               | 05/21/2009                       | 06/01/2009                        | 234,000.00                       | 226,618.26                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002224500                               | 05/21/2009                       | 06/01/2009                        | 190,400.00                       | 184,850.94                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002224519                               | 04/23/2009                       | 05/01/2009                        | 192,000.00                       | 188,023.65                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002224728                               | 05/21/2009                       | 06/01/2009                        | 247,500.00                       | 240,606.72                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002227747                               | 04/23/2009                       | 05/01/2009                        | 114,750.00                       | 111,486.09                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002228869                               | 05/21/2009                       | 06/01/2009                        | 130,900.00                       | 128,279.71                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002239781                               | 04/23/2009                       | 05/01/2009                        | 53,300.00                        | 53,376.61                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1002269574                               | 04/23/2009                       | 05/01/2009                        | 52,200.00                        | 51,297.07                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003151617                               | 05/21/2009                       | 06/01/2009                        | 179,550.00                       | 191,643.18                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003340646                               | 05/21/2009                       | 05/01/2009                        | 206,000.00                       | 201,099.15                      | X                          |                                |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003352179                               | 07/21/2009                       | 07/01/2009                        | 340,000.00                       | 340,338.23                      | X                          | X                              | X                          | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003354738                               | 04/23/2009                       | 05/01/2009                        | 76,050.00                        | 74,260.88                       | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003526125                               | 05/21/2009                       | 06/01/2009                        | 180,000.00                       | 181,148.36                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003611354                               | 04/23/2009                       | 05/01/2009                        | 168,000.00                       | 159,862.88                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003663217                               | 05/21/2009                       | 06/01/2009                        | 145,000.00                       | 141,318.51                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003673242                               | 04/23/2009                       | 05/01/2009                        | 606,000.00                       | 647,182.03                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003686666                               | 04/23/2009                       | 05/01/2009                        | 101,500.00                       | 100,139.24                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003695031                               | 05/21/2009                       | 05/01/2009                        | 265,000.00                       | 263,802.37                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003696165                               | 04/23/2009                       | 05/01/2009                        | 110,000.00                       | 96,927.77                       |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003700141                               | 05/21/2009                       | 06/01/2009                        | 376,000.00                       | 364,353.80                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003731876                               | 04/23/2009                       | 05/01/2009                        | 90,400.00                        | 81,070.91                       | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003749064                               | 04/23/2009                       | 05/01/2009                        | 50,000.00                        | 58,198.76                       | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003754681                               | 05/21/2009                       | 06/01/2009                        | 420,000.00                       | 396,712.30                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003755797                               | 04/23/2009                       | 05/01/2009                        | 307,500.00                       | 326,536.03                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003766115                               | 05/21/2009                       | 05/01/2009                        | 129,000.00                       | 147,320.80                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003779904                               | 04/23/2009                       | 05/01/2009                        | 298,800.00                       | 291,236.60                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003798723                               | 04/23/2009                       | 05/01/2009                        | 153,000.00                       | 149,559.91                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003799401                               | 05/21/2009                       | 05/01/2009                        | 270,000.00                       | 266,839.72                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003809720                               | 05/21/2009                       | 06/01/2009                        | 210,000.00                       | 205,431.71                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003812903                               | 05/21/2009                       | 06/01/2009                        | 96,000.00                        | 94,890.21                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003818863                               | 05/21/2009                       | 06/01/2009                        | 289,500.00                       | 281,373.99                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003832758                               | 05/21/2009                       | 05/01/2009                        | 178,200.00                       | 180,960.12                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003919353                               | 04/23/2009                       | 04/01/2009                        | 113,050.00                       | 111,070.92                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003961537                               | 04/23/2009                       | 04/01/2009                        | 244,800.00                       | 237,561.93                      | X                          |                                |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003991149                               | 07/21/2009                       | 07/01/2009                        | 200,000.00                       | 193,836.01                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004004767                               | 06/24/2009                       | 06/01/2009                        | 126,350.00                       | 123,503.81                      | X                          | X                              | X                          | X                          | X                         | X                        |                           |                           |                                     |                                     |                             |
| 1004006346                               | 04/23/2009                       | 05/01/2009                        | 58,565.00                        | 58,262.25                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004088061                               | 04/23/2009                       | 05/01/2009                        | 300,000.00                       | 292,176.44                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004206264                               | 07/21/2009                       | 07/01/2009                        | 61,500.00                        | 69,203.76                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |

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| Historical Modified Data Elements Detail |                            |                             |                            |                           |                      |                          |                      |                      |                     |                    |                     |                     |                               |                               |                          |
|--|----------------------------|-----------------------------|----------------------------|---------------------------|----------------------|--------------------------|----------------------|----------------------|---------------------|--------------------|---------------------|---------------------|-------------------------------|-------------------------------|--------------------------|
| Loan Number                              | Modification Approved Date | Modification Effective Date | Original Principal Balance | Current Scheduled Balance | Interest Rate Change | Principal Balance Change | Maturity Date Change | Scheduled P&I Change | Balloon Date Change | Balloon Amt Change | ARM to Fixed Change | Fixed To ARM Change | IO To Fully Amortizing Change | Fully Amortizing To IO Change | Streamlined Modification |
| 1004253202                               | 05/21/2009                 | 06/01/2009                  | 135,000.00                 | 139,518.64                |                      | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1004270032                               | 04/23/2009                 | 04/01/2009                  | 76,500.00                  | 75,912.07                 | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004326875                               | 04/23/2009                 | 05/01/2009                  | 185,000.00                 | 186,415.81                | X                    | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1004393481                               | 04/23/2009                 | 04/01/2009                  | 200,000.00                 | 205,079.20                | X                    | X                        |                      | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1004410104                               | 05/21/2009                 | 06/01/2009                  | 80,750.00                  | 82,605.43                 | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004432153                               | 04/23/2009                 | 04/01/2009                  | 207,000.00                 | 199,745.54                | X                    |                          |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004512664                               | 04/23/2009                 | 05/01/2009                  | 81,000.00                  | 81,101.82                 | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004512931                               | 05/21/2009                 | 05/01/2009                  | 180,000.00                 | 191,479.84                |                      | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004554182                               | 05/21/2009                 | 06/01/2009                  | 110,000.00                 | 106,305.36                |                      | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1004640641                               | 04/23/2009                 | 05/01/2009                  | 63,900.00                  | 62,925.75                 | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004657730                               | 07/21/2009                 | 07/01/2009                  | 204,000.00                 | 196,199.79                | X                    | X                        | X                    | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1004663554                               | 05/21/2009                 | 05/01/2009                  | 84,510.00                  | 82,217.80                 | X                    |                          |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004686922                               | 04/23/2009                 | 05/01/2009                  | 343,000.00                 | 337,334.52                | X                    | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1004692498                               | 04/23/2009                 | 05/01/2009                  | 97,500.00                  | 96,311.45                 | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004715464                               | 05/21/2009                 | 05/01/2009                  | 96,950.00                  | 84,788.79                 | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1004744254                               | 05/21/2009                 | 06/01/2009                  | 207,000.00                 | 203,527.26                |                      | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1004745431                               | 04/23/2009                 | 05/01/2009                  | 252,000.00                 | 245,905.24                |                      | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1004761163                               | 04/23/2009                 | 05/01/2009                  | 159,600.00                 | 154,711.97                | X                    | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| <b>Group 2</b>                           |                            |                             |                            |                           |                      |                          |                      |                      |                     |                    |                     |                     |                               |                               |                          |
| 1002304214                               | 05/21/2009                 | 06/01/2009                  | 120,000.00                 | 126,135.20                | X                    | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1003164630                               | 05/21/2009                 | 06/01/2009                  | 399,200.00                 | 440,994.17                | X                    | X                        |                      | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1003223041                               | 06/24/2009                 | 06/01/2009                  | 199,920.00                 | 222,734.07                | X                    | X                        | X                    | X                    |                     |                    | X                   |                     |                               |                               |                          |
| 1003273433                               | 05/21/2009                 | 05/01/2009                  | 333,000.00                 | 353,112.91                | X                    | X                        |                      | X                    | X                   |                    |                     |                     | X                             |                               |                          |
| 1003280988                               | 05/21/2009                 | 05/01/2009                  | 124,000.00                 | 122,345.52                | X                    | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1003400260                               | 04/23/2009                 | 05/01/2009                  | 59,500.00                  | 59,295.95                 | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1003423147                               | 05/21/2009                 | 06/01/2009                  | 213,500.00                 | 248,377.14                | X                    | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1003455040                               | 04/23/2009                 | 05/01/2009                  | 359,995.00                 | 393,998.26                | X                    | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1003458742                               | 06/24/2009                 | 06/01/2009                  | 396,000.00                 | 419,576.34                | X                    | X                        |                      | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1003496844                               | 04/23/2009                 | 05/01/2009                  | 201,000.00                 | 227,808.86                |                      | X                        |                      | X                    | X                   |                    |                     |                     | X                             |                               |                          |
| 1003508840                               | 05/21/2009                 | 06/01/2009                  | 152,000.00                 | 160,353.77                | X                    | X                        |                      | X                    |                     |                    |                     |                     |                               |                               |                          |
| 1003533947                               | 05/21/2009                 | 05/01/2009                  | 156,750.00                 | 158,462.47                | X                    | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1003574590                               | 05/21/2009                 | 06/01/2009                  | 170,400.00                 | 174,640.63                |                      | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1003580235                               | 05/21/2009                 | 06/01/2009                  | 206,400.00                 | 216,661.07                |                      | X                        |                      | X                    | X                   |                    |                     |                     | X                             |                               |                          |
| 1003617795                               | 04/23/2009                 | 05/01/2009                  | 543,200.00                 | 572,472.08                |                      | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1003619114                               | 05/21/2009                 | 06/01/2009                  | 237,500.00                 | 272,325.66                | X                    | X                        |                      | X                    | X                   |                    |                     |                     |                               |                               |                          |
| 1003657947                               | 04/23/2009                 | 05/01/2009                  | 347,400.00                 | 370,877.88                | X                    | X                        |                      | X                    | X                   |                    |                     |                     | X                             |                               |                          |
| 1003662389                               | 05/21/2009                 | 06/01/2009                  | 480,000.00                 | 489,294.12                | X                    | X                        |                      | X                    |                     |                    |                     |                     | X                             |                               |                          |
| 1003665108                               | 05/21/2009                 | 06/01/2009                  | 244,000.00                 | 247,620.22                |                      | X                        |                      | X                    | X                   |                    |                     |                     | X                             |                               |                          |
| 1003667071                               | 05/21/2009                 | 05/01/2009                  | 652,500.00                 | 669,585.08                | X                    | X                        |                      | X                    | X                   |                    |                     |                     | X                             |                               |                          |
| 1003674474                               | 05/21/2009                 | 06/01/2009                  | 577,000.00                 | 586,390.22                |                      | X                        |                      | X                    | X                   |                    |                     |                     | X                             |                               |                          |
| 1003689618                               | 04/23/2009                 | 04/01/2009                  | 607,000.00                 | 616,231.46                | X                    | X                        |                      | X                    |                     |                    |                     |                     | X                             |                               |                          |

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| Historical Modified Data Elements Detail |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
|--|----------------------------------|-----------------------------------|----------------------------------|---------------------------------|----------------------------|--------------------------------|----------------------------|----------------------------|---------------------------|--------------------------|---------------------------|---------------------------|-------------------------------------|-------------------------------------|-----------------------------|
| Loan Number                              | Modification<br>Approved<br>Date | Modification<br>Effective<br>Date | Original<br>Principal<br>Balance | Current<br>Scheduled<br>Balance | Interest<br>Rate<br>Change | Principal<br>Balance<br>Change | Maturity<br>Date<br>Change | Scheduled<br>P&I<br>Change | Balloon<br>Date<br>Change | Balloon<br>Amt<br>Change | ARM to<br>Fixed<br>Change | Fixed To<br>ARM<br>Change | IO To Fully<br>Amortizing<br>Change | Fully<br>Amortizing<br>To IO Change | Streamlined<br>Modification |
| 1003697459                               | 05/21/2009                       | 06/01/2009                        | 144,000.00                       | 145,219.78                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003716330                               | 04/23/2009                       | 05/01/2009                        | 224,000.00                       | 252,540.55                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003737683                               | 04/23/2009                       | 04/01/2009                        | 459,500.00                       | 465,650.45                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           | X                                   |                                     |                             |
| 1003745727                               | 04/23/2009                       | 05/01/2009                        | 280,000.00                       | 304,827.58                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003747798                               | 04/23/2009                       | 05/01/2009                        | 308,000.00                       | 323,597.57                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003756876                               | 05/21/2009                       | 06/01/2009                        | 328,000.00                       | 329,767.93                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003758080                               | 05/21/2009                       | 06/01/2009                        | 221,520.00                       | 231,509.60                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003768006                               | 04/23/2009                       | 05/01/2009                        | 338,000.00                       | 368,238.01                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003768391                               | 05/21/2009                       | 06/01/2009                        | 107,920.00                       | 123,263.69                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003771494                               | 04/23/2009                       | 05/01/2009                        | 110,400.00                       | 122,710.90                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003783775                               | 04/23/2009                       | 05/01/2009                        | 429,000.00                       | 442,726.46                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003790080                               | 06/24/2009                       | 06/01/2009                        | 210,037.00                       | 256,818.29                      | X                          | X                              | X                          | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003797591                               | 07/21/2009                       | 07/01/2009                        | 425,000.00                       | 421,014.97                      | X                          | X                              | X                          | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003804093                               | 07/21/2009                       | 07/01/2009                        | 479,700.00                       | 542,534.57                      | X                          | X                              | X                          | X                          | X                         | X                        |                           |                           | X                                   |                                     |                             |
| 1003809524                               | 05/21/2009                       | 06/01/2009                        | 526,500.00                       | 522,363.59                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003813172                               | 04/23/2009                       | 05/01/2009                        | 379,000.00                       | 405,742.23                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003816222                               | 04/23/2009                       | 05/01/2009                        | 188,800.00                       | 193,995.64                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003819470                               | 07/21/2009                       | 07/01/2009                        | 486,000.00                       | 524,002.20                      | X                          | X                              |                            | X                          |                           | X                        |                           |                           | X                                   |                                     |                             |
| 1003819700                               | 05/21/2009                       | 06/01/2009                        | 260,000.00                       | 286,667.53                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003824678                               | 05/21/2009                       | 06/01/2009                        | 251,200.00                       | 255,816.47                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003825668                               | 05/21/2009                       | 05/01/2009                        | 460,000.00                       | 477,898.53                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003832981                               | 04/23/2009                       | 04/01/2009                        | 448,000.00                       | 519,254.23                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003840124                               | 06/24/2009                       | 06/01/2009                        | 462,000.00                       | 483,663.11                      | X                          | X                              | X                          | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003846510                               | 05/21/2009                       | 06/01/2009                        | 185,000.00                       | 200,269.87                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003866542                               | 04/23/2009                       | 05/01/2009                        | 258,400.00                       | 281,250.78                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003871947                               | 05/21/2009                       | 06/01/2009                        | 141,600.00                       | 155,249.51                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003874392                               | 04/23/2009                       | 05/01/2009                        | 122,000.00                       | 123,515.47                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003886744                               | 04/23/2009                       | 04/01/2009                        | 124,720.00                       | 125,405.07                      | X                          | X                              | X                          | X                          |                           |                          | X                         |                           | X                                   |                                     |                             |
| 1003900773                               | 04/23/2009                       | 05/01/2009                        | 352,000.00                       | 360,910.00                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003907455                               | 07/21/2009                       | 07/01/2009                        | 234,000.00                       | 232,341.12                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003932864                               | 05/21/2009                       | 06/01/2009                        | 368,100.00                       | 389,330.48                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003950120                               | 06/24/2009                       | 06/01/2009                        | 290,800.00                       | 287,664.20                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003952636                               | 04/23/2009                       | 05/01/2009                        | 567,000.00                       | 581,679.85                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003959443                               | 05/21/2009                       | 05/01/2009                        | 655,000.00                       | 664,906.87                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003981089                               | 06/24/2009                       | 06/01/2009                        | 220,000.00                       | 235,391.34                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003986878                               | 04/23/2009                       | 05/01/2009                        | 432,000.00                       | 451,061.22                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004032905                               | 04/23/2009                       | 05/01/2009                        | 639,000.00                       | 654,866.21                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004033352                               | 05/21/2009                       | 06/01/2009                        | 252,000.00                       | 267,628.05                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004089603                               | 04/23/2009                       | 05/01/2009                        | 212,000.00                       | 229,903.40                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004183109                               | 04/23/2009                       | 05/01/2009                        | 252,000.00                       | 264,421.22                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004183421                               | 05/21/2009                       | 05/01/2009                        | 153,000.00                       | 157,963.14                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |

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| Historical Modified Data Elements Detail |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
|--|----------------------------------|-----------------------------------|----------------------------------|---------------------------------|----------------------------|--------------------------------|----------------------------|----------------------------|---------------------------|--------------------------|---------------------------|---------------------------|-------------------------------------|-------------------------------------|-----------------------------|
| Loan Number                              | Modification<br>Approved<br>Date | Modification<br>Effective<br>Date | Original<br>Principal<br>Balance | Current<br>Scheduled<br>Balance | Interest<br>Rate<br>Change | Principal<br>Balance<br>Change | Maturity<br>Date<br>Change | Scheduled<br>P&I<br>Change | Balloon<br>Date<br>Change | Balloon<br>Amt<br>Change | ARM to<br>Fixed<br>Change | Fixed To<br>ARM<br>Change | IO To Fully<br>Amortizing<br>Change | Fully<br>Amortizing<br>To IO Change | Streamlined<br>Modification |
| 1004191369                               | 04/23/2009                       | 05/01/2009                        | 272,000.00                       | 278,714.75                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004202801                               | 04/23/2009                       | 05/01/2009                        | 350,200.00                       | 368,505.37                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004270684                               | 04/23/2009                       | 05/01/2009                        | 98,300.00                        | 97,690.55                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004324127                               | 06/24/2009                       | 06/01/2009                        | 498,330.00                       | 564,372.98                      | X                          | X                              |                            | X                          |                           | X                        |                           |                           | X                                   |                                     |                             |
| 1004357564                               | 05/21/2009                       | 06/01/2009                        | 219,696.00                       | 221,550.29                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004358242                               | 04/23/2009                       | 05/01/2009                        | 260,000.00                       | 265,216.67                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004361611                               | 04/23/2009                       | 04/01/2009                        | 128,800.00                       | 136,379.37                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004378612                               | 05/21/2009                       | 06/01/2009                        | 229,500.00                       | 253,494.63                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004397487                               | 05/21/2009                       | 06/01/2009                        | 159,120.00                       | 174,682.71                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004418099                               | 05/21/2009                       | 06/01/2009                        | 202,400.00                       | 210,771.10                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004418277                               | 04/23/2009                       | 04/01/2009                        | 519,000.00                       | 520,078.15                      | X                          |                                |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004426687                               | 07/21/2009                       | 07/01/2009                        | 287,920.00                       | 290,749.21                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004432402                               | 05/21/2009                       | 05/01/2009                        | 337,500.00                       | 378,536.44                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004440288                               | 04/23/2009                       | 05/01/2009                        | 99,920.00                        | 111,961.92                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004467883                               | 04/23/2009                       | 05/01/2009                        | 232,000.00                       | 237,292.51                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004472010                               | 05/21/2009                       | 05/01/2009                        | 190,800.00                       | 191,275.17                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004587708                               | 07/21/2009                       | 07/01/2009                        | 412,000.00                       | 428,924.98                      | X                          | X                              | X                          | X                          | X                         | X                        |                           |                           | X                                   |                                     |                             |
| 1004610344                               | 07/21/2009                       | 07/01/2009                        | 446,000.00                       | 481,544.26                      | X                          | X                              | X                          | X                          | X                         | X                        |                           |                           | X                                   |                                     |                             |
| 1004673678                               | 05/21/2009                       | 05/01/2009                        | 513,475.00                       | 513,414.15                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004676238                               | 05/21/2009                       | 06/01/2009                        | 312,000.00                       | 319,291.77                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004686806                               | 04/23/2009                       | 05/01/2009                        | 136,800.00                       | 139,878.82                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004690374                               | 05/21/2009                       | 05/01/2009                        | 208,000.00                       | 211,201.69                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004704252                               | 05/21/2009                       | 06/01/2009                        | 134,000.00                       | 129,441.96                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004714839                               | 04/23/2009                       | 05/01/2009                        | 144,000.00                       | 155,921.08                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004729146                               | 04/23/2009                       | 05/01/2009                        | 263,200.00                       | 303,214.81                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004755553                               | 04/23/2009                       | 05/01/2009                        | 135,000.00                       | 135,567.45                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004834745                               | 04/23/2009                       | 04/01/2009                        | 178,000.00                       | 174,079.80                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| <b>Group 3</b>                           |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
| 0002189265                               | 04/23/2009                       | 05/01/2009                        | 189,000.00                       | 185,620.71                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002205233                               | 05/21/2009                       | 06/01/2009                        | 220,500.00                       | 223,055.31                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002215878                               | 04/23/2009                       | 05/01/2009                        | 464,000.00                       | 470,966.52                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002216465                               | 04/23/2009                       | 05/01/2009                        | 409,000.00                       | 414,915.48                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002221425                               | 06/24/2009                       | 06/01/2009                        | 89,250.00                        | 106,346.51                      | X                          | X                              | X                          | X                          | X                         | X                        |                           |                           |                                     |                                     |                             |
| 0002224546                               | 06/24/2009                       | 06/01/2009                        | 125,000.00                       | 130,578.19                      | X                          | X                              | X                          | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002226659                               | 05/21/2009                       | 06/01/2009                        | 233,750.00                       | 251,382.94                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002227753                               | 04/23/2009                       | 05/01/2009                        | 116,000.00                       | 113,956.32                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002230839                               | 05/21/2009                       | 05/01/2009                        | 160,000.00                       | 155,315.68                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 0002230912                               | 04/23/2009                       | 05/01/2009                        | 380,000.00                       | 372,618.73                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002231969                               | 04/23/2009                       | 04/01/2009                        | 99,900.00                        | 118,010.20                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 0002232037                               | 05/21/2009                       | 06/01/2009                        | 123,250.00                       | 136,698.91                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002234079                               | 05/21/2009                       | 05/01/2009                        | 337,500.00                       | 341,234.53                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |



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| Loan Number                              | Modification<br>Approved<br>Date | Modification<br>Effective<br>Date | Original<br>Principal<br>Balance | Current<br>Scheduled<br>Balance | Interest<br>Rate<br>Change | Principal<br>Balance<br>Change | Maturity<br>Date<br>Change | Scheduled<br>P&I<br>Change | Balloon<br>Date<br>Change | Balloon<br>Amt<br>Change | ARM to<br>Fixed<br>Change | Fixed To<br>ARM<br>Change | IO To Fully<br>Amortizing<br>Change | Fully<br>Amortizing<br>To IO Change | Streamlined<br>Modification |
| 0002235626                               | 04/23/2009                       | 04/01/2009                        | 128,250.00                       | 123,403.24                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 0002236087                               | 05/21/2009                       | 05/01/2009                        | 216,750.00                       | 227,222.61                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002236143                               | 04/23/2009                       | 05/01/2009                        | 280,000.00                       | 269,954.82                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 0002239532                               | 04/23/2009                       | 05/01/2009                        | 67,500.00                        | 67,559.95                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002240009                               | 06/24/2009                       | 06/01/2009                        | 119,200.00                       | 128,046.24                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 0002248792                               | 05/21/2009                       | 06/01/2009                        | 195,700.00                       | 191,318.85                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1002817811                               | 05/21/2009                       | 06/01/2009                        | 162,400.00                       | 218,576.52                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003067601                               | 05/21/2009                       | 05/01/2009                        | 493,200.00                       | 510,822.43                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003096278                               | 05/21/2009                       | 05/01/2009                        | 310,500.00                       | 362,317.14                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003097721                               | 04/23/2009                       | 05/01/2009                        | 180,000.00                       | 183,448.00                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003138919                               | 04/23/2009                       | 05/01/2009                        | 120,000.00                       | 116,598.60                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1003153090                               | 04/23/2009                       | 05/01/2009                        | 471,920.00                       | 462,419.96                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003232843                               | 04/23/2009                       | 04/01/2009                        | 162,000.00                       | 162,634.48                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1003300797                               | 05/21/2009                       | 06/01/2009                        | 136,000.00                       | 144,490.17                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003303428                               | 04/23/2009                       | 05/01/2009                        | 243,000.00                       | 243,274.49                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003396408                               | 05/21/2009                       | 06/01/2009                        | 67,500.00                        | 76,274.62                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003415496                               | 05/21/2009                       | 06/01/2009                        | 497,000.00                       | 478,058.95                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003451981                               | 05/21/2009                       | 05/01/2009                        | 152,000.00                       | 158,835.57                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003476081                               | 05/21/2009                       | 06/01/2009                        | 175,000.00                       | 180,154.00                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003541242                               | 05/21/2009                       | 05/01/2009                        | 170,000.00                       | 194,876.39                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1003556789                               | 04/23/2009                       | 05/01/2009                        | 83,000.00                        | 81,264.20                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003568491                               | 04/23/2009                       | 05/01/2009                        | 307,000.00                       | 301,395.03                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003577427                               | 04/23/2009                       | 04/01/2009                        | 313,500.00                       | 311,014.57                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003584099                               | 07/21/2009                       | 07/01/2009                        | 135,000.00                       | 153,971.14                      |                            | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003585427                               | 04/23/2009                       | 05/01/2009                        | 70,000.00                        | 70,008.86                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003587577                               | 04/23/2009                       | 05/01/2009                        | 204,850.00                       | 203,927.03                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003597780                               | 05/21/2009                       | 06/01/2009                        | 127,500.00                       | 128,872.45                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003599886                               | 05/21/2009                       | 05/01/2009                        | 205,000.00                       | 211,200.92                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003614869                               | 04/23/2009                       | 05/01/2009                        | 386,750.00                       | 378,281.62                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003624439                               | 04/23/2009                       | 05/01/2009                        | 229,500.00                       | 249,989.17                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003634268                               | 04/23/2009                       | 05/01/2009                        | 160,000.00                       | 163,000.00                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003634838                               | 06/24/2009                       | 06/01/2009                        | 212,500.00                       | 222,967.42                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1003634847                               | 04/23/2009                       | 05/01/2009                        | 310,500.00                       | 304,945.97                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003643301                               | 04/23/2009                       | 05/01/2009                        | 107,200.00                       | 105,446.63                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003645586                               | 04/23/2009                       | 05/01/2009                        | 351,000.00                       | 347,216.21                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003664074                               | 05/21/2009                       | 06/01/2009                        | 126,400.00                       | 130,908.38                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003669532                               | 04/23/2009                       | 05/01/2009                        | 712,250.00                       | 723,912.92                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003674697                               | 04/23/2009                       | 05/01/2009                        | 276,000.00                       | 310,365.40                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003684114                               | 04/23/2009                       | 05/01/2009                        | 255,527.00                       | 263,818.46                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003690562                               | 05/21/2009                       | 06/01/2009                        | 178,320.00                       | 184,010.28                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003694112                               | 06/24/2009                       | 06/01/2009                        | 543,200.00                       | 659,556.97                      | X                          | X                              | X                          | X                          | X                         | X                        |                           |                           | X                                   |                                     |                             |

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| Historical Modified Data Elements Detail |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
|--|----------------------------------|-----------------------------------|----------------------------------|---------------------------------|----------------------------|--------------------------------|----------------------------|----------------------------|---------------------------|--------------------------|---------------------------|---------------------------|-------------------------------------|-------------------------------------|-----------------------------|
| Loan Number                              | Modification<br>Approved<br>Date | Modification<br>Effective<br>Date | Original<br>Principal<br>Balance | Current<br>Scheduled<br>Balance | Interest<br>Rate<br>Change | Principal<br>Balance<br>Change | Maturity<br>Date<br>Change | Scheduled<br>P&I<br>Change | Balloon<br>Date<br>Change | Balloon<br>Amt<br>Change | ARM to<br>Fixed<br>Change | Fixed To<br>ARM<br>Change | IO To Fully<br>Amortizing<br>Change | Fully<br>Amortizing<br>To IO Change | Streamlined<br>Modification |
| 1003695638                               | 05/21/2009                       | 05/01/2009                        | 319,371.19                       | 307,849.70                      | X                          |                                |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003705814                               | 05/21/2009                       | 06/01/2009                        | 156,000.00                       | 158,485.52                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003707625                               | 05/21/2009                       | 06/01/2009                        | 355,968.00                       | 364,214.86                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003708107                               | 05/21/2009                       | 05/01/2009                        | 267,200.00                       | 312,399.04                      | X                          | X                              |                            | X                          | X                         | X                        |                           |                           |                                     |                                     |                             |
| 1003708946                               | 04/23/2009                       | 04/01/2009                        | 96,000.00                        | 96,499.86                       | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003718962                               | 05/21/2009                       | 06/01/2009                        | 84,000.00                        | 102,963.37                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1003731527                               | 05/21/2009                       | 05/01/2009                        | 255,000.00                       | 245,889.57                      | X                          |                                |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003736755                               | 05/21/2009                       | 06/01/2009                        | 748,000.00                       | 778,499.70                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003751229                               | 05/21/2009                       | 06/01/2009                        | 145,600.00                       | 141,248.00                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003756224                               | 05/21/2009                       | 05/01/2009                        | 304,000.00                       | 305,161.44                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003761744                               | 04/23/2009                       | 04/01/2009                        | 172,000.00                       | 172,570.85                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003764545                               | 05/21/2009                       | 06/01/2009                        | 130,400.00                       | 138,011.49                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003776122                               | 06/24/2009                       | 06/01/2009                        | 475,000.00                       | 503,226.67                      | X                          | X                              |                            | X                          |                           | X                        |                           |                           | X                                   |                                     |                             |
| 1003776122                               | 07/21/2009                       | 07/01/2009                        | 475,000.00                       | 508,138.43                      |                            | X                              |                            | X                          |                           | X                        |                           |                           | X                                   |                                     |                             |
| 1003792202                               | 05/21/2009                       | 06/01/2009                        | 408,750.00                       | 430,224.22                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003792569                               | 05/21/2009                       | 06/01/2009                        | 431,920.00                       | 440,118.34                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003800747                               | 05/21/2009                       | 06/01/2009                        | 138,800.00                       | 141,608.98                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003805038                               | 04/23/2009                       | 05/01/2009                        | 85,600.00                        | 87,272.38                       | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003810228                               | 04/23/2009                       | 05/01/2009                        | 181,600.00                       | 185,592.85                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003813877                               | 05/21/2009                       | 06/01/2009                        | 183,350.00                       | 186,480.77                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003814224                               | 05/21/2009                       | 05/01/2009                        | 555,000.00                       | 533,474.07                      | X                          |                                |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003816589                               | 05/21/2009                       | 06/01/2009                        | 140,000.00                       | 161,529.66                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003817105                               | 04/23/2009                       | 05/01/2009                        | 155,250.00                       | 157,090.78                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003819032                               | 05/21/2009                       | 06/01/2009                        | 328,000.00                       | 322,185.98                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1003842649                               | 05/21/2009                       | 05/01/2009                        | 270,000.00                       | 281,489.34                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003845995                               | 05/21/2009                       | 06/01/2009                        | 658,665.00                       | 686,627.69                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003858392                               | 04/23/2009                       | 04/01/2009                        | 284,000.00                       | 286,416.56                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003859186                               | 05/21/2009                       | 06/01/2009                        | 212,000.00                       | 222,931.94                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003871411                               | 05/21/2009                       | 06/01/2009                        | 96,000.00                        | 107,643.51                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003875293                               | 04/23/2009                       | 04/01/2009                        | 182,400.00                       | 188,775.85                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003887244                               | 04/23/2009                       | 04/01/2009                        | 358,400.00                       | 369,566.90                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           | X                                   |                                     |                             |
| 1003888261                               | 07/21/2009                       | 07/01/2009                        | 300,000.00                       | 308,801.61                      | X                          | X                              | X                          | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003891934                               | 05/21/2009                       | 05/01/2009                        | 302,172.00                       | 359,745.06                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003894370                               | 05/21/2009                       | 06/01/2009                        | 148,500.00                       | 153,668.82                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003902931                               | 04/23/2009                       | 05/01/2009                        | 361,000.00                       | 368,520.53                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003905162                               | 04/23/2009                       | 05/01/2009                        | 212,000.00                       | 216,295.12                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003909364                               | 06/24/2009                       | 06/01/2009                        | 188,000.00                       | 188,575.46                      | X                          | X                              | X                          | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003928619                               | 04/23/2009                       | 05/01/2009                        | 324,000.00                       | 338,427.58                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003936931                               | 05/21/2009                       | 06/01/2009                        | 436,500.00                       | 469,822.43                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003954698                               | 05/21/2009                       | 06/01/2009                        | 220,000.00                       | 235,806.00                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003957784                               | 05/21/2009                       | 06/01/2009                        | 105,600.00                       | 105,132.39                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |

**Carrington Mortgage Loan Trust**  
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| Historical Modified Data Elements Detail |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
|--|----------------------------------|-----------------------------------|----------------------------------|---------------------------------|----------------------------|--------------------------------|----------------------------|----------------------------|---------------------------|--------------------------|---------------------------|---------------------------|-------------------------------------|-------------------------------------|-----------------------------|
| Loan Number                              | Modification<br>Approved<br>Date | Modification<br>Effective<br>Date | Original<br>Principal<br>Balance | Current<br>Scheduled<br>Balance | Interest<br>Rate<br>Change | Principal<br>Balance<br>Change | Maturity<br>Date<br>Change | Scheduled<br>P&I<br>Change | Balloon<br>Date<br>Change | Balloon<br>Amt<br>Change | ARM to<br>Fixed<br>Change | Fixed To<br>ARM<br>Change | IO To Fully<br>Amortizing<br>Change | Fully<br>Amortizing<br>To IO Change | Streamlined<br>Modification |
| 1003958756                               | 05/21/2009                       | 05/01/2009                        | 113,600.00                       | 112,937.83                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003965766                               | 04/23/2009                       | 05/01/2009                        | 216,750.00                       | 224,233.75                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1003965908                               | 05/21/2009                       | 06/01/2009                        | 391,000.00                       | 419,210.23                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1003969067                               | 05/21/2009                       | 05/01/2009                        | 254,400.00                       | 292,123.45                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003970242                               | 05/21/2009                       | 06/01/2009                        | 359,000.00                       | 362,485.06                      |                            | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1003981944                               | 04/23/2009                       | 04/01/2009                        | 91,675.00                        | 90,540.50                       | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1003998035                               | 05/21/2009                       | 05/01/2009                        | 274,550.00                       | 293,583.91                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004019662                               | 05/21/2009                       | 06/01/2009                        | 547,200.00                       | 580,003.12                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004024549                               | 04/23/2009                       | 05/01/2009                        | 216,000.00                       | 215,066.23                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004026743                               | 04/23/2009                       | 05/01/2009                        | 192,800.00                       | 189,816.78                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004027449                               | 04/23/2009                       | 05/01/2009                        | 119,000.00                       | 122,077.40                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004038598                               | 07/21/2009                       | 07/01/2009                        | 215,920.00                       | 229,887.59                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004040139                               | 04/23/2009                       | 05/01/2009                        | 72,000.00                        | 69,328.84                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004065585                               | 05/21/2009                       | 06/01/2009                        | 240,000.00                       | 256,067.81                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004067315                               | 05/21/2009                       | 05/01/2009                        | 128,800.00                       | 132,734.22                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004096070                               | 04/23/2009                       | 04/01/2009                        | 352,800.00                       | 364,600.29                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004105729                               | 04/23/2009                       | 05/01/2009                        | 324,000.00                       | 328,115.18                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004124995                               | 05/21/2009                       | 05/01/2009                        | 80,750.00                        | 79,624.35                       | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004130345                               | 04/23/2009                       | 04/01/2009                        | 356,000.00                       | 352,270.72                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1004130470                               | 05/21/2009                       | 05/01/2009                        | 284,000.00                       | 285,934.34                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004132986                               | 04/23/2009                       | 05/01/2009                        | 191,200.00                       | 188,182.42                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004194641                               | 05/21/2009                       | 06/01/2009                        | 164,000.00                       | 162,983.40                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004237515                               | 05/21/2009                       | 06/01/2009                        | 292,000.00                       | 313,073.83                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004272600                               | 04/23/2009                       | 04/01/2009                        | 157,500.00                       | 164,581.53                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1004298753                               | 06/24/2009                       | 06/01/2009                        | 292,500.00                       | 354,280.36                      | X                          | X                              | X                          | X                          | X                         | X                        |                           |                           |                                     |                                     |                             |
| 1004316715                               | 04/23/2009                       | 05/01/2009                        | 56,250.00                        | 55,762.75                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004316760                               | 05/21/2009                       | 05/01/2009                        | 152,100.00                       | 147,987.40                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1004328800                               | 05/21/2009                       | 05/01/2009                        | 369,000.00                       | 398,563.27                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004376589                               | 04/23/2009                       | 05/01/2009                        | 602,100.00                       | 613,848.61                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004376856                               | 05/21/2009                       | 06/01/2009                        | 132,000.00                       | 140,863.27                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004378195                               | 05/21/2009                       | 05/01/2009                        | 398,000.00                       | 410,328.38                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           | X                                   |                                     |                             |
| 1004386578                               | 06/24/2009                       | 06/01/2009                        | 301,000.00                       | 307,233.90                      | X                          |                                | X                          | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004386578                               | 07/21/2009                       | 07/01/2009                        | 301,000.00                       | 310,010.49                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004431813                               | 04/23/2009                       | 05/01/2009                        | 66,750.00                        | 66,696.59                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004447263                               | 04/23/2009                       | 04/01/2009                        | 112,000.00                       | 108,595.26                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1004508991                               | 05/21/2009                       | 05/01/2009                        | 148,750.00                       | 147,368.29                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1004575187                               | 04/23/2009                       | 05/01/2009                        | 141,000.00                       | 139,630.65                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004579067                               | 04/23/2009                       | 04/01/2009                        | 124,000.00                       | 125,443.09                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           | X                                   |                                     |                             |
| 1004583481                               | 04/23/2009                       | 05/01/2009                        | 750,000.00                       | 752,903.47                      |                            | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004585032                               | 04/23/2009                       | 04/01/2009                        | 508,250.00                       | 525,340.76                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004602282                               | 04/23/2009                       | 05/01/2009                        | 66,595.00                        | 66,087.54                       | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |

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| Historical Modified Data Elements Detail |                                  |                                   |                                  |                                 |                            |                                |                            |                            |                           |                          |                           |                           |                                     |                                     |                             |
|--|----------------------------------|-----------------------------------|----------------------------------|---------------------------------|----------------------------|--------------------------------|----------------------------|----------------------------|---------------------------|--------------------------|---------------------------|---------------------------|-------------------------------------|-------------------------------------|-----------------------------|
| Loan Number                              | Modification<br>Approved<br>Date | Modification<br>Effective<br>Date | Original<br>Principal<br>Balance | Current<br>Scheduled<br>Balance | Interest<br>Rate<br>Change | Principal<br>Balance<br>Change | Maturity<br>Date<br>Change | Scheduled<br>P&I<br>Change | Balloon<br>Date<br>Change | Balloon<br>Amt<br>Change | ARM to<br>Fixed<br>Change | Fixed To<br>ARM<br>Change | IO To Fully<br>Amortizing<br>Change | Fully<br>Amortizing<br>To IO Change | Streamlined<br>Modification |
| 1004610415                               | 04/23/2009                       | 05/01/2009                        | 256,000.00                       | 249,520.60                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004654537                               | 04/23/2009                       | 05/01/2009                        | 138,400.00                       | 161,672.59                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004670975                               | 04/23/2009                       | 04/01/2009                        | 64,800.00                        | 63,690.59                       | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1004682695                               | 04/23/2009                       | 04/01/2009                        | 214,500.00                       | 212,034.04                      | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |
| 1004691024                               | 05/21/2009                       | 06/01/2009                        | 165,750.00                       | 175,691.59                      | X                          | X                              |                            | X                          |                           |                          |                           |                           | X                                   |                                     |                             |
| 1004697082                               | 07/21/2009                       | 07/01/2009                        | 190,743.00                       | 187,214.21                      | X                          | X                              | X                          | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004700906                               | 05/21/2009                       | 05/01/2009                        | 153,000.00                       | 151,818.77                      | X                          | X                              |                            | X                          | X                         |                          |                           |                           |                                     |                                     |                             |
| 1004754554                               | 04/23/2009                       | 05/01/2009                        | 104,000.00                       | 103,556.90                      | X                          | X                              |                            | X                          |                           |                          |                           |                           |                                     |                                     |                             |
| 1004755152                               | 04/23/2009                       | 04/01/2009                        | 98,800.00                        | 96,880.43                       | X                          | X                              |                            | X                          |                           |                          | X                         |                           |                                     |                                     |                             |

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

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

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**Future Modifications**

| Future Modification Summary |            |                            |                           |
|-----------------------------|------------|----------------------------|---------------------------|
| Groups                      | Loan Count | Original Principal Balance | Current Scheduled Balance |
| Group 1                     | 0          | 0.00                       | 0.00                      |
| Group 2                     | 0          | 0.00                       | 0.00                      |
| Group 3                     | 1          | 365,500.00                 | 363,169.34                |
| Total                       | 1          | 365,500.00                 | 363,169.34                |

| Future Modification Detail |                            |  |                     |                   |                      |             |               |               |                |               |                |              |  |
|----------------------------|----------------------------|--|---------------------|-------------------|----------------------|-------------|---------------|---------------|----------------|---------------|----------------|--------------|--|
| Loan Number                | Original Principal Balance | Modification Approved Date/<br>Modification Effective Date | Previously Modified |                   | No of Months Delinq. | Loan Status | Next Due Date | Interest Rate | Payment Amount | Maturity Date | Balloon Amount | Balloon Date | Current Sched Balance/Modified Beginning Balance |
| <b>Group 3</b>             |                            |  |                     |                   |                      |             |               |               |                |               |                |              |  |
| 1003972847                 | 365,500.00                 | 08/19/2009   | Yes                 | Current Values    | (1)                  | No Action   | 09/01/2009    | 6.000         | 2,277.86       | 11/01/2045    | N/A            | N/A          | 363,169.34                                       |
|                            |                            | 09/01/2009   |                     | Post Modification | *                    | *           | *             | 5.375         | 1,898.39       | 11/01/2045    | N/A            | N/A          | 363,169.34                                       |

\* This data is currently not provided for reporting.

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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

| 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<br>Rate Range (%) |        | Summary               |   |                                | Group 1               |   |                                | Group 2               |   |                                |
|------------------------------------|--------|-----------------------|---|--------------------------------|-----------------------|---|--------------------------------|-----------------------|---|--------------------------------|
|                                    |        | Number<br>Of<br>Loans | Outstanding<br>Scheduled<br>Balance(\$) | Percentage<br>Of<br>Balance(%) | Number<br>Of<br>Loans | Outstanding<br>Scheduled<br>Balance(\$) | Percentage<br>Of<br>Balance(%) | Number<br>Of<br>Loans | Outstanding<br>Scheduled<br>Balance(\$) | Percentage<br>Of<br>Balance(%) |
| < 4.000                            |        | 1                     | 29,780.96                               | 0.004                          | 1                     | 29,780.96                               | 0.023                          | 0                     | 0.00                                    | 0.000                          |
| 4.000                              | 4.499  | 1                     | 123,311.52                              | 0.017                          | 0                     | 0.00                                    | 0.000                          | 0                     | 0.00                                    | 0.000                          |
| 4.500                              | 4.999  | 12                    | 4,323,445.70                            | 0.592                          | 3                     | 512,917.52                              | 0.399                          | 3                     | 1,466,233.71                            | 0.553                          |
| 5.000                              | 5.499  | 74                    | 20,727,156.46                           | 2.840                          | 9                     | 1,546,794.91                            | 1.204                          | 26                    | 8,717,072.17                            | 3.290                          |
| 5.500                              | 5.999  | 166                   | 47,277,191.33                           | 6.478                          | 28                    | 5,835,193.45                            | 4.543                          | 58                    | 18,224,135.01                           | 6.879                          |
| 6.000                              | 6.499  | 384                   | 96,758,705.72                           | 13.257                         | 174                   | 37,737,665.59                           | 29.382                         | 72                    | 24,081,679.39                           | 9.090                          |
| 6.500                              | 6.999  | 1,155                 | 257,596,172.72                          | 35.295                         | 298                   | 48,855,878.26                           | 38.038                         | 330                   | 99,172,514.28                           | 37.432                         |
| 7.000                              | 7.499  | 324                   | 53,989,315.65                           | 7.397                          | 110                   | 13,250,035.03                           | 10.316                         | 45                    | 12,254,050.46                           | 4.625                          |
| 7.500                              | 7.999  | 514                   | 100,229,692.98                          | 13.733                         | 54                    | 6,041,178.28                            | 4.704                          | 86                    | 19,564,775.96                           | 7.385                          |
| 8.000                              | 8.499  | 298                   | 51,744,065.89                           | 7.090                          | 50                    | 4,530,626.02                            | 3.527                          | 81                    | 19,697,363.88                           | 7.435                          |
| 8.500                              | 8.999  | 214                   | 41,328,713.87                           | 5.663                          | 31                    | 2,810,436.38                            | 2.188                          | 88                    | 24,767,324.14                           | 9.348                          |
| 9.000                              | 9.499  | 172                   | 37,945,584.02                           | 5.199                          | 20                    | 1,219,942.39                            | 0.950                          | 93                    | 29,663,641.50                           | 11.196                         |
| 9.500                              | 9.999  | 95                    | 11,029,833.07                           | 1.511                          | 49                    | 2,107,977.57                            | 1.641                          | 22                    | 5,987,207.02                            | 2.260                          |
| 10.000                             | 10.499 | 29                    | 2,666,522.37                            | 0.365                          | 13                    | 641,434.78                              | 0.499                          | 8                     | 1,102,672.01                            | 0.416                          |
| 10.500                             | 10.999 | 30                    | 1,938,623.89                            | 0.266                          | 22                    | 1,183,025.75                            | 0.921                          | 1                     | 239,692.56                              | 0.090                          |
| 11.000                             | 11.499 | 9                     | 464,736.46                              | 0.064                          | 9                     | 464,736.46                              | 0.362                          | 0                     | 0.00                                    | 0.000                          |
| 11.500                             | 11.999 | 29                    | 1,207,599.02                            | 0.165                          | 29                    | 1,207,599.02                            | 0.940                          | 0                     | 0.00                                    | 0.000                          |
| 12.000                             | 12.499 | 7                     | 268,160.40                              | 0.037                          | 7                     | 268,160.40                              | 0.209                          | 0                     | 0.00                                    | 0.000                          |
| 12.500                             | 12.999 | 2                     | 168,302.46                              | 0.023                          | 2                     | 168,302.46                              | 0.131                          | 0                     | 0.00                                    | 0.000                          |
| 13.000                             | 13.499 | 0                     | 0.00                                    | 0.000                          | 0                     | 0.00                                    | 0.000                          | 0                     | 0.00                                    | 0.000                          |
| 13.500                             | 13.999 | 1                     | 27,007.74                               | 0.004                          | 1                     | 27,007.74                               | 0.021                          | 0                     | 0.00                                    | 0.000                          |
| >= 14.000                          |        | 0                     | 0.00                                    | 0.000                          | 0                     | 0.00                                    | 0.000                          | 0                     | 0.00                                    | 0.000                          |
| Total                              |        | 3,517                 | 729,843,922.23                          | 100.000                        | 910                   | 128,438,692.97                          | 100.000                        | 913                   | 264,938,362.09                          | 100.000                        |

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**Interest Rate Stratification**

| Current Interest<br>Rate Range (%) |        | Group 3               |   |                                |
|------------------------------------|--------|-----------------------|---|--------------------------------|
|                                    |        | Number<br>Of<br>Loans | Outstanding<br>Scheduled<br>Balance(\$) | Percentage<br>Of<br>Balance(%) |
| < 4.000                            |        | 0                     | 0.00                                    | 0.000                          |
| 4.000                              | 4.499  | 1                     | 123,311.52                              | 0.037                          |
| 4.500                              | 4.999  | 6                     | 2,344,294.47                            | 0.697                          |
| 5.000                              | 5.499  | 39                    | 10,463,289.38                           | 3.110                          |
| 5.500                              | 5.999  | 80                    | 23,217,862.87                           | 6.900                          |
| 6.000                              | 6.499  | 138                   | 34,939,360.74                           | 10.384                         |
| 6.500                              | 6.999  | 527                   | 109,567,780.18                          | 32.564                         |
| 7.000                              | 7.499  | 169                   | 28,485,230.16                           | 8.466                          |
| 7.500                              | 7.999  | 374                   | 74,623,738.74                           | 22.179                         |
| 8.000                              | 8.499  | 167                   | 27,516,075.99                           | 8.178                          |
| 8.500                              | 8.999  | 95                    | 13,750,953.35                           | 4.087                          |
| 9.000                              | 9.499  | 59                    | 7,062,000.13                            | 2.099                          |
| 9.500                              | 9.999  | 24                    | 2,934,648.48                            | 0.872                          |
| 10.000                             | 10.499 | 8                     | 922,415.58                              | 0.274                          |
| 10.500                             | 10.999 | 7                     | 515,905.58                              | 0.153                          |
| 11.000                             | 11.499 | 0                     | 0.00                                    | 0.000                          |
| 11.500                             | 11.999 | 0                     | 0.00                                    | 0.000                          |
| 12.000                             | 12.499 | 0                     | 0.00                                    | 0.000                          |
| 12.500                             | 12.999 | 0                     | 0.00                                    | 0.000                          |
| 13.000                             | 13.499 | 0                     | 0.00                                    | 0.000                          |
| 13.500                             | 13.999 | 0                     | 0.00                                    | 0.000                          |
| >= 14.000                          |        | 0                     | 0.00                                    | 0.000                          |
| Total                              |        | 1,694                 | 336,466,867.17                          | 100.000                        |



Carrington Mortgage Loan Trust  
Asset Backed Pass-Through Certificates  
Distribution Date: 25-Aug-2009

19-Aug-2009 1:11:53PM

**Carrington Mortgage Loan Trust**  
**Asset Backed Pass-Through Certificates**  
**Series 2006-NC1**

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**Supplemental Reporting**

**Closing Date**

February 8, 2006

**Determination Date**

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

**Distribution Date**

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

**Interest Determination Date**

With respect to the Class A Certificates, the Mezzanine Certificates and any Interest Accrual Period therefor, the second London Business Day preceding the commencement of such Interest Accrual Period.

**Record Date**

With respect to each Distribution Date and the Class A Certificates and the Mezzanine Certificates (for so long as the Certificates of such Class shall be registered in the name of the Depository or its nominee), the Business Day immediately preceding such Distribution Date. With respect to each Distribution Date and any other Certificates, the last Business Day of the month immediately preceding the month in which such Distribution Date occurs, except in the case of the first Record Date which shall be the Closing Date.

**Servicer Remittance Date**

With respect to any Distribution Date, by 1:00 p.m. New York time on the Business Day preceding the related Distribution Date.

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**Supplemental Reporting**

**New Century Financial Corporation Bankruptcy Note**

On April 4, 2007, New Century Financial Corporation (“New Century”) and its affiliated entities, filed for bankruptcy in the United States Bankruptcy Court for the District of Delaware. In its motion, New Century sought approval of the sale of its mortgage loan servicing business, the institution of bidding procedures, and the assumption and assignment of certain executory contacts and unexpired leases of New Century to the successful bidder. New Century named, as its stalking horse bidder, Carrington Capital Management, LLC and Carrington Mortgage Services, LLC (collectively, “Carrington”).

The Court approved the bidding procedures on April 20, 2007 and an auction was held on May 16, 2007. After multiple rounds of bidding among several parties, Carrington outbid Morgan Stanley Mortgage Capital, Inc. with a winning bid of \$188 million dollars. The Court approved the sale on May 23, 2007, requiring adequate assurances of future performance from Carrington.

New Century and Carrington are actively working to complete the transfer of the servicing platform. Both parties entered into a Transition Servicing Agreement on June 29, 2007, and since that time Carrington has received Freddie Mac qualification, assurances from Moody’s, Fitch, and S&P of no ratings downgrade, and acquired a majority of the required state licensing. Carrington has 180 days from June 29, 2007 to complete the Servicing transfer.

Wells Fargo Bank, N.A., in its role as Trustee, has retained Hunton & Williams LLP as counsel to protect the interests of the certificate holders and monitor the servicing transfer. Fees and expenses are recoverable pursuant to section 8.05 of the Pooling and Servicing Agreement.

**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.